

DNA — Complete Report, 2026-09-29

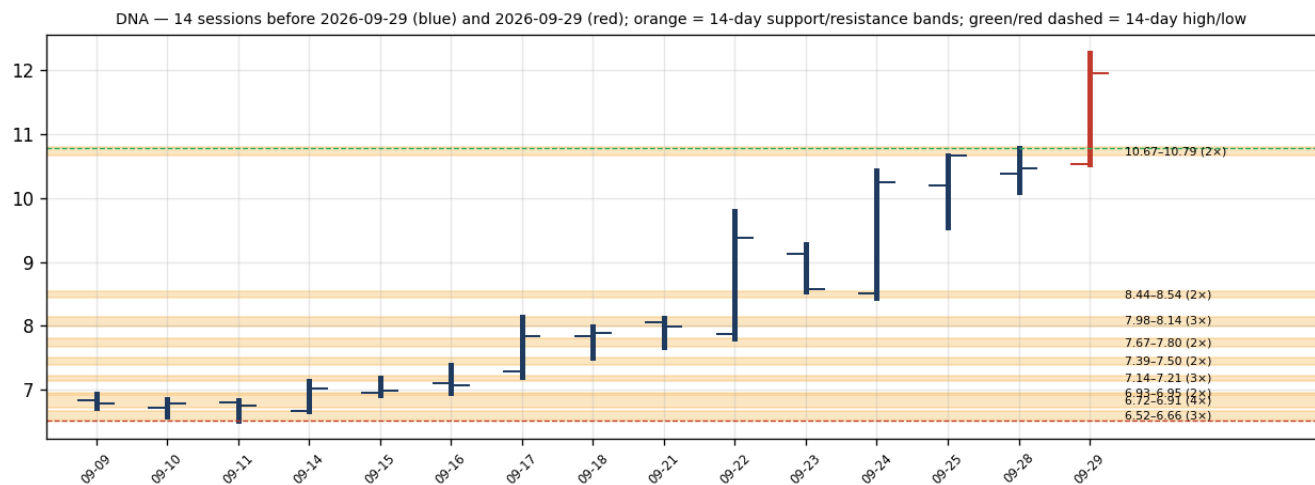
Source: Alpaca SIP 1-minute bars, trades and quotes; Alpaca daily bars; Alpaca news (Benzinga); the live bot's scanner lists, decision log and trade log; the 14-day reference file the v2 entry rules used (data/reference/2026-09-29/DNA.json).

The day at a glance

Open	High	Low	Close	Open→close	vs prev close	Range	Volume	vs 14-day avg volume
10.54	12.27	10.53	11.96	+13.5%	+14.3%	16.5%	4.75M	2.7×

On the bot's watchlist (ET): 09:40–16:00

14-day highs and lows



Session	Open	High	Low	Close	Change	Range	Volume
Wed 09-09	6.83	6.93	6.72	6.79	—	3.1%	0.89M
Thu 09-10	6.72	6.85	6.59	6.78	-0.1%	3.9%	0.68M
Fri 09-11	6.80	6.83	6.52	6.75	-0.4%	4.8%	0.93M
Mon 09-14	6.66	7.14	6.66	7.01	+3.9%	7.2%	1.03M
Tue 09-15	6.95	7.18	6.91	6.99	-0.3%	3.9%	0.74M
Wed 09-16	7.10	7.39	6.95	7.06	+1.0%	6.3%	0.98M
Thu 09-17	7.29	8.14	7.21	7.84	+11.0%	12.9%	2.64M
Fri 09-18	7.83	7.98	7.50	7.88	+0.5%	6.5%	1.76M
Mon 09-21	8.05	8.13	7.67	7.98	+1.3%	5.9%	1.65M
Tue 09-22	7.87	9.80	7.80	9.37	+17.4%	25.6%	3.32M
Wed 09-23	9.13	9.28	8.54	8.58	-8.4%	8.7%	1.84M
Thu 09-24	8.50	10.44	8.44	10.25	+19.5%	23.7%	4.02M
Fri 09-25	10.20	10.67	9.54	10.66	+4.0%	11.8%	2.30M
Mon 09-28	10.38	10.79	10.10	10.46	-1.9%	6.9%	2.12M

14-day reference	Value
14-day high	10.79 (09-28)

14-day reference	Value
14-day low	6.52 (09-11)
Previous day high / low / close	10.79 / 10.10 / 10.46
5-day high / low	10.79 / 7.80
Daily ATR (14)	\$0.76
Average daily range (14)	9.4%
Average daily volume (14)	1.78M
Normal volume by 10:00 / 12:00 / close	196k / 671k / 1.54M

