

Trading bot session summary: Thursday 2026-09-24

The first day of the trade plan live, the mid-day switch to the context rules, a review of every missed opportunity, and the fixes it led to. Paper-trading account. All times are ET. Written after the close; the backtests finished at 02:30 on 9/25.

At a glance

Item	Result
Live P/L	–\$80.52, 8 trades (2 winners). Equity \$8,838.26, account flat at the close
Morning (9:30–11:51, trade plan, context rules off)	7 trades, 1 winner, –\$100.01: 4 hard stops, 1 deterioration exit, 2 sold at the mid-day restart
Afternoon (11:52–15:55, context rules on)	1 trade (DNA pullback), +\$19.49, sold by the 1/4 giveback
Market	Small caps (IWM) slid to –0.92% by 11:30, then recovered to flat by 14:00. The morning buys went into the decline
30-minute rescan	Worked all day (13 scans). 5 of the 7 morning buys came from stocks a rescan added
New bug found	Rescans saved "high so far today" as the premarket high (58 of 68 stocks), giving the plan fake resistance levels. Fix built, OFF
Best fix tested	Real-level targets: 5-day 5-slot backtest +\$352 vs +\$216, better on 4 of 5 days
Changed live today	Context rules switched on at 11:52 (with your approval). Nothing else

1. Live trades and what happened after each exit

Stock	Time	Setup	P/L	Exit	Price at 15:55	Holding to 15:55 instead
TAL	9:58–10:20	pullback	–\$12.42	hard stop	\$12.24	+\$8.97
CTKB	10:02–10:54	pullback	–\$1.49	deterioration	\$5.74	+\$17.88
HA FN	10:08–10:40	breakout	–\$20.12	hard stop (dipped 2¢ under it, then rallied)	\$8.85	+\$37.58
RSKD	10:54–11:51	breakout	–\$1.10	restart	\$7.84	+\$44.00
PRGO	11:01–11:32	breakout	–\$34.16	hard stop	\$14.78	+\$7.84
RUM	11:02–11:09	pullback	–\$34.17	hard stop	\$8.61	+\$77.38
SG	11:16–11:51	pullback	+\$3.45	restart	\$8.19	+\$24.92
DNA	12:52–13:06	pullback	+\$19.49	1/4 giveback at \$9.58	\$10.27 (high \$10.44)	+\$122.13

- Yahoo Finance prices matched the bot's fills within 0–4¢.
- **None of the morning trades reached its target, even after the exit.** Four of the five losers never got back to their entry price before the market bottomed around 11:30.

- **Holding every trade to 15:55 would have made +\$341 more.** Most of that came from the afternoon market rebound. DNA was sold at \$9.58 and ran to \$10.44.

2. Missed-opportunity review: every stock the bot watched

87 different stocks were on the watchlist at some point (13 scans across two bot runs). For each stock and session, "the move" is its biggest run that started while it was above VWAP and being watched. Two estimates of the money involved:

- **Perfect hindsight:** buy the exact start, sell the exact high.
- **Realistic:** buy 2 bars after the start, stop at 0.25× daily ATR, sell on a 1/4 giveback after +15¢. This is still optimistic, because the start is picked after the fact.

Verdicts:

- **Missed good trade:** realistic result of \$15 or more.
- **Correct pass:** the realistic trade would have lost.
- **Nothing there:** a move under 1.5%.

Morning, 9:30-11:51 (context rules off)

	Stocks	Estimated \$
Missed good trade	22	\$675 realistic (\$1938 perfect-hindsight)
Correct pass (buying would have lost)	18	\$423 of losses avoided
Nothing there / small	27	—
Traded	7	—

What blocked the missed good trades (ranked by missed \$):

Blocker	Stocks	Realistic \$ missed
Stage 1: below VWAP	10	\$297
plan: R:R vs high-of-day/young ceiling	6	\$155
plan: R:R vs real level	2	\$142
plan: target not reachable in time	2	\$33
Stage 1: spread	1	\$26
Stage 1: not constructive	1	\$22

Biggest misses:

