

2026-09-18 Trades: ±2 Minutes Around Each Trade's Higher High

Baseline replay (no experimental exit layer), max_positions=3, 10 trades. For each trade, “higher high” = the highest 1-min bar close reached between its entry and exit. Rows show price, latest bid/ask quote, trailing buy/sell volume, and trade imbalance (all over the same 20s trailing window get_trade_imbalance uses) at each real logged poll (~5s cadence) from 120s before that peak to 120s after, using the same tick data and imbalance definition as this session's exit-strategy simulations. All times New York (ET).

1. ABSI — entry \$9.5800 → exit \$9.4272 (-1.59% / \$-32.39)

Entry 09:32:52 ET · Exit 09:34:17 ET (deterioration confirmed: 2/4 signals agreed for 3 consecutive reads) · Higher high \$9.5800 at 09:32:52 ET, imbalance +63%

Note: window clipped to available data — only 116s before / 116s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:30:56	-116	\$9.5800	\$9.5200	\$9.6400	1,134	790	+18%	0.00%	
09:31:01	-111	\$9.5699	\$9.5000	\$9.5700	1,389	7,890	-70%	0.11%	
09:31:06	-106	\$9.5350	\$9.5000	\$9.5700	823	8,114	-82%	0.47%	
09:31:11	-101	\$9.5600	\$9.5000	\$9.5700	1,264	8,110	-73%	0.21%	
09:31:16	-96	\$9.6050	\$9.5400	\$9.6700	2,255	7,909	-56%	-0.26%	
09:31:21	-91	\$9.6500	\$9.5400	\$9.6700	1,996	807	+42%	-0.73%	
09:31:26	-86	\$9.6699	\$9.5400	\$9.6700	2,496	807	+51%	-0.94%	
09:31:31	-81	\$9.6000	\$9.5400	\$9.6400	3,042	301	+82%	-0.21%	
09:31:36	-76	\$9.6000	\$9.5400	\$9.6400	3,042	301	+82%	-0.21%	
09:31:41	-71	\$9.6000	\$9.5400	\$9.6400	2,647	0	+100%	-0.21%	
09:31:46	-66	\$9.5950	\$9.5400	\$9.6500	2,250	600	+58%	-0.16%	
09:31:51	-61	\$9.5900	\$9.5400	\$9.6400	2,204	604	+57%	-0.10%	
09:31:56	-56	\$9.5900	\$9.5400	\$9.6400	2,204	628	+56%	-0.10%	
09:32:01	-51	\$9.5900	\$9.5400	\$9.6400	1,103	628	+27%	-0.10%	
09:32:06	-46	\$9.6274	\$9.5400	\$9.6400	603	28	+91%	-0.49%	
09:32:11	-40	\$9.5500	\$9.5000	\$9.6000	1,014	2,857	-48%	0.31%	
09:32:16	-35	\$9.4901	\$9.4900	\$9.6000	1,014	2,897	-48%	0.94%	
09:32:21	-30	\$9.5803	\$9.4900	\$9.6000	1,074	2,897	-46%	-0.00%	
09:32:27	-25	\$9.5803	\$9.4900	\$9.6000	1,074	2,897	-46%	-0.00%	
09:32:32	-20	\$9.5300	\$9.5300	\$9.6000	60	80	-14%	0.52%	
09:32:37	-15	\$9.6000	\$9.5400	\$9.6000	61	19	+52%	-0.21%	
09:32:42	-10	\$9.5922	\$9.5600	\$9.6000	96	19	+67%	-0.13%	
09:32:47	-5	\$9.5578	\$9.5600	\$9.6000	96	22	+63%	0.23%	
09:32:52	+0	\$9.5800	\$9.5600	\$9.6000	96	22	+63%	0.00%	ENTRY/PEAK
09:32:57	+5	\$9.5550	\$9.5100	\$9.6000	196	74	+45%	0.26%	
09:33:02	+10	\$9.5550	\$9.5100	\$9.6000	130	75	+27%	0.26%	
09:33:07	+15	\$9.5550	\$9.5100	\$9.6000	100	72	+16%	0.26%	
09:33:12	+20	\$9.4710	\$9.4500	\$9.4900	6,211	3,990	+22%	1.14%	
09:33:17	+25	\$9.4700	\$9.4200	\$9.4900	6,354	3,990	+23%	1.15%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:33:22	+30	\$9.5100	\$9.4800	\$9.5400	6,894	3,919	+28%	0.73%	
09:33:27	+35	\$9.4950	\$9.4500	\$9.5400	6,894	4,418	+22%	0.89%	
09:33:32	+40	\$9.4500	\$9.3900	\$9.5200	783	11,439	-87%	1.36%	
09:33:37	+45	\$9.4650	\$9.3900	\$9.5400	650	11,463	-89%	1.20%	
09:33:42	+50	\$9.4650	\$9.3900	\$9.5500	650	11,463	-89%	1.20%	
09:33:47	+55	\$9.4650	\$9.3900	\$9.5600	650	11,463	-89%	1.20%	
09:33:52	+60	\$9.4750	\$9.3900	\$9.5600	10	10,958	-100%	1.10%	
09:33:57	+65	\$9.4800	\$9.3900	\$9.5700	7	181	-93%	1.04%	
09:34:02	+70	\$9.5579	\$9.3900	\$9.5700	407	181	+38%	0.23%	
09:34:07	+75	\$9.4800	\$9.3900	\$9.5700	427	181	+40%	1.04%	
09:34:12	+80	\$9.4800	\$9.3900	\$9.5700	427	81	+68%	1.04%	
09:34:17	+85	\$9.4272	\$9.4100	\$9.5700	420	99	+62%	1.59%	EXIT
09:34:22	+90	\$9.4900	\$9.4100	\$9.5700	20	99	-66%	0.94%	
09:34:27	+95	\$9.4800	\$9.4100	\$9.5500	13	99	-77%	1.04%	
09:34:32	+100	\$9.5603	\$9.4100	\$9.5500	41	129	-52%	0.21%	
09:34:37	+105	\$9.4900	\$9.4200	\$9.5600	261	36	+76%	0.94%	
09:34:42	+111	\$9.4900	\$9.4200	\$9.5600	261	46	+70%	0.94%	
09:34:47	+116	\$9.4900	\$9.4200	\$9.5600	248	71	+55%	0.94%	

2. SBET — entry \$8.7100 → exit \$8.6550 (-0.63% / \$-12.82)

Entry 09:34:37 ET · Exit 09:36:23 ET (deterioration confirmed: 2/4 signals agreed for 3 consecutive reads) · Higher high \$8.7100 at 09:34:37 ET, imbalance +61%