14-day support / resistance bands (daily highs and lows within $0.25 \times \text{ATR}$, at least 2 touches)

Band	Touches	Last touch	vs today's open	vs today's high
10.67 - 10.79	2	0 sessions ago	+1.8%	-12.6%
8.44 - 8.54	2	2 sessions ago	-19.4%	-30.8%
7.98 - 8.14	3	5 sessions ago	-23.3%	-34.1%
7.67 - 7.80	2	4 sessions ago	-26.6%	-37.0%
7.39 - 7.50	2	6 sessions ago	-29.4%	-39.3%
7.14 - 7.21	3	7 sessions ago	-31.9%	-41.5%
6.93 - 6.95	2	8 sessions ago	-34.2%	-43.4%
6.72 - 6.91	4	9 sessions ago	-35.2%	-44.4%
6.52 - 6.66	3	10 sessions ago	-37.5%	-46.3%

DNA — 2026-09-29



Open	Low (time)	High (time)	Close	Open→close	Premarket high / volume	Day volume
10.54	10.53 (09:30)	12.27 (14:22)	11.96	+13.5%	10.69 / 5,966	4,579,310

Price vs the open and VWAP

Time	Price	vs open	VWAP	vs VWAP
09:45	11.21	+6.4%	11.09	+1.1%
10:00	11.06	+5.0%	11.13	-0.6%
10:30	11.07	+5.1%	11.09	-0.2%
11:00	10.73	+1.8%	11.06	-3.0%
11:30	10.88	+3.2%	11.02	-1.3%
12:00	11.21	+6.4%	11.06	+1.4%
12:30	11.39	+8.1%	11.08	+2.8%
13:00	11.53	+9.4%	11.13	+3.6%
13:30	11.65	+10.6%	11.16	+4.5%
14:00	11.83	+12.2%	11.20	+5.6%
14:30	12.07	+14.5%	11.36	+6.2%
15:00	12.14	+15.2%	11.43	+6.2%
15:30	12.05	+14.3%	11.50	+4.8%
15:59	11.98	+13.7%	11.55	+3.7%

Volume by hour: 09:00 502k · 10:00 501k · 11:00 639k · 12:00 365k · 13:00 361k · 14:00 918k · 15:00 1004k · 16:00 286k

Scanner lists that day

Scan	DNA	Score	Gap	RVOL
9:28	not on the list			

Scan	DNA	Score	Gap	RVOL
09:40	rank 2	50.53	6.6%	0.1
10:10	rank 3	54.55	4.35%	0.3
10:40	rank 6	48.43	6.12%	0.42
11:10	rank 15	40.21	3.92%	0.49
11:40	rank 16	41.38	6.79%	0.71
12:10	rank 7	47.93	7.27%	0.79
12:40	rank 4	54.64	8.08%	0.85
13:10	rank 4	62.53	10.13%	0.97
13:40	rank 3	64.3	11.33%	1.06
14:10	rank 1	67.52	13.29%	1.17
14:40	rank 1	74.77	14.01%	1.45
15:10	rank 1	73.84	15.73%	1.63

Bot entry checks

3,902 checks, 09:40-15:14 ET.

Decision	Checks
REJECT — # buy/sell: buy share # % < # %	1,607
REJECT — re-entry after a \$-# loss needs price > # (last entry #)	1,049
REJECT — # volume: last-#-min spike # x > # x	565
REJECT — # steady rise: smoothness # < #	323
REJECT — # steady rise: straightness # < #	162
REJECT — VWAP: + # % (needs # to + # %)	77
REJECT — # steady rise: smoothness -# < #	59

News (3 days before through the close)

No news items found.

Bot trades

- Bought 150 at \$11.18 (10:25), sold at \$11.06 (10:27) — hard stop: price \$11.0587 <= entry stop \$11.0682 — **\$-18.19**
 - held to the close instead: about \$+117
- Bought 149 at \$11.20 (10:27), sold at \$11.07 (10:30) — hard stop: price \$11.0700 <= entry stop \$11.0880 — **\$-19.37**
 - held to the close instead: about \$+113

What the v2 entry rules saw, all session

Rebuilt from Alpaca's tick data with the live v2 settings, every 5 minutes from 9:45 plus the minutes of the bot's buys and sells — including the times the bot wasn't watching or the re-entry rule blocked it (the live log didn't record v2's numbers then). Small differences from the live values are expected (odd-lot prints), and a snapshot on the minute can differ from the live check a few seconds later (the live 12:29:11 buy passed every rule; this 12:29:00 snapshot still shows the smoothness below 0.7). The trade log (above) has the exact values at each buy.

