

HAFN — Complete Report, 2026-09-29

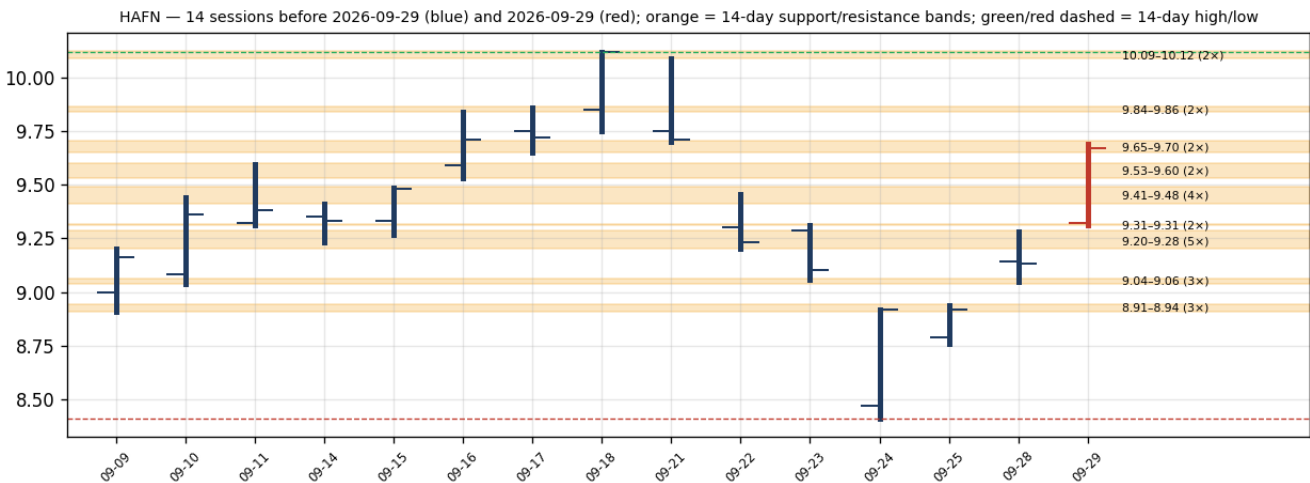
Source: Alpaca SIP 1-minute bars, trades and quotes; Alpaca daily bars; Alpaca news (Benzinga); the live bot's scanner lists, decision log and trade log; the 14-day reference file the v2 entry rules used (data/reference/2026-09-29/HAFN.json).

The day at a glance

Ope n	High	Low	Close	Open→close	vs prev close	Range	Volume	vs 14-day avg volume
9.32	9.69	9.31	9.67	+3.8%	+5.9%	4.1%	4.98M	1.6×

On the bot's watchlist (ET): 10:10–16:00

14-day highs and lows



Session	Open	High	Low	Close	Change	Range	Volume
Wed 09-09	9.00	9.20	8.91	9.16	—	3.3%	3.04M
Thu 09-10	9.08	9.44	9.04	9.36	+2.2%	4.4%	3.10M
Fri 09-11	9.32	9.60	9.31	9.38	+0.2%	3.1%	2.53M
Mon 09-14	9.35	9.41	9.23	9.33	-0.5%	2.0%	2.13M
Tue 09-15	9.33	9.48	9.27	9.48	+1.6%	2.4%	2.30M
Wed 09-16	9.59	9.84	9.53	9.71	+2.4%	3.3%	2.28M
Thu 09-17	9.75	9.86	9.65	9.72	+0.1%	2.2%	1.93M
Fri 09-18	9.85	10.12	9.75	10.12	+4.1%	3.8%	2.39M
Mon 09-21	9.75	10.09	9.70	9.71	-4.1%	4.0%	2.39M
Tue 09-22	9.30	9.46	9.20	9.23	-4.9%	2.8%	3.04M
Wed 09-23	9.29	9.31	9.06	9.10	-1.4%	2.8%	1.59M
Thu 09-24	8.47	8.92	8.41	8.92	-2.0%	6.1%	9.67M
Fri 09-25	8.79	8.94	8.76	8.92	+0.0%	2.1%	4.29M
Mon 09-28	9.14	9.28	9.05	9.13	+2.4%	2.5%	2.74M

14-day reference	Value
14-day high	10.12 (09-18)

