

Trading bot: week summary, Mon 9/21 - Fri 9/25 2026

Everything added, changed and fixed this week, what is live now, what is built but switched off, and what's still open. Paper-trading account. All times are ET. Daily detail is in [reports/2026-09-23_session_summary.pdf](#) and [reports/2026-09-24_session_summary.pdf](#); Friday's report comes after tonight's backtest.

1. The week's live results

Day	Trades	Winners	P/L	What was running
Mon 9/21	25	7	-\$344.39	Old rules; 1/4 giveback not yet built; a wash-trade bug left UUUU untracked overnight
Tue 9/22	11	3	-\$132.00	Bot crashed at 10:49 (bug, fixed that evening)
Wed 9/23	68	20	-\$379.57	3× ATR stop + 1/4 giveback; slope rule on from 11:10; 6→5 slots
Thu 9/24	8	2	-\$80.52	Trade plan live; context rules switched on at 11:52
Fri 9/25	2	1	-\$26.99	Plan + context rules + real-level targets + early rescan; restarted at 10:05 for the data-bug fix
Week	114	33	-\$963.47	Equity \$8,807.72

Trend over the week: far fewer, more selective trades. Daily losses went from **-\$380 on 36-68 trades a day** to **-\$27 to -\$81 on 2-8 trades a day** once the trade plan and context rules were live (Thu/Fri).

2. Timeline: what changed each day

Tuesday 9/22 (evening review)

- **Bugs fixed:** the bot crash at 10:49 (deque mutated during iteration), fixed with a per-symbol lock in `stream.py` plus a loop that logs errors and keeps running instead of stopping; the UUUU orphan (a wash-trade rejection was mistaken for a close) in `position_manager.py`; and the **hard stop, which could never fire** because it was recalculated from the current price every check. It now uses the stop set at entry.
- **Exit:** the 1/4 giveback from the peak became live (`giveback_room.giveback_ratio` 2/3 → 0.25, active after a +15¢ peak).
- **Entry:** the entry-quality score went live (minimum 55), and the entry stop was widened from 1.2× to **3× the 1-minute ATR**.

Wednesday 9/23

- **5-bar slope rule** built, backtested and **switched on** at 11:10. It was later switched off on 9/24, because it conflicts with pullback buys.
- `max_positions` **6 → 5**, and the **per-position cap 20% → 19%**, so all positions fit in buying power.
- **30-minute rescan** of the top-30 list, plus two stream bugs fixed (symbols added mid-session were never subscribed; a reconnect resubscribed the morning list only).
- **Built:** the resistance-stall exit, the per-tick **trade plan** (`setup_analyzer.py`), the volatility-based minimum stop, the re-entry-after-loss rule, and the context-dependent entry rules.
- **Testing method changed at your direction:** exits and entries are now tested **separately**. Exit tests replay the same entries with each exit rule (`--fixed-entries`). Entry tests take every signal with the same exit (no slot limit).

- **Findings:** the exit isn't the main leak (tighter profit protection cut big winners more than it saved); entry selection is. $R:R \geq 1.5$ protects the plan: every loosening lost money.

Thursday 9/24

- **Trade plan live** (it replaces the imbalance and entry-score final checks), with the **re-entry rule** (`above_entry`), the **stall exit at 45 min**, and a **stop floor of $0.25 \times$ daily ATR**. The slope rule was off.
- **Mid-day switch** to the context rules (morning without them: $-\$100$; afternoon with them: $+\$19$).
- **Missed-opportunity review** of all 87 stocks watched (DNA, GRML and others).
- **Bug found:** midday rescans saved "high so far today" as the **premarket high**.
- **Built:** real-level targets (never the high of day), reclaim breakouts (no effect, left off), and an optional early rescan.

Friday 9/25

- **Switched on before the open:** real-level targets, true premarket high, and an **extra rescan at 9:40**.
- **Big data bug fixed and live since 10:05:** every **9:28 opening scan** used price data from **two sessions back** (previous-day high, close and volume), so the gap, RVOL and volume filter were wrong every morning since the bot started. JAGX showed a 1% gap that was really 44%. Also fixed: stocks with no premarket trades now get **no** premarket high.
- **Built (off):** your **3-5% above-open entry limit**, your **low-ceiling rule** for the stall exit, **dead-money** detection, and **recent-trend deterioration**.
- **Position charts page** built for the report app (live, every 5 seconds, iPhone and desktop).
- **Opening-window dataset:** 20 days of 9:25–10:00 one-minute bars for every stock that met the universe rules.

