

Research vs Our Trade Bot — What We Can Improve (2026-09-28)

Each research finding (report: 2026-09-28_research_separating_winners.pdf) is compared with what the live trade bot does today (config as of 9/28, setup J) and with our own evidence (tests, studies, and today's cases). Every item ends in a **test** — nothing is changed until the results are reviewed.

Summary — ranked by evidence

#Area	Research says	Our bot today	Our own evidence	Test to run
1 Exits	Profitable intraday systems win 24-48% and make money by holding winners; exits: small fixed stop, then hold to the close or trail at VWAP	Sells on a 1/4 giveback after +15¢, a 2-of-4 "weakening" signal, a buy-pressure drop, or a 45-min stall	J's trades +\$21 vs +\$396 held ; AGEN 9/21 +\$51 vs +\$106 held, 9/28 +\$52 vs +\$111; 13 of today's 15 big winners peaked after 2:30 PM; exit B (stepped stop) first positive result (+\$407)	Same entries, exits: VWAP trail · fixed stop + hold to 15:55 · stepped stop (exit B) · current
2 "Too stretched" rule	Act only when the move is *abnormal for that stock at that minute* (noise area); VWAP as the reference line	Fixed 3-5% above the open	Main blocker for 11 of today's 15 big winners (TGB, IMMX, AVPT, BB, XERS ...); VWAP stretch 2%+ = more stops (3 studies)	Open 3-5% (now) · VWAP 1.5/2/2.5/3% · noise-area boundary · none
3 Stock selection	"Stocks in play" did almost all the work: rank by first-5-minute volume vs the same 5 minutes over 14 days ; filters ADV ≥ 1M, daily ATR ≥ \$0.50	Score = RVOL (premarket vol ÷ yesterday's full volume) 30 + premarket vol 20 + gap 20 + strength 15 + resistance 15; ADV ≥ 500k; no volatility floor	RVOL full credit (3×) almost never reached (80% of stocks < 0.02×); only 1 of 15 big winners was on the 9:28 list; stocks with daily range < 3% never became big winners; alt score caught 60% vs 39%	9:35 opening-RVOL ranking · daily range ≥ 5% floor · alt score (gap + ATR% + RVOL) · current
4 Market direction	Market intraday momentum; regime filters avoid bad days	No market filter	Day's IWM move vs share of picks that rose: 0.77 ; IWM filter +\$184 on 5 days (all from 9/23)	IWM ≥ open · IWM ≥ -0.3% · off (now), 22 days
5 Gaps and reversals	Extreme small-cap movers tend to reverse; big gaps (> 8-10%) on thin volume fade	No gap cap; only buys above VWAP; no reversal setup	Gaps > 10% faded -8% on average; CLRO, INLF (9/25) faded; AGEN, TRLV, CLRO, INLF (9/28) bounced from below VWAP — all rejected	Gap cap 10% / 15% / none · reversal setup (low → higher lows → buyers return) vs none
6 Buy pressure / order flow	Predicts seconds to minutes , then fades	Used for choosing: Stage-1 +1% stretch when buying ≥ +50%, an exit layer on falling buy pressure, context rules	Same value for winners and losers at the pick and at the first reversal; buy volume flat today (AUC 0.50-0.52 on 4,563 moments)	Imbalance exit layer on/off · imbalance only for timing (not for choosing)
7 Stops vs noise	Stops 1.5-2× intraday ATR keep normal noise out	Plan stop at the last pivot low, floor k 0.25	Winners dip first (92%), typical dip 0.9% vs typical stop 0.77%; stops cut 153 of 311 winners; 1% starting stop + stepped stop best (exit B)	Stop floor 1% / 2× 1-min ATR / pivot (now)

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8 Costs and fills	Results must include commissions / slippage	Market orders; spread limit 1%	YDES median spread 2.7% ($\approx$ \$45 per trade), INLF 2.3%; simulators fill at the last price — our results are optimistic	Add spread + slippage to simulations · limit orders (bid / mid) vs market
9 Second filter (meta-labeling)	A second filter helps only if it uses different information than the signal	entry_rules shadow used the same flow/volume data	entry_rules gate: no edge (+\$31 one test, -\$15 another); 37 values tested: none separates	Filter built from different info: opening RVOL, noise area, IWM, daily range, gap size, news flag
10 News / catalysts	Stocks in play are mostly news-driven	No news input	Only 4 of 15 big winners had news; AGEN's news at 7:58 AM would have put it on the list 2 hours earlier	News flag adds the stock to the watchlist · off (now)
11 Overfitting	Many variants on the same days inflate results; keep out-of-sample days	—	Dozens of variants on the same 21 days	Every live day added (add_day.py); a rule must win in both halves and on new days
12 Price range	ORB study: any stock over \$5 with ADV $\geq$ 1M	\$5-15	INLF and YDES ran mostly under \$5; nothing tested above \$15	\$5-15 (now) vs \$5-30 vs \$3-15 (with limit orders)

Where the bot already matches the research

- **Risk 1% per trade** (same as the ORB study); position size capped at 19% of equity.
- **Intraday only**, all positions closed at 15:55 — same as the studies.
- **Spread limit** — protected the account from YDES / INLF (2.3-2.7% spreads).
- **Trading after 10:00 mostly** (setup J rules) — our data: 9:30-10:00 entries lost; research: the opening range needs time to form.
- **Rescans** during the day — partial "stocks in play" updating (but see item 3 and the rescan churn).

Suggested test order (overnight queue)

1. **Exits (#1, #7)** — biggest money: VWAP trail, fixed stop + hold, stepped stop, current; same entries.
2. **Stretch rule (#2)** — open vs VWAP vs noise area vs none.
3. **Stock selection (#3)** — opening RVOL at 9:35, daily-range floor, alt score.
4. **Market filter (#4)** — IWM variants.
5. **Gaps / reversal (#5), order-flow role (#6).**
6. **Cost realism (#8)** — add spread/slippage to every result above, and test limit orders.
7. Then a **second filter (#9)** and **news flag (#10)** once 1-6 are settled.

All tests run on the 22-day set (8/27 - 9/28) with today's winners included; each reports winners picked, big winners, losers let in, P/L, and both halves. You choose what goes live.