14-day reference	Value
14-day low	8.41 (09-24)
Previous day high / low / close	9.28 / 9.05 / 9.13
5-day high / low	9.46 / 8.41
Daily ATR (14)	\$0.34
Average daily range (14)	3.2%
Average daily volume (14)	3.10M
Normal volume by 10:00 / 12:00 / close	503k / 1391k / 2.77M

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
10.09 - 10.12	2	5 sessions ago	+8.4%	+4.3%
9.84 - 9.86	2	7 sessions ago	+5.7%	+1.7%
9.65 - 9.70	2	5 sessions ago	+3.8%	-0.1%
9.53 - 9.60	2	8 sessions ago	+2.6%	-1.3%
9.41 - 9.48	4	4 sessions ago	+1.4%	-2.5%
9.31 - 9.31	2	3 sessions ago	-0.1%	-3.9%
9.20 - 9.28	5	0 sessions ago	-0.9%	-4.7%
9.04 - 9.06	3	0 sessions ago	-2.9%	-6.6%
8.91 - 8.94	3	1 sessions ago	-4.3%	-7.9%

HAFN — 2026-09-29



Open	Low (time)	High (time)	Close	Open→close	Premarket high / volume	Day volume
9.32	9.31 (09:30)	9.69 (15:55)	9.67	+3.8%	9.39 / 49,409	4,909,484

Price vs the open and VWAP

Time	Price	vs open	VWAP	vs VWAP
09:45	9.53	+2.2%	9.43	+1.0%
10:00	9.57	+2.7%	9.46	+1.2%
10:30	9.52	+2.1%	9.53	-0.1%
11:00	9.55	+2.5%	9.53	+0.2%
11:30	9.58	+2.8%	9.53	+0.5%
12:00	9.56	+2.6%	9.54	+0.3%
12:30	9.62	+3.3%	9.54	+0.9%
13:00	9.66	+3.6%	9.55	+1.2%
13:30	9.65	+3.6%	9.55	+1.1%
14:00	9.63	+3.4%	9.56	+0.8%
14:30	9.63	+3.4%	9.57	+0.7%
15:00	9.66	+3.7%	9.57	+1.0%
15:30	9.63	+3.4%	9.58	+0.6%
15:59	9.66	+3.6%	9.59	+0.7%

Volume by hour: 09:00 865k · 10:00 1200k · 11:00 270k · 12:00 366k · 13:00 260k · 14:00 616k · 15:00 1062k · 16:00 267k

Scanner lists that day

Scan	HAFN	Score	Gap	RVOL
9:28	not on the list			
09:40	not on the list			
10:10	rank 9	44.75	5.86%	0.45
10:40	rank 9	46.11	4.37%	0.67
11:10	rank 11	45.22	4.65%	0.79
11:40	rank 8	44.92	4.71%	0.83
12:10	rank 12	44.74	5.26%	0.91
12:40	rank 13	45.08	5.42%	0.96
13:10	rank 11	46.27	5.86%	1.04
13:40	rank 10	47.15	5.86%	1.07
14:10	rank 10	47.76	5.64%	1.13
14:40	rank 11	48.85	5.86%	1.25
15:10	rank 11	49.16	5.64%	1.33

Bot entry checks

3,450 checks, 10:10-15:14 ET.

Decision	Checks
REJECT — re-entry after a \$-# loss needs price > # (last entry #)	3,442
REJECT — # buy/sell: buy share None% < #%	4
WAIT — confirming #/#	2
REJECT — # resistance: only %% to # (# touches)	1
BUY — v#: RVOL #x, room #%, buy share #%, smoothness #, straightness #, VWAP	1

News (3 days before through the close)

No news items found.

Bot trades

- Bought 174 at \$9.67 (10:11), sold at \$9.52 (10:24) — hard stop: price \$9.5150 <= entry stop \$9.5200 — **\$-26.97**
 - held to the close instead: about \$+0