Stock	Move while watched	Realistic capture	Main blocker
SATL	10:30 \$5.55 → 14:39 \$6.13 (+10.5%)	\$120	plan: R:R vs real level
BNC	10:44 \$6.05 → 12:44 \$6.37 (+5.3%)	\$67	Stage 1: below VWAP
PHR	11:43 \$9.75 → 15:48 \$10.05 (+3.1%)	\$41	Stage 1: below VWAP
GRML	09:59 \$13.89 → 10:17 \$16.00 (+15.2%)	\$41	plan: R:R vs high-of-day/young ceiling
DNA	10:02 \$9.18 → 15:49 \$10.44 (+13.7%)	\$34	Stage 1: below VWAP
NOK	09:30 \$10.20 → 14:55 \$10.54 (+3.3%)	\$30	plan: R:R vs high-of-day/young ceiling
SNAP	11:22 \$5.31 → 15:47 \$5.41 (+1.9%)	\$29	Stage 1: below VWAP
BB	09:32 \$8.27 → 13:14 \$8.80 (+6.4%)	\$27	Stage 1: below VWAP

Afternoon, 11:52-15:15 (context rules on)

	Stocks	Estimated \$
Missed good trade	23	\$664 realistic (\$1315 perfect-hindsight)
Correct pass (buying would have lost)	3	\$51 of losses avoided
Nothing there / small	24	—
Traded	1	—

What blocked the missed good trades (ranked by missed \$):

Blocker	Stocks	Realistic \$ missed
plan: R:R vs real level	4	\$197
plan: R:R vs high-of-day/young ceiling	7	\$181
plan: target not reachable in time	5	\$99
Stage 1: not constructive	3	\$93
Stage 1: below VWAP	2	\$42
Stage 1: spread	1	\$35
re-entry rule	1	\$16

Biggest misses:

Stock	Move while watched	Realistic capture	Main blocker
SATL	11:53 \$5.58 → 14:39 \$6.13 (+9.8%)	\$120	plan: R:R vs real level
ARHS	15:13 \$9.17 → 15:55 \$9.45 (+3.0%)	\$49	Stage 1: not constructive
ERAS	15:00 \$14.57 → 15:10 \$15.07 (+3.4%)	\$38	plan: R:R vs high-of-day/young ceiling
OIG	12:27 \$9.76 → 13:22 \$9.95 (+1.9%)	\$35	Stage 1: spread
RSKD	12:26 \$7.62 → 14:59 \$8.02 (+5.2%)	\$33	plan: R:R vs high-of-day/young ceiling
BB	14:37 \$8.46 → 15:53 \$8.67 (+2.5%)	\$30	plan: R:R vs real level
RCA T	15:03 \$6.64 → 15:41 \$6.78 (+2.0%)	\$29	Stage 1: not constructive
ONDS	12:00 \$7.41 → 13:59 \$7.73 (+4.3%)	\$28	plan: R:R vs high-of-day/young ceiling

Takeaways:

- **The biggest fixable blockers were plan targets:** the high of day or a just-formed ceiling as the target, or a real level close by. The live rescan bug fed some of these, by labelling the high so far today as the "premarket high".
- **"Below VWAP"** also blocked many moves that started above VWAP but spent part of the run under it. That's working as intended, but it's costly on choppy days.
- **The morning had 18 correct passes** (about \$423 of losses avoided). The rules were doing their job in a falling market.

3. DNA: why the morning run was missed, and the fix

DNA ran from \$8.50 to \$9.78 by 10:25 (+15%). The scanner added it at 9:58. Stage 1 and the hold were passing, but every plan picked the **high of day, a few cents above the price, as the target**

(R:R 0.05–0.39).

Fixes built (all OFF):

Fix	What it does	Result
a) Real-level targets (<code>setup_plan.real_level_targets</code>)	Never target the high of day. A ceiling only counts as a target once it's at least 15 minutes old. Otherwise the target is the next real level, or clear air	In the replay it bought DNA at 10:05 for \$9.30 (+\$33) and GRML at 10:00 (+\$84)
b) Reclaim breakouts (<code>setup_plan.reclaim_breakouts</code>)	A level closed above, dipped under, then closed above again on breakout volume counts as a breakout	No effect on any day. Drop it
c) Earlier rescan (<code>scanner.first_rescan_after_open_minutes</code> , <code>rescan_interval_first_hour_minutes</code>)	For example a rescan at 9:40, or every 15 minutes in the first hour	Can't be simulated yet. The opening-window study supports it (see section 6)
d) True premarket high (<code>scanner.true_premarket_high</code>)	The saved "premarket high" uses only 4:00–9:30 bars	Bug fix. Recommended ON

The simulator can now **replay the intraday rescans** (`--watch-windows`), so each stock is only traded while it was really on the watchlist. The replay of 9/24 reproduced the live trades closely.

