

Trade Review 9/30 — What the Bot Did vs a Profitable Trade

Every trade the bot made on 9/30. For each one: the bot's buy and sell, the best trade that was possible **while the bot was watching the stock** (hindsight, buying and selling on 1-minute closes), the signals at those points, and a suggestion. Each trade is saved as a case in the playbook (data/playbook/cases.jsonl) with its rule candidates, to be tested on the 6-month library before anything goes live.

Summary

Stock	Bot buy	Bot sell	Bot P/L	Best after the buy	Hold to close	Suggested trade (while watched)	Gain
SSTI	09:45 8.47	15:22 8.36	-20.66	+3.7% (10:45)	-30.46	09:40 8.45 → 10:45 8.78	+3.9%
NVA	10:04 5.65	10:25 5.64	-2.95	+1.4% (10:15)	-59.00	09:46 5.53 → 10:18 5.72	+3.4%
COUR	10:43 5.06	11:10 5.09	+10.63	+1.8% (11:04)	-35.57	10:43 5.05 → 11:04 5.15	+2.0%
SSL	11:10 13.96	11:25 13.95	-2.38	+0.2% (11:12)	-18.44	11:40 13.90 → 12:11 13.97	+0.5%
BB	12:48 9.21	13:26 9.12	-17.10	+0.9% (12:52)	-30.60	09:48 8.79 → 12:51 9.28	+5.6%
FPI	13:11 11.39	14:23 11.43	+4.96	+0.6% (15:23)	-5.08	13:15 11.37 → 15:21 11.46	+0.8%
PSQL	13:51 6.38	14:36 6.32	-16.90	+0.4% (14:11)	-6.50	11:27 6.35 → 12:31 6.43	+1.3%
IMTX	14:31 8.83	14:40 8.81	-3.76	+0.0% (15:14)	-11.28	10:05 8.65 → 11:57 9.13	+5.5%
Total			-48.16				

What repeats across the 8 trades

1. **The buys came late.** Four of the eight were within 0.5% of the high so far (COUR, SSL, BB, FPI); after the buy the price rose less than 1% on five of them (SSL +0.2%, PSQL +0.4%, FPI +0.6%, BB +0.9%, IMTX 0%). The suggested buys sat close to VWAP (−1.8% to +1.8%), mostly after the morning low had held for 10–160 minutes (NVA's was at the low itself).
2. **Volume climaxes marked the tops.** SSTI (21x), BB (20x), FPI (43x), PSQL (34x) and IMTX (very large) all topped on a bar with volume ≥ 10x normal. Selling into it would have caught most of each move.
3. **Buying soon after a climax lost.** BB (2 min after), PSQL and IMTX (after the top) were bought after the climax had already marked the high.
4. **Stretched ≥ 3% over VWAP marked tops** too (SSTI 3.3%, COUR 3.4%, IMTX 4.2%).
5. **The 3% rule's breakout exception let BB through** at +5.6% over the open, right after its climax.

Rule candidates from these trades (to test on the 6-month library, not live)

Code	Rule	From
X1	Sell when a bar near the high has volume $\geq 10\times$ normal (climax)	SSTI, BB, FPI, PSQL, IMTX
X2	Sell when $\geq 3\%$ over VWAP and the move stalls	SSTI, COUR, IMTX
X3	After +1R, sell on a failed new high (lower high)	NVA
B1	No buy within 30 min after a $\geq 10\times$ climax at the high, unless price clears that high	BB, PSQL, IMTX, FPI
B2	No buy in the first minutes after a rescan adds the stock, or at its day high	SSL
E1	Buy near VWAP after a base: no new low for $\geq 20-30$ min after the day's low	PSQL, IMTX (and AGEN 9/29)
E2	Opening dip that holds the open, first close back above VWAP	BB (and SG 9/29)
E3	Pullback to VWAP that holds	IMTX (and AGEN 9/29)

Caveat: these are hindsight picks from 8 trades. The same shapes also appear on stocks that go on to fall — that's why each candidate is tested on the library (3,700+ stock-days) before it becomes a rule.

SSTI — bot -20.66\$, suggested +3.9%



Day: open 8.21, high 8.78, low 8.21, close 8.31 (+1.2%). On the bot's watchlist: 09:40-11:40.