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	no	9.54	—	—	—	0%	—	—	+2.4%	WAIT: 14 of 15 bars
09:50	no	9.55	+1.2	1.9	1.9	54%	0.91	0.63	+2.5%	3 buy/sell: buy share 54% < 55%
09:55	no	9.54	+1.0	1.8	2.0	56%	0.62	0.47	+2.3%	4 steady rise: smoothness 0.62 < 0.7; 4 steady rise: straightness 0.48 < 0.5
10:00	no	9.59	+1.4	1.8	1.6	55%	0.25	0.21	+2.8%	2 resistance: only 0.70% to 9.65 (2 touch; 3 buy/sell: buy share 55% < 55%)
10:05	no	9.61	+1.4	1.9	1.9	67%	0.68	0.37	+3.1%	2 resistance: only 0.44% to 9.65 (2 touch; 4 steady rise: smoothness 0.68 < 0.7)
10:09	no	9.62	+1.5	1.8	1.7	67%	0.95	0.69	+3.3%	2 resistance: only 0.28% to 9.65 (2 touch)
10:10	yes	9.66	+1.8	1.9	1.8	67%	0.94	0.68	+3.7%	all rules pass
10:11 BUY	yes	9.66	+1.7	1.9	2.1	67%	0.92	0.73	+3.6%	all rules pass
10:12	yes	9.65	+1.5	2.0	1.8	61%	0.92	0.67	+3.6%	all rules pass
10:13	yes	9.66	+1.6	1.9	2.2	61%	0.92	0.68	+3.7%	all rules pass
10:15	yes	9.64	+1.3	1.9	2.1	59%	0.90	0.50	+3.4%	2 resistance: only 0.12% to 9.65 (2 touch; 4 steady rise: straightness 0.50 < 0.5)
10:20	yes	9.58	+0.6	1.9	2.1	51%	-0.02	0.01	+2.8%	2 resistance: only 0.75% to 9.65 (2 touch; 3 buy/sell: buy share 51% < 55%)
10:22	yes	9.55	+0.3	1.9	2.0	50%	-0.42	-0.34	+2.5%	3 buy/sell: buy share 50% < 55%; 4 steady rise: smoothness -0.42 < 0.7
10:23	yes	9.55	+0.3	1.9	2.1	51%	-0.61	-0.33	+2.5%	3 buy/sell: buy share 51% < 55%; 4 steady rise: smoothness -0.61 < 0.7
10:24 SELL	yes	9.54	+0.1	1.9	2.0	50%	-0.79	-0.33	+2.4%	3 buy/sell: buy share 50% < 55%; 4 steady rise: smoothness -0.79 < 0.7
10:25	yes	9.51	-0.2	1.8	2.0	46%	-0.93	-0.66	+2.0%	2 resistance: only 0.26% to 9.53 (2 touch; 3 buy/sell: buy share 46% < 55%)
10:26	yes	9.54	+0.1	1.8	1.7	46%	-0.94	-0.70	+2.3%	3 buy/sell: buy share 46% < 55%; 4 steady rise: smoothness -0.94 < 0.7
10:30	yes	9.54	+0.1	1.8	1.6	54%	-0.84	-0.42	+2.3%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness -0.84 < 0.7

