

Trading bot session summary: Friday 2026-09-25

Live day, the data bugs fixed mid-morning, the new rules built today, and tonight's 7-variant backtest. Paper-trading account. All times are ET.

At a glance

Item	Result
Live P/L	−\$26.99, 2 trades (1 winner). Equity \$8,807.72 , flat at the close
Switched on before the open	Real-level targets, true premarket high, extra rescan at 9:40
Fixed live at 10:05 (restart, no open positions)	Opening scan used data from two sessions back (every morning since the bot started); stocks with no premarket trades got a fake premarket high
Built today, all OFF	Your 3-5% above-open limit, your low-ceiling stall rule, dead money, recent-trend deterioration, 5-day reference frame , position charts page, opening-window dataset and scanner study
Backtest verdict	Keep the live config (A) . Dead money (F) was slightly better (+\$12, one trade). The above-open limit (C) and 5-day levels (G) were clearly worse as built

1. Live trades

S t o c k	Time	Setup	P/ L	Exit	After the exit (to 15:55)
A P P S	10:12 → 10:49	breakout (bought extended, +5.6% above open)	−\$ 37. 70	Deterioration exit at \$11.255	Bounced to \$11.75, closed \$11.155: the exit saved ~\$14.50
E M B C	11:31 → 14:34	breakout	+\$ 10. 71	Stall exit at the original \$5.845 ceiling after 153 min	Ran to \$5.93, closed \$5.905: left ~\$17

EMBC sat in a \$5.81–5.83 box for about 2 hours. The deterioration check never fired: price stayed above VWAP, VWAP was flat, and the whole-day trend was flat. Holding with a free slot paid off when it reached the old ceiling.

2. Tonight's backtest: 7 variants, 5 slots, 6 days

All variants use today's live config: trade plan + context rules + real-level targets + stall exit 45 min + 0.25× daily-ATR stop floor + re-entry rule, slope rule off. 09-24 and 09-25 replay the real rescan timing, with true levels.

Variant	09-1 8	09-2 1	09-2 2	09-2 3	09-2 4	09-2 5	Total	Trade s	Winner s
A: live config	+10 3	+48	+64	+46	−61	−56	+\$145	22	12
B: + low-ceiling rule	= A						+\$145	22	12
C: + 3-5% above-open limit	0	+48	+64	−2	−86	−25	−\$1	10	3

Variant	09-18	09-21	09-22	09-23	09-24	09-25	Total	Trade s	Winner s
D: B + C	= C						-\$1	10	3
E: recent-trend deterioration (30 bars)	= A						+\$145	22	12
F: low ceiling + dead money (90 min)	= A					-44	+\$156	22	13
G: 5-day levels + realistic target cap	+26	+71	0	+8	-63	-92	-\$51	20	7

Note: the replay doesn't reproduce live exactly. In the 09-25 replay, EMBC exited by deterioration at 13:39 (-\$10.08), not by the stall exit at 14:34 (+\$10.71) as it did live. That's the known limit of replaying from recorded trades.

B, low-ceiling rule

It never triggered. With today's selective settings, the 5 slots were never all full, and no armed position turned "not healthy". It's harmless, but it can't be judged yet.

F, dead money

One sale, **EMBC on 09-25 at 13:12 for \$5.816 (+\$1.58)**. It was armed at the old ceiling, the last 15 minutes topped at \$5.815, and the stock had been flat for 90+ minutes. In the replay, that avoided the later -\$10.08 exit, a **+\$11.66** improvement. Live, holding made +\$10.71, so on the real day F would have cost about \$9. The evidence is one trade either way.

C, 3-5% above-open limit

It blocked **12 of A's 22 trades**:

Blocked trades	Count	P/L they made in A
Winners	9 (FWDI x2, SBET, GLOO, SECZ, OPTX, GRML, RSKD, DNA)	+\$231
Losers	3 (SVCO, PRGO, APPS)	-\$86

It blocked **strong-trend pullbacks** as well as extended breakouts: SBET, GLOO and FWDI on 09-18 and DNA on 09-24 were already more than 3-5% above their open when they pulled back. As specified, it costs about **\$146**. **A possible refinement to test:** apply it to **breakouts only**, or measure extension from **VWAP in ATRs**, not from the open.

E, recent-trend deterioration

No exit changed on any day.

G, 5-day levels

It blocked 13 of A's trades (**+\$151 of net winners**, including BFLY +\$64, SECZ +\$45, FWDI +\$61, DNA +\$32, RSKD +\$25) and added 13 new ones, mostly losers. The **"open + 1 daily ATR" target cap is too tight for strong movers**: their real moves go past it, so R:R drops below 1.5 and good trades get blocked. The freed slots then filled with weaker trades. The cap also inherits distorted ATRs (JAGX's target was \$14.29, because a spike day inflated its ATR). **Worth testing instead:** the 5-day high as a **breakout level only**, with no target cap. Opening above the 5-day high had a 3x runner rate in the 20-day study. Or a looser cap of about 2 daily ATRs.

3. Also done today

- **Scanner data reference and runner study** (reports/scanner_928_data_reference.pdf). With fixed data, the current top 30 caught **39%** of early runners. Gap size + daily ATR % + RVOL would catch **60%**. The score penalizes gap-downs and has an unreachable RVOL scale.
- **5-day study:** opening above the 5-day high had **16.2%** runners (3x normal); the bottom half of the range had fewer runners than normal.

- **Position charts page:** <http://68.183.154.175/trade/report/positions.php>, now with 5-day high/low and "open + 1 daily ATR" lines.
- **Week summary:** reports/2026-09-week-summary_0921-0925.pdf.

4. Recommendation for Monday (nothing changed without your approval)

1. **Keep the live config (A) as it is.** It's the best or tied-best on every variant except F.
2. **Low-ceiling rule (B):** safe to turn on, since it can only act when all slots are full. It never triggered in 6 days, so expect little effect.
3. **Dead money (F):** a small, single-trade improvement in the replay, but it would have cost ~\$9 on the real EMBC trade. **Keep it off** until there's more evidence.
4. **Above-open limit (C): don't turn it on as specified.** Test "breakouts only" or a VWAP/ATR version first.
5. **5-day levels (G): don't turn it on as built.** Test the 5-day high as a breakout level without the target cap.
6. **Next scanner step:** test the new score (gap size + daily ATR % + RVOL) in the entry backtest.

5. Files changed today (backups taken first)

universe.py (prior-session fix, live), scanner.py (true premarket high fallback, 5-day data), smart_engine.py (above-open limit, 5-day key filter), setup_analyzer.py (5-day levels), exit.py (recent-trend option), exit_resistance_stall.py (low ceiling, dead money), volatility.py (5-day reference), monitor.py (health tracking for the stall rule, 5-day feed), simulate.py (flags --max-ext-open, --stall-low-ceiling, --dead-money-minutes, --exit-trend-bars, --plan-5d-levels), config.json (all new keys OFF), report app (positions.php, positions_api.php, lib/chart_data.php, assets/positions.*, link in index.php). Backups: *.bak-2026-09-25*.