Columns: **Watched** = on the live watchlist; **VWAP** = price vs VWAP; **RVOL** = volume so far ÷ 14-day normal by this minute; **15mx** = last 15 minutes' volume ÷ normal; **Buy** = buy share of the last 15 minutes; **R²** smoothness and **Eff** straightness of the last 15 bars; **Open** = price vs today's open.

ET	Watched	Price	VWAP %	RVOL	15mx	Buy	R ²	Eff	Open	v2 result (first failing rules)
09:45	yes	11.26	—	—	—	0%	—	—	+6.8%	WAIT: 14 of 15 bars
09:50	yes	11.24	+1.1	2.9	3.4	51%	0.33	0.17	+6.6%	3 buy/sell: buy share 51% < 55%; 4 steady rise: smoothness 0.33 < 0.7
09:55	yes	11.25	+1.2	2.5	2.6	48%	0.12	0.06	+6.7%	3 buy/sell: buy share 48% < 55%; 4 steady rise: smoothness 0.11 < 0.7
10:00	yes	11.05	-0.6	2.6	2.3	32%	-0.02	-0.16	+4.8%	3 buy/sell: buy share 32% < 55%; 4 steady rise: smoothness -0.02 < 0.7
10:05	yes	11.10	-0.2	2.7	1.7	29%	-0.76	-0.23	+5.3%	3 buy/sell: buy share 29% < 55%; 4 steady rise: smoothness -0.76 < 0.7
10:10	yes	10.91	-1.7	2.6	3.0	28%	-0.84	-0.52	+3.6%	3 buy/sell: buy share 28% < 55%; 3 buy/sell: falling on net selling
10:15	yes	10.82	-2.5	2.4	2.1	35%	-0.82	-0.51	+2.7%	3 buy/sell: buy share 35% < 55%; 3 buy/sell: falling on net selling
10:20	yes	10.89	-1.7	2.3	2.0	37%	-0.41	-0.40	+3.4%	3 buy/sell: buy share 37% < 55%; 3 buy/sell: falling on net selling
10:23	yes	11.13	+0.5	2.3	1.1	53%	0.10	0.36	+5.6%	3 buy/sell: buy share 53% < 55%; 4 steady rise: smoothness 0.11 < 0.7
10:24	yes	11.14	+0.5	2.3	1.1	56%	0.30	0.41	+5.7%	4 steady rise: smoothness 0.30 < 0.7; 4 steady rise: straightness 0.41 < 0.5
10:25 BUY	yes	11.21	+1.1	2.3	1.3	59%	0.51	0.45	+6.3%	4 steady rise: smoothness 0.51 < 0.7; 4 steady rise: straightness 0.45 < 0.5
10:26	yes	11.19	+1.0	2.3	1.5	61%	0.68	0.55	+6.2%	4 steady rise: smoothness 0.68 < 0.7
10:27 BUY	yes	11.25	+1.5	2.3	1.5	62%	0.81	0.56	+6.7%	all rules pass
10:28	yes	11.24	+1.4	2.3	1.5	66%	0.89	0.68	+6.6%	all rules pass
10:29	yes	11.16	+0.7	2.3	1.7	67%	0.94	0.81	+5.9%	all rules pass
10:30 SELL	yes	11.14	+0.5	2.3	1.7	65%	0.89	0.57	+5.7%	all rules pass
10:31	yes	11.07	-0.1	2.3	1.7	66%	0.81	0.54	+5.1%	VWAP: -0.10% (needs 0 to +2.0%)
10:32	yes	10.96	-1.1	2.3	1.7	60%	0.62	0.31	+4.0%	4 steady rise: smoothness 0.62 < 0.7; 4 steady rise: straightness 0.31 < 0.5