ET	Watched	Price	VWAP %	RVOL	15m x	Buy	R ²	Eff	Open	v2 result (first failing rules)
10:35	yes	9.52	-0.1	1.8	1.1	55%	-0.61	-0.34	+2.1%	2 resistance: only 0.10% to 9.53 (2 touch; 3 buy/sell: buy share 55% < 55%)
10:40	yes	9.54	+0.2	1.8	1.4	63%	0.02	0.21	+2.4%	4 steady rise: smoothness 0.02 < 0.7; 4 steady rise: straightness 0.21 < 0.5
10:45	yes	9.54	+0.1	1.8	1.3	64%	-0.01	-0.23	+2.3%	4 steady rise: smoothness -0.01 < 0.7; 4 steady rise: straightness -0.23 < 0.5
10:50	yes	9.52	-0.0	1.8	2.6	68%	-0.05	-0.04	+2.2%	2 resistance: only 0.08% to 9.53 (2 touch; 4 steady rise: smoothness -0.05 < 0.7)
10:55	yes	9.57	+0.5	1.9	3.5	59%	0.25	0.16	+2.7%	2 resistance: only 0.85% to 9.65 (2 touch; 4 steady rise: smoothness 0.25 < 0.7)
11:00	yes	9.56	+0.4	1.9	3.7	43%	0.63	0.26	+2.6%	2 resistance: only 0.94% to 9.65 (2 touch; 3 buy/sell: buy share 43% < 55%)
11:05	yes	9.54	+0.1	1.9	2.2	32%	0.05	0.15	+2.3%	3 buy/sell: buy share 32% < 55%; 4 steady rise: smoothness 0.05 < 0.7
11:10	yes	9.55	+0.3	1.8	1.2	30%	-0.04	-0.01	+2.5%	3 buy/sell: buy share 30% < 55%; 4 steady rise: smoothness -0.04 < 0.7
11:15	yes	9.56	+0.3	1.8	1.1	39%	0.14	0.03	+2.6%	2 resistance: only 0.96% to 9.65 (2 touch; 3 buy/sell: buy share 39% < 55%)
11:20	yes	9.58	+0.5	1.8	0.9	57%	0.46	0.33	+2.8%	2 resistance: only 0.75% to 9.65 (2 touch; 4 steady rise: smoothness 0.46 < 0.7)
11:25	yes	9.56	+0.3	1.8	0.8	54%	0.36	0.05	+2.6%	2 resistance: only 0.96% to 9.65 (2 touch; 3 buy/sell: buy share 54% < 55%)
11:30	yes	9.57	+0.4	1.8	0.6	58%	-0.07	0.15	+2.7%	2 resistance: only 0.88% to 9.65 (2 touch; 4 steady rise: smoothness -0.07 < 0.7)
11:35	yes	9.57	+0.4	1.8	0.8	36%	-0.00	-0.14	+2.7%	2 resistance: only 0.86% to 9.65 (2 touch; 3 buy/sell: buy share 37% < 55%)
11:40	yes	9.56	+0.3	1.7	1.2	32%	-0.07	-0.13	+2.6%	2 resistance: only 0.97% to 9.65 (2 touch; 3 buy/sell: buy share 32% < 55%)
11:45	yes	9.55	+0.3	1.7	1.0	40%	-0.62	-0.17	+2.5%	3 buy/sell: buy share 40% < 55%; 4 steady rise: smoothness -0.62 < 0.7
11:50	yes	9.54	+0.2	1.7	1.6	49%	-0.37	-0.14	+2.4%	3 buy/sell: buy share 49% < 55%; 4 steady rise: smoothness -0.37 < 0.7
11:55	yes	9.56	+0.3	1.7	1.4	53%	-0.38	-0.08	+2.6%	2 resistance: only 0.95% to 9.65 (2 touch; 3 buy/sell: buy share 53% < 55%)
12:00	yes	9.56	+0.3	1.7	1.4	50%	0.24	0.05	+2.6%	2 resistance: only 0.96% to 9.65 (2 touch; 3 buy/sell: buy share 50% < 55%)
12:05	yes	9.57	+0.5	1.7	0.6	56%	0.49	0.27	+2.7%	2 resistance: only 0.80% to 9.65 (2 touch; 4 steady rise: smoothness 0.49 < 0.7)
12:10	yes	9.61	+0.8	1.7	1.8	58%	0.45	0.52	+3.1%	2 resistance: only 0.44% to 9.65 (2 touch; 4 steady rise: smoothness 0.45 < 0.7)
12:15	yes	9.61	+0.8	1.7	1.8	58%	0.63	0.15	+3.1%	2 resistance: only 0.44% to 9.65 (2 touch; 4 steady rise: smoothness 0.63 < 0.7)
12:20	yes	9.62	+0.9	1.8	2.8	60%	0.46	0.29	+3.2%	2 resistance: only 0.34% to 9.65 (2 touch; 4 steady rise: smoothness 0.46 < 0.7)
12:25	yes	9.61	+0.7	1.7	1.9	55%	0.04	-0.03	+3.1%	2 resistance: only 0.47% to 9.65 (2 touch; 4 steady rise: smoothness 0.04 < 0.7)
12:30	yes	9.63	+1.0	1.7	1.9	59%	0.01	0.08	+3.3%	2 resistance: only 0.23% to 9.65 (2 touch; 4 steady rise: smoothness 0.01 < 0.7)