3. What is live now (for Monday's 9:25 start)

Area	Setting
Watchlist	Top 30 at 9:28 (correct previous-day data now), rescan at 9:40 , then every 30 min until 15:15; true premarket highs
Stage 1	Above VWAP, VWAP not falling, spread $\leq 1\%$, trend not negative, no 4-bar lower highs/lows, volume pace $\geq 0.4 \times$ (slope rule off)
Hold	18 seconds of continuous Stage 1 passes
Final entry check	Trade plan: breakout (first close through a real level on $\geq 1.5 \times$ volume) or pullback (rising lows, buy zone, green bar), $R:R \geq 1.5$, target reachable in the time left, real-level targets, context rules on (breakout slope; pullback reclaim, fading selling, support, imbalance)
Re-entry	After a losing trade, only above that trade's entry
Stop	Under the last pivot low, at least $0.25 \times$ daily ATR and $2 \times$ the spread
Size	1% risk, capped at 19% of equity per position, 5 slots
Exits (first to fire)	1/4 giveback after a $+15\text{¢}$ peak; stall exit at 45 min ($+10$ if building); hard stop; imbalance exit; deterioration (2 of 4 signs, 3 checks); sell everything at 15:55

4. Built this week, switched OFF

Feature	Setting	Status
3-5% above-open entry limit (your rule)	<code>smart_engine.max_extension_from_open</code>	Tonight's backtest (variants C, D)

Feature	Setting	Status
Low-ceiling sell once the stall exit is armed (your rule)	resistance_stall.low_ceiling_enabled	Tonight's backtest (B, D, F)
Dead money (90 min, $\leq 1\%$ range)	resistance_stall.dead_money_minutes	Tonight's backtest (F)
Recent-trend deterioration (30 bars)	exit.deterioration_trend_bars	Tonight's backtest (E)
5-bar slope rule	smart_engine.entry_slope_rule	Off: conflicts with pullbacks
Reclaim breakouts	setup_plan.reclaim_breakouts	Off: no effect in tests
Breakout stop under the broken level	setup_plan.breakout_stop: level	Off: tested worse
Faster first-hour rescans	scanner.rescan_interval_first_hour_minutes	Off (only the 9:40 rescan is on)
Breakeven lock / giveback without slope	giveback_room.breakeven_lock_cents, require_slope	Off: tested worse
Tiered stop floor	smart_engine.min_stop.style: tiers	Off (k = 0.25 is live)

5. Bugs found and fixed this week

Bug	Effect	Fixed
Stream/monitor race (deque mutated)	Bot crashed at 10:49 on 9/22	9/22
Wash-trade rejection read as a close	UUUU left untracked overnight	9/22
Hard stop recalculated from the current price	The stop could never fire	9/22
Symbols added mid-session never subscribed; reconnect used the morning list	Rescan couldn't work	9/23
Simulator reset the stop to 1.2 $\times$ when --min-entry-score was passed	Misleading backtests	9/23
Rescans saved the high so far today as the premarket high	Fake resistance levels	9/24 (fix on 9/25)
Opening scan used data from two sessions back	Wrong gap, RVOL, volume filter and previous-day high every morning	9/25, live
No-premarket stocks got the high so far today as their premarket high	Fake levels (WNC, MAAS, RES)	9/25, live

6. Tools and reports built

- **Simulator** (simulate.py): exit isolation (--fixed-entries), entry isolation (--max-positions 99), **rescan replay** (--watch-windows), peak and giveback metrics per trade, plus a flag for every new rule.
- **Position charts page**: <http://68.183.154.175/trade/report/positions.php>.
- **Opening-window dataset**: reports/open_window/, with 166,716 bars. Only 34 of 107 early 5%+ runners were in the (buggy) 9:28 top-30 list.
- **Daily reports**: 9/23 and 9/24 summaries (PDF); Friday's comes tonight.

7. Key findings this week

- **Entry selection matters more than the exit.** Holding every trade longer helps on some days (9/24) and hurts on others (9/18-9/23). The current giveback plus the stall exit is the best exit tested so far.
- **Buying back a stock after it just gave a loss** was the biggest single leak. The re-entry rule fixed most of it.

- **R:R ≥ 1.5** keeps the plan out of bad trades; every loosening lost money.
- **Targets must be real levels.** The high of day as a target blocked good morning runs (DNA).
- **The 9:28 scan was ranking on stale data** until Friday. From Monday the opening list should be better.

8. Open items

1. **Tonight's backtest (4:12 PM):** decide on the above-open limit, low-ceiling, dead-money and recent-trend options.
2. **Security, deferred by you until go-live:** the web server exposes the bots' .env files (outside IPs downloaded them on 9/11-9/18 and 9/25), data and logs; no dashboard password. **Before go-live:** block those paths, **rotate the Alpaca keys**, set REPORT_PASSWORD.
3. The stock's volatility class uses its daily ATR, which understates stocks whose price doubled overnight (INLF).
4. Very fast runners (JAGX +19% in 10 minutes) are hard for the current rules to catch; worth a study with the opening-window dataset.
5. More live days are needed. Most tuning so far is on 5-6 days, much of it in-sample.