ET	Watched	Price	VWAP %	RVOL	15m x	Buy	R ²	Eff	Open	v2 result (first failing rules)
10:35	yes	11.07	-0.1	2.4	2.4	69%	0.01	0.18	+5.0%	4 steady rise: smoothness 0.01 < 0.7; 4 steady rise: straightness 0.18 < 0.5
10:40	yes	11.11	+0.3	2.3	2.2	62%	-0.56	-0.27	+5.4%	4 steady rise: smoothness -0.56 < 0.7; 4 steady rise: straightness -0.27 < 0.5
10:45	yes	10.85	-2.0	2.3	2.1	57%	-0.11	-0.37	+2.9%	4 steady rise: smoothness -0.11 < 0.7; 4 steady rise: straightness -0.37 < 0.5
10:50	yes	10.74	-2.9	2.2	1.2	45%	-0.76	-0.43	+1.9%	3 buy/sell: buy share 45% < 55%; 3 buy/sell: falling on net selling
10:55	yes	10.77	-2.6	2.2	1.6	48%	-0.75	-0.52	+2.2%	3 buy/sell: buy share 47% < 55%; 3 buy/sell: falling on net selling
11:00	yes	10.73	-2.9	2.1	1.1	40%	-0.20	-0.19	+1.8%	3 buy/sell: buy share 40% < 55%; 3 buy/sell: falling on net selling
11:05	yes	10.84	-1.9	2.1	1.1	49%	0.12	0.24	+2.8%	3 buy/sell: buy share 49% < 55%; 3 buy/sell: falling on net selling
11:10	yes	10.87	-1.6	2.0	0.8	45%	0.34	0.13	+3.1%	3 buy/sell: buy share 45% < 55%; 3 buy/sell: falling on net selling
11:15	yes	10.82	-2.0	2.0	1.2	41%	0.13	0.13	+2.7%	3 buy/sell: buy share 41% < 55%; 4 steady rise: smoothness 0.13 < 0.7
11:20	yes	10.77	-2.4	2.0	1.1	32%	-0.16	-0.12	+2.2%	3 buy/sell: buy share 33% < 55%; 4 steady rise: smoothness -0.16 < 0.7
11:25	yes	10.77	-2.4	1.9	1.2	27%	-0.38	-0.31	+2.2%	3 buy/sell: buy share 27% < 55%; 4 steady rise: smoothness -0.37 < 0.7
11:30	yes	10.75	-2.5	2.0	1.5	26%	-0.61	-0.21	+2.0%	3 buy/sell: buy share 26% < 55%; 4 steady rise: smoothness -0.61 < 0.7
11:35	yes	11.17	+1.3	2.2	3.2	43%	0.48	0.65	+6.0%	3 buy/sell: buy share 43% < 55%; 4 steady rise: smoothness 0.48 < 0.7
11:40	yes	11.17	+1.2	2.4	7.2	44%	0.81	0.50	+6.0%	1 volume: last-15-min spike 7.2x > 5.; 3 buy/sell: buy share 44% < 55%
11:45	yes	11.13	+0.8	2.5	8.1	48%	0.51	0.57	+5.6%	1 volume: last-15-min spike 8.1x > 5.; 3 buy/sell: buy share 48% < 55%
11:50	yes	11.21	+1.4	2.5	8.6	48%	0.05	-0.05	+6.3%	1 volume: last-15-min spike 8.6x > 5.; 3 buy/sell: buy share 48% < 55%
11:55	yes	11.20	+1.3	2.5	2.9	54%	0.25	0.04	+6.2%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness 0.25 < 0.7
12:00	yes	11.22	+1.5	2.5	2.1	58%	0.69	0.34	+6.5%	4 steady rise: smoothness 0.69 < 0.7; 4 steady rise: straightness 0.35 < 0.5
12:05	yes	11.21	+1.4	2.4	1.7	48%	0.12	-0.05	+6.4%	3 buy/sell: buy share 48% < 55%; 4 steady rise: smoothness 0.11 < 0.7
12:10	yes	11.21	+1.5	2.4	1.8	48%	-0.26	0.06	+6.4%	3 buy/sell: buy share 48% < 55%; 4 steady rise: smoothness -0.26 < 0.7
12:15	yes	11.26	+1.8	2.4	1.4	48%	0.36	0.11	+6.8%	3 buy/sell: buy share 48% < 55%; 4 steady rise: smoothness 0.36 < 0.7
12:20	yes	11.31	+2.3	2.4	1.7	55%	0.78	0.29	+7.3%	4 steady rise: straightness 0.29 < 0.5; VWAP: +2.28% (needs 0 to +2.0%)
12:25	yes	11.30	+2.1	2.4	1.9	54%	0.64	0.26	+7.2%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness 0.64 < 0.7
12:30	yes	11.38	+2.8	2.4	2.5	61%	0.21	0.34	+8.0%	4 steady rise: smoothness 0.21 < 0.7; 4 steady rise: straightness 0.34 < 0.5