ET	Watched	Price	VWAP %	RVOL	15m x	Buy	R ²	Eff	Open	v2 result (first failing rules)
12:35	yes	9.62	+0.9	1.7	0.4	56%	0.64	0.12	+3.3%	2 resistance: only 0.28% to 9.65 (2 touch; 4 steady rise: smoothness 0.64 < 0.7
12:40	yes	9.63	+1.0	1.7	0.4	74%	0.36	0.26	+3.3%	2 resistance: only 0.23% to 9.65 (2 touch; 4 steady rise: smoothness 0.36 < 0.7
12:45	yes	9.63	+0.9	1.7	0.3	56%	-0.18	-0.09	+3.3%	2 resistance: only 0.27% to 9.65 (2 touch; 4 steady rise: smoothness -0.18 < 0.7
12:50	yes	9.63	+1.0	1.7	0.5	56%	-0.00	0.01	+3.4%	2 resistance: only 0.18% to 9.65 (2 touch; 4 steady rise: smoothness -0.00 < 0.7
12:55	yes	9.64	+1.0	1.7	0.7	54%	-0.00	-0.02	+3.4%	2 resistance: only 0.14% to 9.65 (2 touch; 3 buy/sell: buy share 54% < 55%
13:00	yes	9.66	+1.2	1.7	0.8	70%	0.56	0.18	+3.6%	4 steady rise: smoothness 0.56 < 0.7; 4 steady rise: straightness 0.18 < 0.5
13:05	yes	9.65	+1.1	1.7	2.7	61%	0.71	0.17	+3.5%	2 resistance: only 0.02% to 9.65 (2 touch; 4 steady rise: straightness 0.17 < 0.5
13:10	yes	9.66	+1.2	1.7	2.7	61%	0.46	0.32	+3.7%	4 steady rise: smoothness 0.46 < 0.7; 4 steady rise: straightness 0.31 < 0.5
13:15	yes	9.66	+1.2	1.7	3.4	50%	0.38	0.10	+3.7%	3 buy/sell: buy share 51% < 55%; 4 steady rise: smoothness 0.38 < 0.7
13:20	yes	9.66	+1.2	1.7	1.1	57%	0.43	0.20	+3.6%	4 steady rise: smoothness 0.43 < 0.7; 4 steady rise: straightness 0.19 < 0.5
13:25	yes	9.66	+1.2	1.7	1.1	58%	-0.34	-0.09	+3.6%	4 steady rise: smoothness -0.34 < 0.7; 4 steady rise: straightness -0.09 < 0.5
13:30	yes	9.66	+1.2	1.7	0.7	55%	-0.31	0.02	+3.7%	3 buy/sell: buy share 55% < 55%; 4 steady rise: smoothness -0.31 < 0.7
13:35	yes	9.66	+1.1	1.7	0.9	35%	-0.13	-0.16	+3.6%	3 buy/sell: buy share 35% < 55%; 4 steady rise: smoothness -0.13 < 0.7
13:40	yes	9.66	+1.1	1.6	0.6	37%	-0.14	-0.13	+3.6%	3 buy/sell: buy share 37% < 55%; 4 steady rise: smoothness -0.14 < 0.7
13:45	yes	9.66	+1.2	1.6	0.6	40%	0.11	0.00	+3.7%	3 buy/sell: buy share 39% < 55%; 4 steady rise: smoothness 0.11 < 0.7
13:50	yes	9.67	+1.2	1.6	0.6	70%	0.57	0.23	+3.7%	4 steady rise: smoothness 0.57 < 0.7; 4 steady rise: straightness 0.23 < 0.5
13:55	yes	9.66	+1.2	1.6	0.4	52%	-0.00	0.11	+3.7%	3 buy/sell: buy share 52% < 55%; 4 steady rise: smoothness -0.00 < 0.7
14:00	yes	9.67	+1.2	1.6	0.5	75%	-0.00	0.14	+3.7%	4 steady rise: smoothness -0.00 < 0.7; 4 steady rise: straightness 0.14 < 0.5
14:05	yes	9.63	+0.8	1.6	1.4	39%	-0.39	-0.32	+3.4%	2 resistance: only 0.18% to 9.65 (2 touch; 3 buy/sell: buy share 39% < 55%
14:10	yes	9.64	+0.9	1.6	2.2	44%	-0.64	-0.22	+3.5%	2 resistance: only 0.07% to 9.65 (2 touch; 3 buy/sell: buy share 44% < 55%
14:15	yes	9.63	+0.8	1.6	2.6	32%	-0.18	-0.40	+3.3%	2 resistance: only 0.21% to 9.65 (2 touch; 3 buy/sell: buy share 32% < 55%
14:20	yes	9.64	+0.9	1.6	1.1	51%	0.25	0.16	+3.5%	2 resistance: only 0.07% to 9.65 (2 touch; 3 buy/sell: buy share 51% < 55%
14:25	yes	9.65	+1.0	1.6	2.6	51%	0.54	0.15	+3.6%	3 buy/sell: buy share 51% < 55%; 4 steady rise: smoothness 0.54 < 0.7
14:30	yes	9.65	+0.9	1.7	2.3	58%	0.40	0.34	+3.5%	2 resistance: only 0.02% to 9.65 (2 touch; 4 steady rise: smoothness 0.40 < 0.7