What the bot did: bought 09:45 at 8.47 (+3.0% vs open, +1.0% vs VWAP); sold 15:22 at 8.36 — exit_v2 stop: price 8.36 <= 8.38 (entry stop). Best price after the buy 8.78 at 10:45 (+3.7%); holding to the close -30.46\$.

What happened: Entry was fine (9:45, first allowed bar, opening dip held the open). It ran to 8.78 at 10:45 (+3.7%) into a 21x volume climax while 3.3% over VWAP, then faded all day; nothing sold the top and the 1% stop hit at 15:22.

Suggestion: SELL INTO THE CLIMAX: volume >= 10x normal near a new high while >= 3% over VWAP -> sell (would have made about +\$63 instead of -\$21).

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	09:40	8.45	+2.9%	+1.2%	low 8.21 at 09:30 (10 min earlier), 15-min volume 3.29x normal
Suggested sell	10:45	8.78		+3.3%	volume climax (21.4x), stretched 3.27% over VWAP; next 30 min low -3.64%

Playbook rule candidates: X1 volume climax at the high, X2 stretched >= 3% over VWAP

NVA — bot -2.95\$, suggested +3.4%



Day: open 5.59, high 5.74, low 5.45, close 5.45 (-2.5%). On the bot's watchlist: 09:40–10:40.

What the bot did: bought 10:04 at 5.65 (+1.1% vs open, +0.4% vs VWAP); sold 10:25 at 5.64 — exit_v2 smooth break: smoothness 0.50 < 0.6 (trend broke). Best price after the buy 5.73 at 10:15 (+1.4%); holding to the close -59.00\$.

What happened: Bought the VWAP reclaim at 10:04 (5.65), fine. It ran to 5.72 at 10:18 (+1.4%) then stalled and rolled over; the smooth exit sold 5.64 at 10:25 and the stock closed -2.5% on the day.

Suggestion: TAKE PROFIT ON THE STALL: after +1R, sell when a new high fails within 15 minutes (a lower high) instead of waiting for the trend to break (about +\$20).

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	09:46	5.53	-1.1%	-1.8%	low 5.52 at 09:46 (0 min earlier), 15-min volume 3.18x normal
Suggested sell	10:18	5.72		+1.5%	top (no clear signal); next 30 min low -1.57%

Playbook rule candidates: X3 stall after +1R

COUR — bot +10.63\$, suggested +2.0%



Day: open 4.96, high 5.15, low 4.81, close 4.95 (-0.2%). On the bot's watchlist: 10:40–15:15.

What the bot did: bought 10:43 at 5.06 (+1.8% vs open, +1.8% vs VWAP); sold 11:10 at 5.09 — exit_v2 smooth break: smoothness 0.56 < 0.6 (trend broke). Best price after the buy 5.15 at 11:04 (+1.8%); holding to the close -35.57\$.

What happened: Entry equal to the right entry (10:43, 5.05). It peaked 5.15 at 11:04, 3.4% over VWAP; the smooth exit sold 5.09 at 11:10 (+\$11).

Suggestion: SELL THE STRETCH: $\geq 3\%$ over VWAP with the move stalling -> sell (about +\$30).

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	10:43	5.05	+1.8%	+1.8%	low 4.81 at 09:30 (73 min earlier), 15-min volume 4.37x normal
Suggested sell	11:04	5.15		+3.4%	stretched 3.38% over VWAP; next 30 min low -1.84%

Playbook rule candidates: X2 stretched $\geq 3\%$ over VWAP

SSL — bot -2.38\$, suggested +0.5%



Day: open 13.83, high 13.99, low 13.72, close 13.81 (-0.1%). On the bot's watchlist: 11:10–11:40.

What the bot did: bought 11:10 at 13.96 (+1.0% vs open, +1.1% vs VWAP); sold 11:25 at 13.95 — exit_v2 smooth break: smoothness 0.56 < 0.6 (trend broke). Best price after the buy 13.99 at 11:12 (+0.2%); holding to the close -18.44\$.

What happened: Bought 16 s after the 11:10 rescan added it, at the day's high, on a 2% range day with normal volume (15-min volume 0.8x). The best trade while watched was only +0.5%.

Suggestion: NO TRADE: skip a stock at its day high right after it's added (flow backfill now fixed) and skip flat, normal-volume days.