ET	Watched	Price	VWAP %	RVOL	15m x	Buy	R ²	Eff	Open	v2 result (first failing rules)
12:35	yes	11.36	+2.5	2.4	2.4	62%	0.52	0.27	+7.7%	4 steady rise: smoothness 0.52 < 0.7; 4 steady rise: straightness 0.27 < 0.5
12:40	yes	11.30	+2.0	2.4	1.8	59%	0.04	0.03	+7.2%	4 steady rise: smoothness 0.04 < 0.7; 4 steady rise: straightness 0.03 < 0.5
12:45	yes	11.28	+1.8	2.3	1.1	40%	-0.89	-0.43	+7.0%	3 buy/sell: buy share 40% < 55%; 4 steady rise: smoothness -0.89 < 0.7
12:50	yes	11.34	+2.3	2.4	1.2	42%	-0.10	-0.12	+7.5%	3 buy/sell: buy share 42% < 55%; 4 steady rise: smoothness -0.10 < 0.7
12:55	yes	11.65	+4.9	2.5	6.5	63%	0.68	0.75	+10.5%	1 volume: last-15-min spike 6.5x > 5.; 4 steady rise: smoothness 0.68 < 0.7
13:00	yes	11.55	+4.0	2.5	6.4	61%	0.67	0.42	+9.6%	1 volume: last-15-min spike 6.4x > 5.; 4 steady rise: smoothness 0.67 < 0.7
13:05	yes	11.51	+3.5	2.5	6.7	60%	0.04	0.16	+9.2%	1 volume: last-15-min spike 6.7x > 5.; 4 steady rise: smoothness 0.04 < 0.7
13:10	yes	11.51	+3.5	2.5	2.0	34%	-0.30	-0.20	+9.2%	3 buy/sell: buy share 34% < 55%; 4 steady rise: smoothness -0.30 < 0.7
13:15	yes	11.44	+2.8	2.5	1.6	37%	-0.27	-0.18	+8.6%	3 buy/sell: buy share 37% < 55%; 4 steady rise: smoothness -0.27 < 0.7
13:20	yes	11.47	+3.1	2.5	1.6	45%	-0.67	-0.17	+8.8%	3 buy/sell: buy share 45% < 55%; 4 steady rise: smoothness -0.67 < 0.7
13:25	yes	11.61	+4.2	2.5	1.9	55%	0.09	0.35	+10.1%	3 buy/sell: buy share 55% < 55%; 4 steady rise: smoothness 0.09 < 0.7
13:30	yes	11.57	+3.8	2.5	3.6	59%	0.68	0.26	+9.8%	4 steady rise: smoothness 0.68 < 0.7; 4 steady rise: straightness 0.26 < 0.5
13:35	yes	11.71	+4.9	2.5	3.1	59%	0.61	0.38	+11.1%	4 steady rise: smoothness 0.61 < 0.7; 4 steady rise: straightness 0.37 < 0.5
13:40	yes	11.64	+4.3	2.5	3.5	47%	0.55	0.21	+10.5%	3 buy/sell: buy share 47% < 55%; 4 steady rise: smoothness 0.54 < 0.7
13:45	yes	11.67	+4.5	2.5	2.8	43%	0.03	0.36	+10.7%	3 buy/sell: buy share 43% < 55%; 4 steady rise: smoothness 0.03 < 0.7
13:50	yes	11.72	+4.9	2.5	3.8	46%	0.00	0.00	+11.2%	3 buy/sell: buy share 46% < 55%; 4 steady rise: smoothness 0.00 < 0.7
13:55	yes	11.72	+4.8	2.5	3.0	50%	0.61	0.36	+11.2%	3 buy/sell: buy share 50% < 55%; 4 steady rise: smoothness 0.61 < 0.7
14:00	yes	11.73	+4.8	2.5	2.9	50%	0.44	0.16	+11.3%	3 buy/sell: buy share 50% < 55%; 4 steady rise: smoothness 0.44 < 0.7
14:05	yes	11.82	+5.5	2.5	2.1	46%	0.53	0.14	+12.1%	3 buy/sell: buy share 47% < 55%; 4 steady rise: smoothness 0.53 < 0.7
14:10	yes	11.85	+5.6	2.5	2.4	48%	0.66	0.23	+12.4%	3 buy/sell: buy share 49% < 55%; 4 steady rise: smoothness 0.66 < 0.7
14:15	yes	11.95	+6.3	2.6	3.0	51%	0.58	0.36	+13.4%	3 buy/sell: buy share 51% < 55%; 4 steady rise: smoothness 0.58 < 0.7
14:20	yes	11.97	+6.4	2.6	4.1	49%	0.41	0.41	+13.6%	3 buy/sell: buy share 49% < 55%; 4 steady rise: straightness 0.41 < 0.5
14:25	yes	12.20	+7.8	2.8	9.0	58%	0.80	0.55	+15.7%	1 volume: last-15-min spike 9.0x > 5.; VWAP: +7.77% (needs 0 to +2.0%)
14:30	yes	12.19	+7.4	2.9	12.3	54%	0.54	0.29	+15.7%	1 volume: last-15-min spike 12.3x > 5; 3 buy/sell: buy share 54% < 55%