Note: window clipped to available data — only 116s before / 115s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:32:42	-116	\$8.7060	\$8.7100	\$8.7200	18,481	7,657	+41%	0.05%	
09:32:47	-111	\$8.7400	\$8.7300	\$8.7500	22,599	8,461	+46%	-0.34%	
09:32:52	-105	\$8.7350	\$8.7300	\$8.7500	25,002	9,798	+44%	-0.29%	
09:32:57	-100	\$8.7400	\$8.7300	\$8.7400	36,033	13,670	+45%	-0.34%	
09:33:02	-95	\$8.7400	\$8.7300	\$8.7500	31,299	17,072	+29%	-0.34%	
09:33:07	-90	\$8.7600	\$8.7500	\$8.7700	28,765	16,018	+28%	-0.57%	
09:33:12	-85	\$8.6976	\$8.7600	\$8.7700	25,741	9,237	+47%	0.14%	
09:33:17	-80	\$8.7600	\$8.7500	\$8.7700	8,781	4,865	+29%	-0.57%	
09:33:22	-75	\$8.7525	\$8.7500	\$8.7700	3,792	127	+94%	-0.49%	
09:33:27	-70	\$8.7700	\$8.7600	\$8.7700	227	5,127	-92%	-0.69%	
09:33:32	-65	\$8.7200	\$8.7100	\$8.7200	33,175	22,382	+19%	-0.11%	
09:33:37	-60	\$8.7200	\$8.7200	\$8.7400	36,361	23,022	+22%	-0.11%	
09:33:42	-55	\$8.7300	\$8.7200	\$8.7300	36,588	23,431	+22%	-0.23%	
09:33:47	-50	\$8.7299	\$8.7200	\$8.7300	36,583	18,431	+33%	-0.23%	
09:33:52	-45	\$8.7400	\$8.7400	\$8.7500	9,098	3,026	+50%	-0.34%	
09:33:57	-40	\$8.7450	\$8.7400	\$8.7500	12,147	4,496	+46%	-0.40%	
09:34:02	-35	\$8.7100	\$8.7000	\$8.7200	9,847	24,447	-43%	0.00%	
09:34:07	-30	\$8.7050	\$8.6900	\$8.7100	10,277	27,330	-45%	0.06%	
09:34:12	-25	\$8.6900	\$8.6800	\$8.7000	10,277	27,454	-46%	0.23%	
09:34:17	-20	\$8.6800	\$8.6700	\$8.6900	1,740	24,810	-87%	0.34%	
09:34:22	-15	\$8.6746	\$8.6700	\$8.6900	722	4,450	-72%	0.41%	
09:34:27	-10	\$8.6850	\$8.6800	\$8.6900	224	1,061	-65%	0.29%	
09:34:32	-5	\$8.7095	\$8.6900	\$8.7100	2,323	1,037	+38%	0.01%	
09:34:37	+0	\$8.7100	\$8.7000	\$8.7100	2,477	609	+61%	0.00%	ENTRY/PEAK
09:34:42	+5	\$8.7100	\$8.7000	\$8.7100	2,394	154	+88%	0.00%	
09:34:47	+10	\$8.7050	\$8.7000	\$8.7100	2,528	154	+89%	0.06%	
09:34:52	+15	\$8.6950	\$8.6900	\$8.7000	667	960	-18%	0.17%	
09:34:57	+20	\$8.6950	\$8.6800	\$8.7000	282	907	-53%	0.17%	
09:35:02	+25	\$8.6700	\$8.6600	\$8.6700	507	7,578	-87%	0.46%	
09:35:07	+30	\$8.6919	\$8.6700	\$8.6800	3,216	7,750	-41%	0.21%	
09:35:12	+35	\$8.6814	\$8.6800	\$8.6900	5,645	8,589	-21%	0.33%	
09:35:17	+40	\$8.6800	\$8.6700	\$8.6800	6,363	8,936	-17%	0.34%	
09:35:22	+45	\$8.6850	\$8.6800	\$8.6900	6,412	9,669	-20%	0.29%	
09:35:27	+50	\$8.6850	\$8.6800	\$8.6900	4,408	2,826	+22%	0.29%	
09:35:32	+55	\$8.6800	\$8.6700	\$8.6800	2,050	1,551	+14%	0.34%	
09:35:37	+60	\$8.6750	\$8.6700	\$8.6800	1,334	1,202	+5%	0.40%	
09:35:42	+65	\$8.6600	\$8.6600	\$8.6700	1,240	2,649	-36%	0.57%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:35:47	+70	\$8.6650	\$8.6600	\$8.6700	636	2,649	-61%	0.52%	
09:35:52	+75	\$8.6500	\$8.6400	\$8.6500	555	3,923	-75%	0.69%	
09:35:57	+80	\$8.6483	\$8.6400	\$8.6500	1,749	3,454	-33%	0.71%	
09:36:02	+85	\$8.6450	\$8.6400	\$8.6500	1,748	1,574	+5%	0.75%	
09:36:07	+90	\$8.7011	\$8.6100	\$8.6200	3,810	13,561	-56%	0.10%	
09:36:12	+95	\$8.6200	\$8.6200	\$8.6300	14,113	13,717	+1%	1.03%	
09:36:18	+100	\$8.6299	\$8.6200	\$8.6300	13,904	19,802	-17%	0.92%	
09:36:23	+105	\$8.6550	\$8.6500	\$8.6600	18,453	37,507	-34%	0.63%	EXIT
09:36:28	+110	\$8.6300	\$8.6200	\$8.6300	16,687	29,596	-28%	0.92%	
09:36:33	+115	\$8.6000	\$8.6000	\$8.6100	9,654	28,416	-49%	1.26%	

3. RUM — entry \$9.2090 → exit \$9.2250 (+0.17% / \$+3.54)

Entry 09:32:57 ET · Exit 09:37:08 ET (deterioration confirmed: 2/4 signals agreed for 3 consecutive reads) · Higher high \$9.3160 at 09:34:07 ET, imbalance +14%