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	11:40	13.90	+0.5%	+0.6%	low 13.725 at 09:41 (114 min earlier), 15-min volume 0.89x normal
Suggested sell	12:11	13.97		+1.1%	double top; next 30 min low -0.18%

Playbook rule candidates: B2 just added / at day high, B3 flat day

BB — bot -17.10\$, suggested +5.6%



Day: open 8.72, high 9.29, low 8.68, close 9.04 (+3.7%). On the bot's watchlist: 09:40–10:10, 11:10–15:15.

What the bot did: bought 12:48 at 9.21 (+6.1% vs open, +2.3% vs VWAP); sold 13:26 at 9.12 — exit_v2 stop: price 9.12 $\leq$ 9.12 (entry stop). Best price after the buy 9.29 at 12:52 (+0.9%); holding to the close -30.60\$.

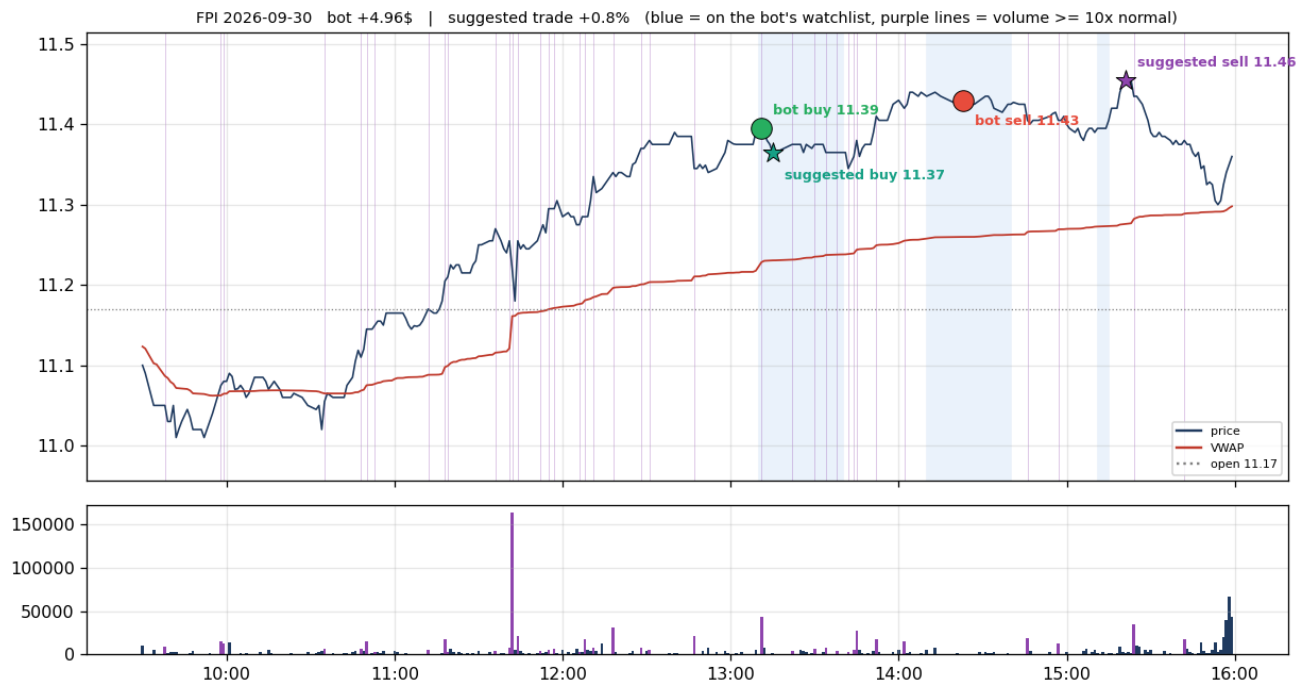
What happened: Bought 12:48 at 9.21, +5.6% over the open and 2.3% over VWAP, two minutes after a 20x volume climax -- the breakout exception of the 3% rule let a climax buy through. It topped at 9.28 (12:51) and stopped out.

Suggestion: DON'T BUY RIGHT AFTER A CLIMAX: no buy within 30 min after a $\geq 10\times$ volume bar at the high; the right trade was 9:48 at 8.79 (opening dip held the open) to the 12:51 climax (+5.6%).

