

What the 63 Big Winners Have in Common — 2026-09-27

Big winner = closed 5% or more above its 9:30 open. 63 of the 630 stocks on the 21 daily lists (8/27 – 9/25) — a **10% base rate**. Each trait below shows how often stocks *with* that trait became big winners, compared to that 10%. Only things the bot could know at the time are used (at 9:28, or at 10:00 / 10:30).

1. Things you can see at 9:28

Trait	Big-winner rate	vs 10% base
Moves a lot day to day (daily range 8%+ of price)	16 – 22%	2x
Daily range under 5%	0 – 3%	almost never
Gapped up 5 – 10%	23%	2.3x
Gapped up more than 10%	11 – 22% — but these faded hard (avg –8% open to close)	risky
Up 10%+ over the last 5 days	21 – 23%	2x
Up 15%+ yesterday	26%	2.6x
Trading in the top of its 5-day range	14%	vs 5% at the bottom
Was a big winner on an earlier day	16%	vs 9% for the rest

- 56 of the 63 had a daily range of 5% or more. **Quiet stocks almost never became big winners.**
- **The same names keep coming back:** USDE was on the list 16 days and was a big winner on 8 of them. SECZ 4 times, SBET and CLSK 3 times each.
- **No effect:** share price, premarket volume, and what SPY / IWM did that morning.

2. What they did early in the session

At 10:30	Big winners (of 63)
Made a higher low (10:00–10:30 low above the 9:30–10:00 low)	58
Above VWAP	51
Up 1%+ from the open	51

- Stocks that made a **lower low** by 10:30 were almost never big winners (5 of 237 — 2%).
- **They are only half done by 10:30:** median +3.8% by 10:30, then **another +3.8% after**. And 48 of the 63 made their day high after 12:00 (27 in the last hour). **They climb all day.**

3. The catch — the same signs also pick faders

Of the 81 stocks that were up 3%+ at 10:30, **40 became big winners — but the other 41 faded**, and the faders fell further than the winners rose. Tested fairly (buy at 10:30, sell later):

Buy at 10:30 when up 3%+, higher low, above VWAP (68 stock-days)	Win rate	Result over 21 days
Hold to 15:55	50%	–\$1,610
Stop at the 10:00–10:30 low	31%	–\$812
That stop OR first close below VWAP	25%	–\$517

No simple "buy the early leaders" rule made money. The traits find where the big winners are, but they can't tell a winner from a fader alone.

4. The few small edges that held up (fair test, buy at 10:00, hold to close)

Group	Stock-days	Avg rest of day
Gap up 5 - 10%	56	+1.1%
1 - 2% above VWAP at 10:00	53	+1.4%
2%+ above VWAP at 10:00	33	-5.3% (chasing — again)
Repeat big-winner names	111	+0.65%
Gap up more than 10%	35	-6.6%

These are small groups — promising, not proven.

5. What this means for the trade1 rules

1. **Watchlist:** favor stocks that move a lot (daily range 5%+), gapped 2 - 10% (not more), with recent momentum and a history of big days. Skip quiet stocks — they almost never pay.
2. **Entry (breakout_rules.py):** after 10:00, a stock holding **higher lows**, above VWAP but **not more than ~2% above it**. Never chase 2%+ above VWAP, and be very careful with 10%+ gappers.
3. **Exit (exit_rules.py) is where the money is:** the winners still have about half their move ahead at 10:30 and peak in the afternoon. The exit must hold through normal pullbacks while higher lows hold — the bot's current exits sold every one of its 9 trades by 11:30 (see the earlier report: same entries held to the close made \$396 instead of \$21).
4. Each of these goes into the trade1 simulator and gets tested on the 21 days, one piece at a time.