Note: window clipped to available data — only 116s before / 115s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:32:11	-116	\$9.3118	\$9.2700	\$9.3200	2,657	5,520	-35%	0.05%	
09:32:16	-111	\$9.2862	\$9.2700	\$9.3200	2,656	5,579	-35%	0.32%	
09:32:21	-106	\$9.2300	\$9.2200	\$9.2400	17,054	19,594	-7%	0.92%	
09:32:27	-100	\$9.2000	\$9.1800	\$9.2300	27,143	21,100	+13%	1.25%	
09:32:32	-95	\$9.1913	\$9.1800	\$9.2300	26,352	19,737	+14%	1.34%	
09:32:37	-90	\$9.2500	\$9.2300	\$9.2700	42,402	23,139	+29%	0.71%	
09:32:42	-85	\$9.2450	\$9.2200	\$9.2700	27,014	9,383	+48%	0.76%	
09:32:47	-80	\$9.2662	\$9.2000	\$9.2700	16,851	5,877	+48%	0.53%	
09:32:52	-75	\$9.2400	\$9.2000	\$9.2600	19,355	5,766	+54%	0.82%	
09:32:57	-70	\$9.2090	\$9.2400	\$9.2600	19,355	3,766	+67%	1.15%	ENTRY
09:33:02	-65	\$9.2571	\$9.2400	\$9.2600	5,650	1,603	+56%	0.63%	
09:33:07	-60	\$9.2632	\$9.2400	\$9.2700	5,608	514	+83%	0.57%	
09:33:12	-55	\$9.2200	\$9.2000	\$9.2400	6,671	1,391	+65%	1.03%	
09:33:17	-50	\$9.2200	\$9.2000	\$9.2400	6,971	1,391	+67%	1.03%	
09:33:22	-45	\$9.2600	\$9.2300	\$9.2700	20,728	2,078	+82%	0.60%	
09:33:27	-40	\$9.3010	\$9.2700	\$9.3100	30,879	2,464	+85%	0.16%	
09:33:32	-35	\$9.2949	\$9.2500	\$9.3100	27,960	2,965	+81%	0.23%	
09:33:37	-30	\$9.2800	\$9.2500	\$9.3000	27,029	2,488	+83%	0.39%	
09:33:42	-25	\$9.2561	\$9.2500	\$9.3000	25,214	1,302	+90%	0.64%	
09:33:47	-20	\$9.2856	\$9.2600	\$9.3000	184	902	-66%	0.33%	
09:33:52	-15	\$9.2950	\$9.2800	\$9.3000	344	472	-16%	0.23%	
09:33:57	-10	\$9.3062	\$9.2800	\$9.3100	787	835	-3%	0.11%	
09:34:02	-5	\$9.3000	\$9.2800	\$9.3200	1,072	834	+12%	0.17%	
09:34:07	+0	\$9.3160	\$9.2800	\$9.3200	1,100	834	+14%	0.00%	PEAK
09:34:12	+5	\$9.3000	\$9.2600	\$9.3200	966	834	+7%	0.17%	
09:34:17	+10	\$9.2613	\$9.2600	\$9.2900	1,333	2,271	-26%	0.59%	
09:34:22	+15	\$9.2900	\$9.2700	\$9.3100	12,102	2,808	+62%	0.28%	
09:34:27	+20	\$9.2900	\$9.2700	\$9.3000	15,914	2,812	+70%	0.28%	
09:34:32	+25	\$9.3100	\$9.2800	\$9.3200	17,715	2,812	+73%	0.06%	
09:34:37	+30	\$9.2700	\$9.2700	\$9.2900	17,613	4,604	+59%	0.49%	
09:34:42	+35	\$9.2800	\$9.2700	\$9.2900	7,004	3,667	+31%	0.39%	
09:34:47	+40	\$9.2800	\$9.2700	\$9.2900	8,615	4,263	+34%	0.39%	
09:34:52	+45	\$9.2800	\$9.2700	\$9.2900	3,131	5,256	-25%	0.39%	
09:34:57	+50	\$9.2650	\$9.2500	\$9.2800	3,103	2,693	+7%	0.55%	
09:35:02	+55	\$9.2528	\$9.2500	\$9.2800	2,654	2,698	-1%	0.68%	
09:35:07	+60	\$9.2550	\$9.2400	\$9.2700	1,782	6,981	-59%	0.65%	
09:35:12	+65	\$9.2400	\$9.2300	\$9.2500	1,932	6,348	-53%	0.82%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:35:17	+70	\$9.2000	\$9.1900	\$9.2100	1,823	16,702	-80%	1.25%	
09:35:22	+75	\$9.2100	\$9.2000	\$9.2400	1,976	16,797	-79%	1.14%	
09:35:27	+80	\$9.1950	\$9.1800	\$9.2100	1,123	12,953	-84%	1.30%	
09:35:32	+85	\$9.2000	\$9.1800	\$9.2200	973	12,978	-86%	1.25%	
09:35:37	+90	\$9.1700	\$9.1500	\$9.1800	10,837	54,842	-67%	1.57%	
09:35:42	+95	\$9.1402	\$9.1400	\$9.1500	10,648	56,724	-68%	1.89%	
09:35:47	+100	\$9.1650	\$9.1400	\$9.1900	10,633	56,320	-68%	1.62%	
09:35:52	+105	\$9.1737	\$9.1400	\$9.1900	10,575	56,045	-68%	1.53%	
09:35:57	+110	\$9.1500	\$9.1400	\$9.1900	121	2,752	-92%	1.78%	
09:36:02	+115	\$9.1500	\$9.1500	\$9.1900	20	2,754	-99%	1.78%	

4. AGEN — entry \$7.6500 → exit \$7.5800 (-0.92% / \$-18.62)

Entry 09:37:43 ET · Exit 09:41:55 ET (deterioration confirmed: 2/4 signals agreed for 3 consecutive reads) · Higher high \$7.6645 at 09:38:23 ET, imbalance +100%

Note: window clipped to available data — only 116s before / 116s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:36:28	-116	\$7.5600	\$7.5700	\$7.6100	388	83	+65%	1.36%	
09:36:33	-111	\$7.5600	\$7.5700	\$7.6100	388	83	+65%	1.36%	
09:36:38	-106	\$7.5970	\$7.5700	\$7.6100	12	82	-74%	0.88%	
09:36:43	-101	\$7.5970	\$7.5700	\$7.6100	17	82	-66%	0.88%	
09:36:48	-96	\$7.5900	\$7.5900	\$7.6300	4,744	1,289	+57%	0.97%	
09:36:53	-91	\$7.6000	\$7.5800	\$7.6300	4,808	1,545	+51%	0.84%	
09:36:58	-86	\$7.6299	\$7.5800	\$7.6300	4,939	1,545	+52%	0.45%	
09:37:03	-81	\$7.6200	\$7.5800	\$7.6300	4,979	1,856	+46%	0.58%	
09:37:08	-76	\$7.5800	\$7.5800	\$7.6300	236	1,161	-66%	1.10%	
09:37:13	-70	\$7.5800	\$7.5800	\$7.6300	572	744	-13%	1.10%	
09:37:18	-65	\$7.5800	\$7.6000	\$7.6300	572	744	-13%	1.10%	
09:37:23	-60	\$7.6300	\$7.6200	\$7.6500	1,002	733	+16%	0.45%	
09:37:28	-55	\$7.6499	\$7.6000	\$7.6500	2,485	578	+62%	0.19%	
09:37:33	-50	\$7.6250	\$7.6000	\$7.6500	2,483	578	+62%	0.52%	
09:37:38	-45	\$7.6250	\$7.6000	\$7.6500	2,205	400	+69%	0.52%	
09:37:43	-40	\$7.6500	\$7.6000	\$7.6500	2,238	400	+70%	0.19%	ENTRY
09:37:48	-35	\$7.6500	\$7.6000	\$7.6500	2,238	400	+70%	0.19%	
09:37:53	-30	\$7.6300	\$7.6200	\$7.6500	154	4	+95%	0.45%	
09:37:58	-25	\$7.6155	\$7.6200	\$7.6500	136	102	+14%	0.64%	
09:38:03	-20	\$7.6500	\$7.6000	\$7.6500	23	102	-63%	0.19%	
09:38:08	-15	\$7.6550	\$7.6300	\$7.6700	494	103	+65%	0.12%	
09:38:13	-10	\$7.6568	\$7.6300	\$7.6600	502	99	+67%	0.10%	
09:38:18	-5	\$7.6552	\$7.6400	\$7.6600	1,500	1	+100%	0.12%	
09:38:23	+0	\$7.6645	\$7.6400	\$7.6600	1,504	1	+100%	0.00%	PEAK
09:38:28	+5	\$7.6500	\$7.6400	\$7.6600	1,013	250	+60%	0.19%	
09:38:33	+10	\$7.6600	\$7.6400	\$7.6600	1,125	250	+64%	0.06%	
09:38:39	+15	\$7.6400	\$7.6300	\$7.6600	724	908	-11%	0.32%	
09:38:44	+20	\$7.6400	\$7.6300	\$7.6600	724	908	-11%	0.32%	
09:38:49	+25	\$7.6400	\$7.6300	\$7.6600	720	947	-14%	0.32%	
09:38:54	+30	\$7.6509	\$7.6300	\$7.6600	739	697	+3%	0.18%	
09:38:59	+35	\$7.6305	\$7.6300	\$7.6600	49	44	+5%	0.44%	
09:39:04	+40	\$7.6450	\$7.6300	\$7.6600	49	44	+5%	0.25%	
09:39:09	+45	\$7.6450	\$7.6300	\$7.6600	49	44	+5%	0.25%	
09:39:14	+50	\$7.6420	\$7.6000	\$7.6500	71	839	-84%	0.29%	
09:39:19	+55	\$7.6250	\$7.6000	\$7.6500	62	834	-86%	0.52%	
09:39:24	+60	\$7.6307	\$7.6000	\$7.6600	252	834	-54%	0.44%	
09:39:29	+65	\$7.6300	\$7.6000	\$7.6600	252	834	-54%	0.45%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:39:34	+70	\$7.6480	\$7.6000	\$7.6600	217	0	+100%	0.22%	
09:39:39	+76	\$7.6355	\$7.6000	\$7.6600	252	0	+100%	0.38%	
09:39:44	+81	\$7.6350	\$7.6100	\$7.6600	61	0	+100%	0.38%	
09:39:49	+86	\$7.6350	\$7.6100	\$7.6600	61	0	+100%	0.38%	
09:39:54	+91	\$7.6190	\$7.6100	\$7.6300	61	95	-22%	0.59%	
09:39:59	+96	\$7.6288	\$7.6100	\$7.6300	11	95	-79%	0.47%	
09:40:04	+101	\$7.6288	\$7.6100	\$7.6300	11	95	-79%	0.47%	
09:40:09	+106	\$7.6288	\$7.6100	\$7.6300	11	95	-79%	0.47%	
09:40:14	+111	\$7.6288	\$7.6100	\$7.6300	11	95	-79%	0.47%	
09:40:19	+116	\$7.6288	\$7.6100	\$7.6300	11	95	-79%	0.47%	