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	09:48	8.79	+0.8%	-1.1%	low 8.68 at 09:30 (18 min earlier), 15-min volume 1.29x normal
Suggested sell	12:51	9.28		+2.5%	volume climax (20.1x); next 30 min low -1.67%

Playbook rule candidates: B1 no buy after a climax, E2 opening dip held the open, X1 volume climax at the high

FPI — bot +4.96\$, suggested +0.8%



Day: open 11.17, high 11.46, low 11.01, close 11.36 (+1.7%). On the bot's watchlist: 13:10-13:40, 14:10-14:40, 15:11-15:15.

What the bot did: bought 13:11 at 11.39 (+2.1% vs open, +1.5% vs VWAP); sold 14:23 at 11.43 — exit_v2 smooth break: smoothness 0.52 < 0.6 (trend broke). Best price after the buy 11.46 at 15:23 (+0.6%); holding to the close -5.08\$.

What happened: Bought 13:11 at 11.40, at the high after a 43x volume bar; small range afterwards; the smooth exit sold 11.43 (+5). The day's real move (from the 9:42 low) came before the bot watched it.

Suggestion: SMALL EDGE ONLY: fine exit; the lesson is watching earlier (it was added at 13:10).

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	13:15	11.37	+1.8%	+1.2%	low 11.01 at 09:42 (162 min earlier), 15-min volume 6.61x normal
Suggested sell	15:21	11.46		+1.6%	volume climax (43.4x), double top; next 30 min low -1.18%

Playbook rule candidates: B1 no buy after a climax, W watch earlier

PSQL — bot -16.90\$, suggested +1.3%



Day: open 6.25, high 6.46, low 6.10, close 6.36 (+1.8%). On the bot's watchlist: 11:10–12:10, 12:40–15:15.

What the bot did: bought 13:51 at 6.38 (+1.9% vs open, +0.8% vs VWAP); sold 14:36 at 6.32 — exit_v2 stop: price 6.32 <= 6.32 (entry stop). Best price after the buy 6.41 at 14:11 (+0.4%); holding to the close -6.50\$.

What happened: Bought 13:52 at 6.37, 1.4% under a high that had been rejected at 12:31 on a 34x volume bar (and a 103x bar in the last 30 min); it never got going and stopped out.

Suggestion: AFTER A CLIMAX REJECTION, WAIT: no buy until price clears the rejected high; the right trade was 11:27 6.35 (base 92 min after the low) to the 12:31 rejection (+1.3%).

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	11:27	6.35	+1.6%	+1.0%	low 6.1 at 09:36 (92 min earlier), 15-min volume 2.44x normal
Suggested sell	12:31	6.43		+2.1%	volume climax (33.9x), rejection bar on heavy volume; next 30 min low -0.56%

Playbook rule candidates: B1 no buy after a climax, E1 base after the low, X1 volume climax at the high

IMTX — bot -3.76\$, suggested +5.5%



Day: open 8.58, high 9.16, low 8.43, close 8.77 (+2.2%). On the bot's watchlist: 09:40–10:10, 11:10–15:15.

What the bot did: bought 14:31 at 8.83 (+2.7% vs open, -0.1% vs VWAP); sold 14:40 at 8.81 — exit_v2 smooth break: smoothness 0.60 < 0.6 (trend broke). Best price after the buy 8.83 at 15:14 (+0.0%); holding to the close -11.28\$.

What happened: Bought 14:34 at 8.81, 3.8% under a top made at 11:57 on a huge volume climax (4.2% over VWAP); the afternoon faded and the smooth exit sold 8.81.

Suggestion: THE TRADE WAS IN THE MORNING: 10:05 at 8.65 (base 34 min after the low, holding VWAP) to the 11:57 climax at 9.13 (+5.5%); v2 rejected 10:05 on buy share 33% and smoothness -0.47. Afternoon: after a climax top, no buys.

	Time	Price	vs open	vs VWAP	Signals
Suggested buy	10:05	8.65	+0.8%	-0.4%	low 8.43 at 09:31 (34 min earlier), 15-min volume 3.2x normal
Suggested sell	11:57	9.13		+4.2%	volume climax (341.8x), stretched 4.22% over VWAP; next 30 min low -2.74%

Playbook rule candidates: E1 base after the low, E3 pullback to VWAP held, X1 volume climax at the high, B1 no buy after a climax