ET	Watched	Price	VWAP %	RVOL	15 min	Buy	R ²	Eff	Open	v2 result (first failing rules)
14:35	yes	12.05	+6.0	2.9	14.1	51%	-0.11	-0.00	+14.3%	1 volume: last-15-min spike 14.1x > 5; 3 buy/sell: buy share 51% < 55%
14:40	yes	12.04	+5.8	2.9	8.4	41%	-0.68	-0.31	+14.2%	1 volume: last-15-min spike 8.4x > 5.; 3 buy/sell: buy share 41% < 55%
14:45	yes	11.87	+4.2	2.9	6.9	46%	-0.65	-0.37	+12.6%	1 volume: last-15-min spike 6.9x > 5.; 3 buy/sell: buy share 46% < 55%
14:50	yes	11.98	+5.1	3.0	5.5	58%	-0.40	-0.11	+13.6%	1 volume: last-15-min spike 5.5x > 5.; 4 steady rise: smoothness -0.40 < 0.7
14:55	yes	12.08	+5.9	3.0	4.9	62%	0.23	-0.07	+14.6%	4 steady rise: smoothness 0.22 < 0.7; 4 steady rise: straightness -0.07 < 0.5
15:00	yes	12.14	+6.3	3.0	4.5	59%	0.82	0.47	+15.2%	4 steady rise: straightness 0.47 < 0.5; VWAP: +6.30% (needs 0 to +2.0%)
15:05	yes	12.21	+6.7	3.0	4.6	56%	0.75	0.39	+15.8%	4 steady rise: straightness 0.39 < 0.5; VWAP: +6.70% (needs 0 to +2.0%)
15:10	yes	12.15	+6.1	3.1	5.0	49%	0.37	0.11	+15.3%	3 buy/sell: buy share 49% < 55%; 4 steady rise: smoothness 0.37 < 0.7
15:15	yes	12.11	+5.6	3.0	3.9	44%	-0.00	-0.01	+14.8%	3 buy/sell: buy share 44% < 55%; 4 steady rise: smoothness -0.00 < 0.7
15:20	yes	12.05	+5.0	3.1	3.8	42%	-0.68	-0.35	+14.4%	3 buy/sell: buy share 42% < 55%; 4 steady rise: smoothness -0.68 < 0.7
15:25	yes	12.00	+4.5	3.1	3.1	41%	-0.84	-0.43	+13.9%	3 buy/sell: buy share 41% < 55%; 4 steady rise: smoothness -0.84 < 0.7
15:30	yes	12.04	+4.8	3.0	3.5	43%	-0.08	-0.12	+14.3%	3 buy/sell: buy share 43% < 55%; 4 steady rise: smoothness -0.08 < 0.7
15:35	yes	11.79	+2.5	3.0	2.5	37%	-0.12	-0.46	+11.8%	3 buy/sell: buy share 37% < 55%; 3 buy/sell: falling on net selling
15:40	yes	11.71	+1.8	3.0	2.0	40%	-0.84	-0.66	+11.1%	3 buy/sell: buy share 40% < 55%; 3 buy/sell: falling on net selling
15:45	yes	11.69	+1.5	3.0	2.2	44%	-0.82	-0.73	+10.9%	3 buy/sell: buy share 44% < 55%; 3 buy/sell: falling on net selling
15:50	yes	11.83	+2.7	2.9	1.8	54%	-0.18	-0.01	+12.2%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness -0.18 < 0.7
15:55	yes	11.86	+2.9	2.9	2.1	53%	0.64	0.35	+12.5%	3 buy/sell: buy share 53% < 55%; 4 steady rise: smoothness 0.64 < 0.7