5. LTRX — entry \$6.0550 → exit \$5.9850 (-1.16% / \$-23.52)

Entry 09:32:21 ET · Exit 09:51:56 ET (deterioration confirmed: 2/4 signals agreed for 3 consecutive reads) · Higher high \$6.1900 at 09:34:02 ET, imbalance +53%

Note: window clipped to available data — only 116s before / 115s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:32:06	-116	\$6.0050	\$5.9900	\$6.0200	200	0	+100%	2.99%	
09:32:11	-111	\$6.0050	\$5.9900	\$6.0200	200	0	+100%	2.99%	
09:32:16	-106	\$6.0050	\$5.9900	\$6.0200	100	0	+100%	2.99%	
09:32:21	-101	\$6.0550	\$6.0400	\$6.0700	2,616	0	+100%	2.18%	ENTRY
09:32:27	-95	\$6.0500	\$6.0200	\$6.0900	2,616	50	+96%	2.26%	
09:32:32	-90	\$6.0500	\$6.0200	\$6.0900	2,616	50	+96%	2.26%	
09:32:37	-85	\$6.0500	\$6.0400	\$6.0900	2,616	50	+96%	2.26%	
09:32:42	-80	\$6.0700	\$6.0500	\$6.0900	2,666	450	+71%	1.94%	
09:32:47	-75	\$6.0700	\$6.0500	\$6.0900	2,666	450	+71%	1.94%	
09:32:52	-70	\$6.0250	\$6.0000	\$6.0500	50	957	-90%	2.67%	
09:32:57	-65	\$6.0374	\$6.0000	\$6.0500	102	957	-81%	2.47%	
09:33:02	-60	\$6.0368	\$6.0000	\$6.0500	61	557	-80%	2.47%	
09:33:07	-55	\$6.0700	\$6.0400	\$6.1000	2,140	557	+59%	1.94%	
09:33:12	-50	\$6.0650	\$6.0400	\$6.0900	2,340	557	+62%	2.02%	
09:33:17	-45	\$6.0650	\$6.0400	\$6.0900	2,338	0	+100%	2.02%	
09:33:22	-40	\$6.0650	\$6.0400	\$6.0900	2,338	0	+100%	2.02%	
09:33:27	-35	\$6.0900	\$6.0300	\$6.0800	500	0	+100%	1.62%	
09:33:32	-30	\$6.0900	\$6.0300	\$6.0800	500	0	+100%	1.62%	
09:33:37	-25	\$6.1200	\$6.1000	\$6.1200	10,639	0	+100%	1.13%	
09:33:42	-20	\$6.1300	\$6.1200	\$6.1400	12,839	8,886	+18%	0.97%	
09:33:47	-15	\$6.1400	\$6.1200	\$6.1500	12,715	8,886	+18%	0.81%	
09:33:52	-10	\$6.1700	\$6.1400	\$6.1700	14,008	8,886	+22%	0.32%	
09:33:57	-5	\$6.1700	\$6.1700	\$6.1900	23,083	10,372	+38%	0.32%	
09:34:02	+0	\$6.1900	\$6.1700	\$6.1900	20,933	6,505	+53%	0.00%	PEAK
09:34:07	+5	\$6.1800	\$6.1700	\$6.1900	20,933	6,505	+53%	0.16%	
09:34:12	+10	\$6.1600	\$6.1400	\$6.1800	20,468	6,709	+51%	0.48%	
09:34:17	+15	\$6.1500	\$6.1200	\$6.1500	851	6,886	-78%	0.65%	
09:34:22	+20	\$6.1500	\$6.1200	\$6.1500	851	6,886	-78%	0.65%	
09:34:27	+25	\$6.1400	\$6.1300	\$6.1500	1,144	2,037	-28%	0.81%	
09:34:32	+30	\$6.1250	\$6.1100	\$6.1400	1,400	2,228	-23%	1.05%	
09:34:37	+35	\$6.1300	\$6.1100	\$6.1500	699	815	-8%	0.97%	
09:34:42	+40	\$6.1200	\$6.1100	\$6.1500	669	874	-13%	1.13%	
09:34:47	+45	\$6.1200	\$6.1100	\$6.1500	669	874	-13%	1.13%	
09:34:52	+50	\$6.1400	\$6.1100	\$6.1500	326	554	-26%	0.81%	
09:34:57	+55	\$6.1577	\$6.1100	\$6.1500	98	59	+25%	0.52%	
09:35:02	+60	\$6.1100	\$6.1000	\$6.1200	278	196	+17%	1.29%	
09:35:07	+65	\$6.1427	\$6.1000	\$6.1200	281	137	+34%	0.76%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:35:12	+70	\$6.1100	\$6.1000	\$6.1200	234	137	+26%	1.29%	
09:35:17	+75	\$6.1000	\$6.1000	\$6.1300	186	937	-67%	1.45%	
09:35:22	+80	\$6.1075	\$6.0900	\$6.1100	86	1,001	-84%	1.33%	
09:35:27	+85	\$6.1075	\$6.0900	\$6.1100	86	1,001	-84%	1.33%	
09:35:32	+90	\$6.1075	\$6.0900	\$6.1100	86	1,001	-84%	1.33%	
09:35:37	+95	\$6.1075	\$6.0900	\$6.1100	86	1,001	-84%	1.33%	
09:35:42	+100	\$6.0700	\$6.0600	\$6.1000	120	486	-60%	1.94%	
09:35:47	+105	\$6.0770	\$6.0500	\$6.1000	155	486	-52%	1.83%	
09:35:52	+110	\$6.0550	\$6.0300	\$6.0800	155	522	-54%	2.18%	
09:35:57	+115	\$6.0830	\$6.0200	\$6.0600	203	542	-46%	1.73%	