4. Backtests

Entry isolation (every signal taken, same exits, 5 days)

Plan version	Context off	Context on
Current plan	+\$38 (37 trades, +\$1.02 each)	+\$131 (15 trades, +\$8.70 each)
+ real-level targets	+\$166 (44 trades, +\$3.76 each)	—
+ reclaim breakouts	+\$37 (36, no change)	—
+ both	+\$176 (45, +\$3.92 each)	+\$112 (21, +\$5.33 each)

Real conditions: 5 slots, all live settings, 5 days

Config	09-18	09-21	09-22	09-23	09-24	Total	Trades	Per trade
Context off (9/24 morning version)	+63	+48	+60	+119	−74	+\$216	34	+\$6.35
Context on (tomorrow as configured)	+78	+22	+65	+41	−17	+\$187	15	+\$12.49
+ real-level targets, context off	+99	−7	+82	+229	−51	+\$352	43	+\$8.19
+ real-level targets, context on	+104	+48	+64	+46	−61	+\$201	19	+\$10.60

- **Real-level targets helped in both versions.** With context off it was better on 4 of 5 days; with context on, on 3 of 5.
- **Context on** gives fewer, better trades and smaller losing days. **Context off** gives more trades and a higher total.

Exit isolation (same entries, only the exit changes)

Exit rule	9/24 (12 trades)	09-18 to 09-23 (same entries)
Current: 1/4 giveback after 15¢, stall exit 45 min	−\$104	−\$34 without the stall exit / +\$41 with it
No giveback	−\$64	+\$31 (fewer trades)
Giveback only after 25¢ / 30¢	−\$64 (30¢)	−\$248 / −\$210
Giveback ratio 1/2	−\$122	−\$288

Holding longer won on 9/24 because of the afternoon rebound, but it lost on the earlier days. **Keep the current giveback**, together with the stall exit.

5. Tomorrow (Fri 9/25): current config and decisions

The config **as it stands** runs the trade plan **with the context rules on**, no DNA fixes, the 5-bar slope rule off, stall exit at 45 minutes, the re-entry rule above_entry, 5 slots, a 19% cap, and the 30-minute rescan.

Decisions for you:

1. **Turn on real-level targets** (setup_plan.real_level_targets: true)? **Recommended.** It helped on most days in both versions.
2. **Turn on the true premarket high** (scanner.true_premarket_high: true)? **Recommended.** It's a bug fix.
3. **Earlier rescan:** a first rescan at 9:40 (first_rescan_after_open_minutes: 10)? Recommended on the evidence from the opening-window study, although it can't be backtested yet.
4. **Context rules:** keep them **on** (fewer, better trades) or turn them **off** (more trades, a higher total in the backtest)?

6. Also built: opening-window dataset (report sent separately)

reports/open_window/: 20 trading days, the ~300 stocks a day that met the bot's universe rules, with every 1-minute bar from 9:25 to 10:00. **Only 34 of the 107 stocks that ran 5% or more between 9:30 and 10:00 (09-17 to 09-24) were on the bot's 9:28 top-30 list.** The runners had bigger premarket gaps, traded premarket, and had heavier opening volume.

7. Files changed (backups taken first)

File	Change	Backup
setup_analyzer.py	Real-level targets, reclaim breakouts (off)	.bak-2026-09-24
monitor.py	Optional early and first-hour rescans (off)	.bak-2026-09-24
scanner.py	True premarket high (off)	.bak-2026-09-24
simulate.py	--plan-real-targets, --plan-reclaim, --watch-windows (rescan replay), --plan-no-context	.bak-2026-09-24
config.json	Context rules ON (11:52 switch); new keys real_level_targets, ceiling_target_min_age_min, reclaim_breakouts, true_premarket_high, first_rescan_after_open_minutes, rescan_interval_first_hour_minutes (all off)	.bak-2026-09-24-midday, -dnafix

8. Notes on the work

- A test-queue mistake (two queues waiting on each other) stalled the backtests for about 6 hours overnight. It's fixed, and all results above are from complete runs.
- The first 9/24 replays accidentally ran with the context rules on, because the simulator reads the live config. Every later run sets the context rules explicitly.