ET	Watched	Price	VWAP %	RVOL	15m x	Buy	R²	Eff	Open	v2 result (first failing rules)
14:35	yes	9.64	+0.9	1.7	3.0	57%	-0.23	0.09	+3.5%	2 resistance: only 0.07% to 9.65 (2 touch; 4 steady rise: smoothness -0.23 < 0.7
14:40	yes	9.66	+1.0	1.7	2.5	67%	0.10	0.21	+3.6%	4 steady rise: smoothness 0.10 < 0.7; 4 steady rise: straightness 0.21 < 0.5
14:45	yes	9.65	+0.9	1.7	2.6	64%	0.52	0.10	+3.6%	4 steady rise: smoothness 0.52 < 0.7; 4 steady rise: straightness 0.09 < 0.5
14:50	yes	9.65	+0.9	1.7	1.6	64%	0.00	0.21	+3.6%	4 steady rise: smoothness 0.00 < 0.7; 4 steady rise: straightness 0.21 < 0.5
14:55	yes	9.64	+0.8	1.7	2.5	54%	-0.60	-0.24	+3.5%	2 resistance: only 0.07% to 9.65 (2 touch; 3 buy/sell: buy share 54% < 55%
15:00	yes	9.65	+0.9	1.7	2.3	56%	-0.27	-0.18	+3.5%	2 resistance: only 0.02% to 9.65 (2 touch; 4 steady rise: smoothness -0.27 < 0.7
15:05	yes	9.66	+1.0	1.7	2.1	62%	0.48	0.15	+3.7%	4 steady rise: smoothness 0.48 < 0.7; 4 steady rise: straightness 0.15 < 0.5
15:10	yes	9.64	+0.8	1.7	0.8	56%	0.16	0.00	+3.5%	2 resistance: only 0.07% to 9.65 (2 touch; 4 steady rise: smoothness 0.16 < 0.7
15:15	yes	9.66	+1.0	1.7	0.8	57%	-0.26	-0.04	+3.7%	4 steady rise: smoothness -0.26 < 0.7; 4 steady rise: straightness -0.04 < 0.5
15:20	yes	9.65	+0.8	1.7	2.2	51%	0.05	-0.22	+3.5%	2 resistance: only 0.02% to 9.65 (2 touch; 3 buy/sell: buy share 51% < 55%
15:25	yes	9.65	+0.8	1.7	3.5	54%	0.02	0.08	+3.6%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness 0.02 < 0.7
15:30	yes	9.64	+0.7	1.7	4.5	54%	-0.34	-0.12	+3.5%	2 resistance: only 0.09% to 9.65 (2 touch; 3 buy/sell: buy share 54% < 55%
15:35	yes	9.64	+0.6	1.8	3.4	47%	-0.36	-0.06	+3.4%	2 resistance: only 0.15% to 9.65 (2 touch; 3 buy/sell: buy share 47% < 55%
15:40	yes	9.65	+0.7	1.7	1.9	43%	-0.20	-0.17	+3.5%	2 resistance: only 0.02% to 9.65 (2 touch; 3 buy/sell: buy share 43% < 55%
15:45	yes	9.66	+0.9	1.8	1.4	42%	0.51	0.07	+3.7%	3 buy/sell: buy share 42% < 55%; 4 steady rise: smoothness 0.51 < 0.7
15:50	yes	9.65	+0.8	1.8	1.8	57%	0.50	0.18	+3.6%	4 steady rise: smoothness 0.50 < 0.7; 4 steady rise: straightness 0.18 < 0.5
15:55	yes	9.67	+0.9	1.7	1.6	59%	0.31	0.12	+3.7%	4 steady rise: smoothness 0.31 < 0.7; 4 steady rise: straightness 0.12 < 0.5