6. BTG — entry \$5.4150 → exit \$5.4001 (-0.28% / \$-5.59)

Entry 09:52:16 ET · Exit 10:09:14 ET (deterioration confirmed: 2/4 signals agreed for 3 consecutive reads) · Higher high \$5.4200 at 09:54:36 ET, imbalance +17%

Note: window clipped to available data — only 115s before / 115s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:52:41	-115	\$5.4150	\$5.4100	\$5.4200	1,060	2,250	-36%	0.09%	
09:52:46	-110	\$5.4150	\$5.4100	\$5.4200	1,060	781	+15%	0.09%	
09:52:51	-105	\$5.4150	\$5.4100	\$5.4200	1,060	581	+29%	0.09%	
09:52:56	-100	\$5.4100	\$5.4100	\$5.4200	1,060	201	+68%	0.18%	
09:53:01	-95	\$5.4150	\$5.4100	\$5.4200	14	100	-75%	0.09%	
09:53:06	-90	\$5.4116	\$5.4100	\$5.4200	14	201	-87%	0.15%	
09:53:11	-85	\$5.4165	\$5.4100	\$5.4200	2,014	201	+82%	0.06%	
09:53:16	-80	\$5.4150	\$5.4100	\$5.4200	2,014	101	+90%	0.09%	
09:53:21	-75	\$5.4140	\$5.4100	\$5.4200	2,014	151	+86%	0.11%	
09:53:26	-70	\$5.4100	\$5.4100	\$5.4200	2,098	156	+86%	0.18%	
09:53:31	-65	\$5.4114	\$5.4100	\$5.4200	104	162	-22%	0.16%	
09:53:36	-60	\$5.4150	\$5.4100	\$5.4200	104	162	-22%	0.09%	
09:53:41	-55	\$5.4150	\$5.4100	\$5.4200	1,284	113	+84%	0.09%	
09:53:46	-50	\$5.4150	\$5.4100	\$5.4200	1,284	113	+84%	0.09%	
09:53:51	-45	\$5.4150	\$5.4100	\$5.4200	1,180	8	+99%	0.09%	
09:53:56	-40	\$5.4189	\$5.4100	\$5.4200	1,207	1	+100%	0.02%	
09:54:01	-35	\$5.4179	\$5.4100	\$5.4200	4,337	1	+100%	0.04%	
09:54:06	-30	\$5.4129	\$5.4100	\$5.4200	4,439	1	+100%	0.13%	
09:54:11	-25	\$5.4150	\$5.4100	\$5.4200	4,439	1	+100%	0.09%	
09:54:16	-20	\$5.4173	\$5.4100	\$5.4200	4,452	1	+100%	0.05%	
09:54:21	-15	\$5.4150	\$5.4100	\$5.4200	142	101	+17%	0.09%	
09:54:26	-10	\$5.4150	\$5.4100	\$5.4200	142	101	+17%	0.09%	
09:54:31	-5	\$5.4150	\$5.4100	\$5.4200	42	100	-41%	0.09%	
09:54:36	+0	\$5.4200	\$5.4100	\$5.4200	142	100	+17%	0.00%	PEAK
09:54:41	+5	\$5.4150	\$5.4100	\$5.4200	102	0	+100%	0.09%	
09:54:46	+10	\$5.4199	\$5.4100	\$5.4200	122	0	+100%	0.00%	
09:54:51	+15	\$5.4150	\$5.4100	\$5.4200	2,501	1	+100%	0.09%	
09:54:56	+20	\$5.4150	\$5.4100	\$5.4200	4,401	1	+100%	0.09%	
09:55:01	+25	\$5.4150	\$5.4100	\$5.4200	4,564	101	+96%	0.09%	
09:55:06	+30	\$5.4200	\$5.4100	\$5.4200	4,644	102	+96%	0.00%	
09:55:11	+35	\$5.4200	\$5.4100	\$5.4200	4,644	102	+96%	0.00%	
09:55:16	+40	\$5.4150	\$5.4100	\$5.4200	264	102	+44%	0.09%	
09:55:21	+45	\$5.4119	\$5.4100	\$5.4200	264	103	+44%	0.15%	
09:55:26	+50	\$5.4124	\$5.4100	\$5.4200	101	4	+92%	0.14%	
09:55:31	+55	\$5.4120	\$5.4100	\$5.4200	1	17	-89%	0.15%	
09:55:36	+60	\$5.4120	\$5.4100	\$5.4200	1	17	-89%	0.15%	
09:55:41	+65	\$5.4120	\$5.4100	\$5.4200	1	17	-89%	0.15%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
09:55:47	+70	\$5.4150	\$5.4100	\$5.4200	37	15	+42%	0.09%	
09:55:52	+75	\$5.4150	\$5.4100	\$5.4200	37	15	+42%	0.09%	
09:55:57	+80	\$5.4150	\$5.4100	\$5.4200	37	15	+42%	0.09%	
09:56:02	+85	\$5.4200	\$5.4100	\$5.4200	237	0	+100%	0.00%	
09:56:07	+90	\$5.4150	\$5.4100	\$5.4200	8,711	0	+100%	0.09%	
09:56:12	+95	\$5.4150	\$5.4100	\$5.4200	8,711	0	+100%	0.09%	
09:56:17	+100	\$5.4124	\$5.4100	\$5.4200	8,714	3	+100%	0.14%	
09:56:22	+105	\$5.4124	\$5.4100	\$5.4200	8,714	3	+100%	0.14%	
09:56:27	+110	\$5.4124	\$5.4100	\$5.4200	8,714	3	+100%	0.14%	
09:56:32	+115	\$5.4150	\$5.4100	\$5.4200	3	3	+0%	0.09%	

7. GLOO — entry \$5.0700 → exit \$5.2200 (+2.96% / \$+60.15)

Entry 10:11:55 ET · Exit 14:17:27 ET (deterioration confirmed: 3/4 signals agreed for 3 consecutive reads) · Higher high \$5.5800 at 10:58:46 ET, imbalance +73%

