TJR Intraday Trading Strategy (Structured Breakdown)

0) Time & Instruments  
- Instruments: ES1! (S&P futures), NQ1! (NASDAQ futures) on 1-minute for entries; 3H + 1H for bias.  
- Sessions (EDT / New York time):  
 - Asian: 7:00pm–4:00am  
 - London: 3:00am–11:30am  
 - U.S. equities open: 9:30am  
- Ideal trading window: 9:45–10:30am (skip 9:30–9:45 volatility, avoid after 10:30 when momentum fades).  
  
1) Daily Bias (what it is & how to set it)  
- Definition: A directional lean for today (bullish / bearish / neutral).  
- Steps:  
 1) Check 3H/1H trend & structure (HH/HL or LH/LL).  
 2) Location vs VWAP (above bullish, below bearish).  
 3) Context vs yesterday’s range (above/below YH/YL, ONH/ONL).  
 4) Relative strength (ES vs NQ).  
 5) Gap & reclaim at open (gap fail = reversal bias).  
  
2) Map the manipulation/quarters: Asian & London  
- Asian box: Highest high & lowest low between 7:00pm–4:00am.  
- London box: Highest high & lowest low between 3:00am–8:00am (or 11:30am).  
- Carry forward: Yesterday’s High/Low, Overnight High/Low.  
- Expect sweeps around 9:30–10:15.  
  
3) TJR’s three “daily profiles”  
A) Trend-Continuation Day  
- Aligns with HTF bias and VWAP acceptance.  
- London respected; continuation expected.  
  
B) Reversal Day  
- HTF level rejection + SMT divergence + BOS.  
- Expect move opposite to overnight/London direction.  
  
C) Balanced/Range Day  
- Oscillation around VWAP, failed pushes beyond extremes.  
- Plan = mean reversion.  
  
4) Confluences (the checklist)  
- Sweep + BOS + 2–4 of:  
 - Order Block (OB)  
 - Breaker  
 - FVG (Fair Value Gap)  
 - VWAP rejection/acceptance  
 - EMA 8/21 ribbon  
 - RSI divergence  
 - Volume confirmation  
 - SMT divergence (ES vs NQ)  
  
5) Entries, Stops, and Targets  
- Entry: After sweep + BOS, enter on retest into OB/FVG.  
- SL: Beyond sweep extreme (with buffer).  
- TP1: Nearest liquidity pool.  
- TP2: Next HTF level.  
  
6) News filter & timing  
- Skip trades on CPI, NFP, FOMC, major GDP releases.  
- Avoid 9:30–9:45, focus on 9:45–10:30 window.  
- After 10:30 only if clear trend.  
  
7) Bot-ready logic  
- Inputs: ES/NQ OHLCV, VWAP, session times, econ calendar.  
- Pre-market prep: Map Asian/London H/L, YH/YL, ONH/ONL, bias, profile.  
- Live signal:  
 1) Detect sweep at mapped level.  
 2) Confirm BOS.  
 3) Identify retest zone (OB/FVG).  
 4) Score confluence (VWAP, EMA, RSI, Volume, SMT).  
 5) Gate: Require BOS + confluence ≥ 3 + bias alignment.  
 6) Entry: Limit order at retest zone.  
 7) SL: Beyond sweep.  
 8) TP1/TP2: Liquidity pools/HTF levels.  
  
8) Glossary  
- Sweep: Stop hunt above/below a known level.  
- BOS: Break of Structure, confirms shift.  
- OB: Order Block, last opposite candle pre-move.  
- Breaker: Failed OB retested from the other side.  
- FVG: Fair Value Gap, price inefficiency.  
- VWAP: Volume-weighted average price.  
- SMT divergence: ES/NQ disagree on highs/lows, hinting reversal.  
  
TL;DR:  
1) Decide bias (3H/1H trend + VWAP + ES/NQ strength).  
2) Mark Asian/London highs & lows, YH/YL, ONH/ONL.  
3) At 9:45–10:30, wait for sweep of level.  
4) Wait for BOS opposite sweep.  
5) Enter on retest into OB/FVG with ≥3 confluences.  
6) SL beyond sweep, TP1/TP2 at liquidity pools/levels.  
7) Skip trades around major news; avoid 9:30–9:45.