Note: window clipped to available data — only 115s before / 115s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
10:56:50	-115	\$5.5499	\$5.5400	\$5.5500	6,512	451	+87%	0.54%	
10:56:55	-110	\$5.5500	\$5.5200	\$5.5500	6,856	14,656	-36%	0.54%	
10:57:00	-105	\$5.5422	\$5.5200	\$5.5500	7,115	20,791	-49%	0.68%	
10:57:05	-100	\$5.5600	\$5.5400	\$5.5600	4,251	21,334	-67%	0.36%	
10:57:11	-95	\$5.5499	\$5.5200	\$5.5500	4,101	22,359	-69%	0.54%	
10:57:16	-90	\$5.5200	\$5.5200	\$5.5400	4,858	10,936	-38%	1.08%	
10:57:21	-85	\$5.5539	\$5.5100	\$5.5600	5,368	15,026	-47%	0.47%	
10:57:26	-80	\$5.5197	\$5.5100	\$5.5600	3,625	8,461	-40%	1.08%	
10:57:31	-75	\$5.5300	\$5.5000	\$5.5600	2,527	27,813	-83%	0.90%	
10:57:36	-70	\$5.5014	\$5.5000	\$5.5600	1,222	25,054	-91%	1.41%	
10:57:41	-65	\$5.5061	\$5.5000	\$5.5600	434	20,699	-96%	1.32%	
10:57:46	-60	\$5.5059	\$5.4300	\$5.5600	1,705	20,693	-85%	1.33%	
10:57:51	-55	\$5.5143	\$5.4700	\$5.5400	4,632	316	+87%	1.18%	
10:57:56	-50	\$5.5000	\$5.4800	\$5.5400	4,632	321	+87%	1.43%	
10:58:01	-45	\$5.4901	\$5.4800	\$5.5400	4,727	1,898	+43%	1.61%	
10:58:06	-40	\$5.5150	\$5.4900	\$5.5400	4,708	1,875	+43%	1.16%	
10:58:11	-35	\$5.5270	\$5.5000	\$5.5400	306	1,980	-73%	0.95%	
10:58:16	-30	\$5.5200	\$5.5100	\$5.5300	334	2,205	-74%	1.08%	
10:58:21	-25	\$5.5126	\$5.5100	\$5.5300	239	597	-43%	1.21%	
10:58:26	-20	\$5.5400	\$5.5200	\$5.5400	369	6,597	-89%	0.72%	
10:58:31	-15	\$5.5399	\$5.5200	\$5.5600	1,225	6,397	-68%	0.72%	
10:58:36	-10	\$5.5650	\$5.5500	\$5.5800	1,969	6,592	-54%	0.27%	
10:58:41	-5	\$5.5650	\$5.5500	\$5.5800	2,941	6,450	-37%	0.27%	
10:58:46	+0	\$5.5800	\$5.5500	\$5.5800	2,876	450	+73%	0.00%	PEAK
10:58:51	+5	\$5.5700	\$5.5600	\$5.5800	2,205	400	+69%	0.18%	
10:58:56	+10	\$5.5774	\$5.5600	\$5.5800	1,683	0	+100%	0.05%	
10:59:01	+15	\$5.5700	\$5.5600	\$5.5800	318	0	+100%	0.18%	
10:59:06	+20	\$5.5600	\$5.5500	\$5.5800	785	1,213	-21%	0.36%	
10:59:11	+25	\$5.5650	\$5.5500	\$5.5800	1,546	1,213	+12%	0.27%	
10:59:16	+30	\$5.5650	\$5.5500	\$5.5800	1,556	1,213	+12%	0.27%	
10:59:21	+35	\$5.5523	\$5.5400	\$5.5700	2,513	4,037	-23%	0.50%	
10:59:26	+40	\$5.5550	\$5.5400	\$5.5700	2,103	2,824	-15%	0.45%	
10:59:31	+45	\$5.5700	\$5.5400	\$5.5800	2,796	2,925	-2%	0.18%	
10:59:36	+50	\$5.5700	\$5.5400	\$5.5800	2,419	6,804	-48%	0.18%	
10:59:41	+55	\$5.5632	\$5.5500	\$5.5800	1,991	5,435	-46%	0.30%	
10:59:46	+60	\$5.5702	\$5.5500	\$5.5800	1,965	4,104	-35%	0.18%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
10:59:51	+65	\$5.5700	\$5.5500	\$5.5800	1,444	4,003	-47%	0.18%	
10:59:56	+70	\$5.5542	\$5.5500	\$5.5800	1,130	125	+80%	0.46%	
11:00:01	+75	\$5.5700	\$5.5600	\$5.5800	2,211	691	+52%	0.18%	
11:00:06	+80	\$5.5634	\$5.5500	\$5.5800	2,460	7,219	-49%	0.30%	
11:00:11	+85	\$5.5702	\$5.5500	\$5.5800	2,384	7,219	-50%	0.18%	
11:00:16	+90	\$5.5504	\$5.5500	\$5.5800	2,822	11,962	-62%	0.53%	
11:00:21	+95	\$5.5758	\$5.5500	\$5.5800	1,743	11,386	-73%	0.08%	
11:00:26	+100	\$5.5501	\$5.5500	\$5.5800	1,689	4,853	-48%	0.54%	
11:00:31	+105	\$5.5799	\$5.5500	\$5.5800	898	4,745	-68%	0.00%	
11:00:36	+110	\$5.5700	\$5.5600	\$5.5800	1,068	5,185	-66%	0.18%	
11:00:41	+115	\$5.5800	\$5.5600	\$5.5800	1,060	746	+17%	0.00%	

8. FWDI — entry \$6.8000 → exit \$7.6700 (+12.79% / \$+260.13)

Entry 09:37:28 ET · Exit 15:55:00 ET (END_OF_DAY) · Higher high \$7.6800 at 12:17:47 ET, imbalance +21%

Note: window clipped to available data — only 115s before / 115s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
12:15:52	-115	\$7.6367	\$7.6300	\$7.6400	2,340	1,700	+16%	0.56%	
12:15:57	-110	\$7.6399	\$7.6300	\$7.6400	2,340	1,700	+16%	0.52%	
12:16:02	-105	\$7.6550	\$7.6500	\$7.6600	3,223	1,920	+25%	0.33%	
12:16:07	-100	\$7.6550	\$7.6500	\$7.6600	2,800	639	+63%	0.33%	
12:16:12	-95	\$7.6550	\$7.6500	\$7.6600	2,511	726	+55%	0.33%	
12:16:17	-90	\$7.6600	\$7.6500	\$7.6700	2,515	732	+55%	0.26%	
12:16:22	-85	\$7.6600	\$7.6500	\$7.6600	1,519	1,924	-12%	0.26%	
12:16:27	-80	\$7.6600	\$7.6500	\$7.6600	3,481	1,601	+37%	0.26%	
12:16:32	-75	\$7.6700	\$7.6600	\$7.6700	3,864	1,717	+38%	0.13%	
12:16:37	-70	\$7.6672	\$7.6600	\$7.6700	3,677	1,712	+36%	0.17%	
12:16:42	-65	\$7.6650	\$7.6600	\$7.6700	3,739	611	+72%	0.20%	
12:16:47	-60	\$7.6650	\$7.6600	\$7.6700	4,081	361	+84%	0.20%	
12:16:52	-55	\$7.6700	\$7.6600	\$7.6700	434	101	+62%	0.13%	
12:16:57	-50	\$7.6650	\$7.6600	\$7.6700	531	101	+68%	0.20%	
12:17:02	-45	\$7.6700	\$7.6600	\$7.6700	619	19	+94%	0.13%	
12:17:07	-40	\$7.6701	\$7.6700	\$7.6800	6,132	744	+78%	0.13%	
12:17:12	-35	\$7.6772	\$7.6700	\$7.6800	6,118	744	+78%	0.04%	
12:17:17	-30	\$7.6700	\$7.6600	\$7.6700	7,074	2,464	+48%	0.13%	
12:17:22	-25	\$7.6650	\$7.6600	\$7.6700	6,985	2,471	+48%	0.20%	
12:17:27	-20	\$7.6650	\$7.6600	\$7.6700	1,057	2,396	-39%	0.20%	
12:17:32	-15	\$7.6675	\$7.6600	\$7.6700	3,244	1,746	+30%	0.16%	
12:17:37	-10	\$7.6750	\$7.6700	\$7.6800	2,366	1,719	+16%	0.07%	
12:17:42	-5	\$7.6700	\$7.6600	\$7.6700	2,866	1,593	+29%	0.13%	
12:17:47	+0	\$7.6800	\$7.6700	\$7.6800	3,160	2,082	+21%	0.00%	PEAK
12:17:52	+5	\$7.6750	\$7.6700	\$7.6800	1,071	2,082	-32%	0.07%	
12:17:57	+10	\$7.5619	\$7.6700	\$7.6800	794	1,385	-27%	1.54%	
12:18:02	+15	\$7.5633	\$7.6700	\$7.6800	1,164	1,185	-1%	1.52%	
12:18:07	+20	\$7.6750	\$7.6700	\$7.6800	897	696	+13%	0.07%	
12:18:12	+25	\$7.6500	\$7.6500	\$7.6600	3,383	16,392	-66%	0.39%	
12:18:17	+30	\$7.6550	\$7.6500	\$7.6600	4,471	15,796	-56%	0.33%	
12:18:22	+35	\$7.6550	\$7.6500	\$7.6600	4,151	15,896	-59%	0.33%	
12:18:27	+40	\$7.6500	\$7.6500	\$7.6600	4,151	15,810	-58%	0.39%	
12:18:32	+45	\$7.6500	\$7.6500	\$7.6600	4,151	15,810	-58%	0.39%	
12:18:37	+50	\$7.6600	\$7.6500	\$7.6600	5,065	1,358	+58%	0.26%	
12:18:42	+55	\$7.6600	\$7.6500	\$7.6600	5,065	1,358	+58%	0.26%	
12:18:47	+60	\$7.6550	\$7.6500	\$7.6600	4,515	1,258	+56%	0.33%	
12:18:52	+65	\$7.6500	\$7.6400	\$7.6500	4,915	1,544	+52%	0.39%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
12:18:57	+70	\$7.6450	\$7.6400	\$7.6500	700	321	+37%	0.46%	
12:19:02	+75	\$7.6450	\$7.6400	\$7.6500	900	391	+39%	0.46%	
12:19:07	+80	\$7.5701	\$7.5700	\$7.5800	24,742	7,973	+51%	1.43%	
12:19:12	+85	\$7.5700	\$7.5700	\$7.5800	24,442	7,704	+52%	1.43%	
12:19:17	+90	\$7.5729	\$7.5700	\$7.5800	24,042	7,884	+51%	1.39%	
12:19:22	+95	\$7.5750	\$7.5700	\$7.5800	24,042	7,795	+51%	1.37%	
12:19:27	+100	\$7.6106	\$7.6100	\$7.6200	101,830	1,164	+98%	0.90%	
12:19:32	+105	\$7.6250	\$7.6200	\$7.6300	101,830	833	+98%	0.72%	
12:19:37	+110	\$7.6200	\$7.6200	\$7.6300	101,830	1,111	+98%	0.78%	
12:19:42	+115	\$7.6300	\$7.6200	\$7.6300	102,354	929	+98%	0.65%	

9. SBET — entry \$8.7250 → exit \$9.3350 (+6.99% / \$+142.13)

Entry 09:42:25 ET · Exit 15:55:00 ET (END_OF_DAY) · Higher high \$9.3599 at 15:50:07 ET, imbalance +64%

Note: window clipped to available data — only 115s before / 115s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
15:48:11	-115	\$9.3300	\$9.3300	\$9.3400	17,871	1,770	+82%	0.32%	
15:48:16	-110	\$9.3300	\$9.3200	\$9.3300	19,048	2,178	+79%	0.32%	
15:48:21	-105	\$9.3250	\$9.3200	\$9.3300	19,044	1,979	+81%	0.37%	
15:48:26	-100	\$9.3179	\$9.3200	\$9.3300	2,460	1,535	+23%	0.45%	
15:48:31	-95	\$9.3250	\$9.3200	\$9.3300	1,381	756	+29%	0.37%	
15:48:36	-90	\$9.3250	\$9.3200	\$9.3300	903	1,332	-19%	0.37%	
15:48:41	-85	\$9.3298	\$9.3200	\$9.3300	928	1,527	-24%	0.32%	
15:48:46	-80	\$9.3080	\$9.3200	\$9.3300	1,087	1,431	-14%	0.55%	
15:48:51	-75	\$9.3250	\$9.3200	\$9.3300	1,923	2,186	-6%	0.37%	
15:48:56	-70	\$9.3300	\$9.3300	\$9.3400	2,210	1,067	+35%	0.32%	
15:49:01	-65	\$9.3350	\$9.3300	\$9.3400	2,180	1,448	+20%	0.27%	
15:49:06	-60	\$9.3350	\$9.3300	\$9.3400	1,822	1,472	+11%	0.27%	
15:49:11	-55	\$9.3300	\$9.3300	\$9.3400	986	821	+9%	0.32%	
15:49:16	-50	\$9.3350	\$9.3300	\$9.3400	469	1,135	-42%	0.27%	
15:49:21	-45	\$9.3300	\$9.3300	\$9.3400	0	1,355	-100%	0.32%	
15:49:26	-40	\$9.3089	\$9.3300	\$9.3400	30	1,507	-96%	0.54%	
15:49:32	-35	\$9.3350	\$9.3300	\$9.3400	30	1,670	-96%	0.27%	
15:49:37	-30	\$9.3101	\$9.3300	\$9.3400	2,574	1,360	+31%	0.53%	
15:49:42	-25	\$9.3450	\$9.3400	\$9.3500	6,707	2,973	+39%	0.16%	
15:49:47	-20	\$9.3023	\$9.3400	\$9.3500	8,261	2,815	+49%	0.62%	
15:49:52	-15	\$9.3297	\$9.3400	\$9.3500	8,754	2,974	+49%	0.32%	
15:49:57	-10	\$9.3400	\$9.3400	\$9.3500	6,422	7,476	-8%	0.21%	
15:50:02	-5	\$9.3506	\$9.3500	\$9.3600	28,987	7,258	+60%	0.10%	
15:50:07	+0	\$9.3599	\$9.3500	\$9.3600	34,099	7,418	+64%	0.00%	PEAK
15:50:12	+5	\$9.3519	\$9.3500	\$9.3600	38,428	8,071	+65%	0.09%	
15:50:17	+10	\$9.3500	\$9.3400	\$9.3500	39,546	6,616	+71%	0.11%	
15:50:22	+15	\$9.3401	\$9.3400	\$9.3500	31,136	5,886	+68%	0.21%	
15:50:27	+20	\$9.3550	\$9.3500	\$9.3600	16,558	6,272	+45%	0.05%	
15:50:32	+25	\$9.3410	\$9.3400	\$9.3500	14,722	7,139	+35%	0.20%	
15:50:37	+30	\$9.3450	\$9.3400	\$9.3500	14,749	6,090	+42%	0.16%	
15:50:42	+35	\$9.3437	\$9.3400	\$9.3500	12,895	3,842	+54%	0.17%	
15:50:47	+40	\$9.3500	\$9.3400	\$9.3500	3,055	2,145	+18%	0.11%	
15:50:52	+45	\$9.3500	\$9.3400	\$9.3500	3,270	1,886	+27%	0.11%	
15:50:57	+50	\$9.3450	\$9.3400	\$9.3500	2,585	8,381	-53%	0.16%	
15:51:02	+55	\$9.3426	\$9.3400	\$9.3500	2,614	8,396	-53%	0.18%	
15:51:07	+60	\$9.3500	\$9.3400	\$9.3500	3,449	9,547	-47%	0.11%	
15:51:12	+65	\$9.3371	\$9.3300	\$9.3400	3,544	10,345	-49%	0.24%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
15:51:17	+70	\$9.3350	\$9.3300	\$9.3400	1,372	2,132	-22%	0.27%	
15:51:22	+75	\$9.3350	\$9.3300	\$9.3400	1,314	2,117	-23%	0.27%	
15:51:27	+80	\$9.3432	\$9.3300	\$9.3400	632	798	-12%	0.18%	
15:51:32	+85	\$9.3402	\$9.3300	\$9.3400	123	17	+76%	0.21%	
15:51:37	+90	\$9.3407	\$9.3300	\$9.3400	23	417	-90%	0.21%	
15:51:42	+95	\$9.3402	\$9.3300	\$9.3400	27	437	-88%	0.21%	
15:51:47	+100	\$9.3250	\$9.3200	\$9.3300	2,618	2,153	+10%	0.37%	
15:51:52	+105	\$9.3231	\$9.3200	\$9.3300	2,636	2,193	+9%	0.39%	
15:51:57	+110	\$9.3400	\$9.3200	\$9.3300	3,591	1,793	+33%	0.21%	
15:52:02	+115	\$9.3250	\$9.3200	\$9.3300	3,643	1,773	+35%	0.37%	

10. SECZ — entry \$9.9200 → exit \$10.8300 (+9.17% / \$+186.55)

Entry 14:17:48 ET · Exit 15:55:00 ET (END_OF_DAY) · Higher high \$10.8480 at 15:53:17 ET, imbalance +2%

Note: window clipped to available data — only 115s before / 100s after the peak (session start/end or data gap).

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
15:51:22	-115	\$10.7700	\$10.7500	\$10.7900	13,429	5,605	+41%	0.72%	
15:51:27	-110	\$10.7500	\$10.7400	\$10.7600	13,228	4,463	+50%	0.90%	
15:51:32	-105	\$10.7550	\$10.7500	\$10.7800	9,313	4,464	+35%	0.86%	
15:51:37	-100	\$10.7500	\$10.7400	\$10.7700	11,901	8,804	+15%	0.90%	
15:51:42	-95	\$10.7550	\$10.7500	\$10.7600	8,512	13,014	-21%	0.86%	
15:51:47	-90	\$10.7700	\$10.7500	\$10.7700	12,913	13,391	-2%	0.72%	
15:51:52	-85	\$10.7650	\$10.7500	\$10.7700	13,118	13,930	-3%	0.77%	
15:51:57	-80	\$10.7700	\$10.7500	\$10.7700	14,681	11,071	+14%	0.72%	
15:52:02	-75	\$10.7600	\$10.7400	\$10.7700	17,893	9,388	+31%	0.81%	
15:52:07	-70	\$10.7700	\$10.7500	\$10.7700	18,034	4,486	+60%	0.72%	
15:52:12	-65	\$10.7500	\$10.7400	\$10.7600	16,500	2,864	+70%	0.90%	
15:52:17	-60	\$10.7700	\$10.7600	\$10.7800	15,599	3,877	+60%	0.72%	
15:52:22	-55	\$10.7550	\$10.7400	\$10.7700	18,677	6,192	+50%	0.86%	
15:52:27	-50	\$10.7500	\$10.7500	\$10.7600	26,073	51,368	-33%	0.90%	
15:52:32	-45	\$10.7800	\$10.7700	\$10.7900	25,852	51,157	-33%	0.63%	
15:52:37	-40	\$10.7800	\$10.7500	\$10.7900	24,409	50,779	-35%	0.63%	
15:52:42	-35	\$10.7750	\$10.7600	\$10.7900	22,200	46,803	-36%	0.67%	
15:52:47	-30	\$10.7793	\$10.7600	\$10.7900	10,321	812	+85%	0.63%	
15:52:52	-25	\$10.8100	\$10.7900	\$10.8200	18,889	2,416	+77%	0.35%	
15:52:57	-20	\$10.7799	\$10.7700	\$10.7800	21,342	9,266	+39%	0.63%	
15:53:02	-15	\$10.8000	\$10.7800	\$10.8200	21,326	10,328	+35%	0.44%	
15:53:07	-10	\$10.7900	\$10.7600	\$10.8200	22,514	13,973	+23%	0.53%	
15:53:12	-5	\$10.8300	\$10.8300	\$10.8500	22,651	23,834	-3%	0.17%	
15:53:17	+0	\$10.8480	\$10.8300	\$10.8500	18,302	17,496	+2%	0.00%	PEAK
15:53:22	+5	\$10.8300	\$10.8100	\$10.8500	15,885	20,474	-13%	0.17%	
15:53:27	+10	\$10.8300	\$10.8100	\$10.8500	13,513	20,473	-20%	0.17%	
15:53:32	+15	\$10.7650	\$10.7500	\$10.7800	6,971	14,807	-36%	0.77%	
15:53:38	+20	\$10.7650	\$10.7500	\$10.7800	3,764	14,807	-59%	0.77%	
15:53:43	+25	\$10.7900	\$10.7600	\$10.8200	3,928	9,761	-43%	0.53%	
15:53:48	+30	\$10.7939	\$10.7800	\$10.8200	4,433	9,768	-38%	0.50%	
15:53:53	+35	\$10.7394	\$10.7900	\$10.8200	8,737	8,917	-1%	1.00%	
15:53:58	+40	\$10.8200	\$10.8200	\$10.8500	9,445	2,183	+62%	0.26%	
15:54:03	+45	\$10.8458	\$10.8200	\$10.8500	8,884	4,341	+34%	0.02%	
15:54:08	+50	\$10.8300	\$10.8100	\$10.8500	9,021	6,993	+13%	0.17%	
15:54:13	+55	\$10.8250	\$10.8100	\$10.8400	4,687	5,613	-9%	0.21%	
15:54:18	+60	\$10.8200	\$10.8000	\$10.8200	5,343	7,243	-15%	0.26%	
15:54:23	+65	\$10.8201	\$10.8200	\$10.8400	5,212	7,716	-19%	0.26%	

Time (ET)	Δ to peak (s)	Price	Bid	Ask	Buy vol	Sell vol	Imbalance	Giveback from peak	Event
15:54:28	+70	\$10.8150	\$10.8000	\$10.8200	4,541	6,922	-21%	0.30%	
15:54:33	+75	\$10.8300	\$10.8100	\$10.8300	5,000	9,293	-30%	0.17%	
15:54:38	+80	\$10.8300	\$10.8200	\$10.8400	6,643	8,356	-11%	0.17%	
15:54:43	+85	\$10.8200	\$10.8100	\$10.8400	6,445	9,855	-21%	0.26%	
15:54:48	+90	\$10.8108	\$10.8100	\$10.8400	6,251	7,593	-10%	0.34%	
15:54:53	+95	\$10.8200	\$10.8100	\$10.8300	7,602	6,782	+6%	0.26%	
15:54:58	+100	\$10.8200	\$10.8100	\$10.8300	11,937	7,694	+22%	0.26%	