

REPL — Complete Report, 2026-09-29

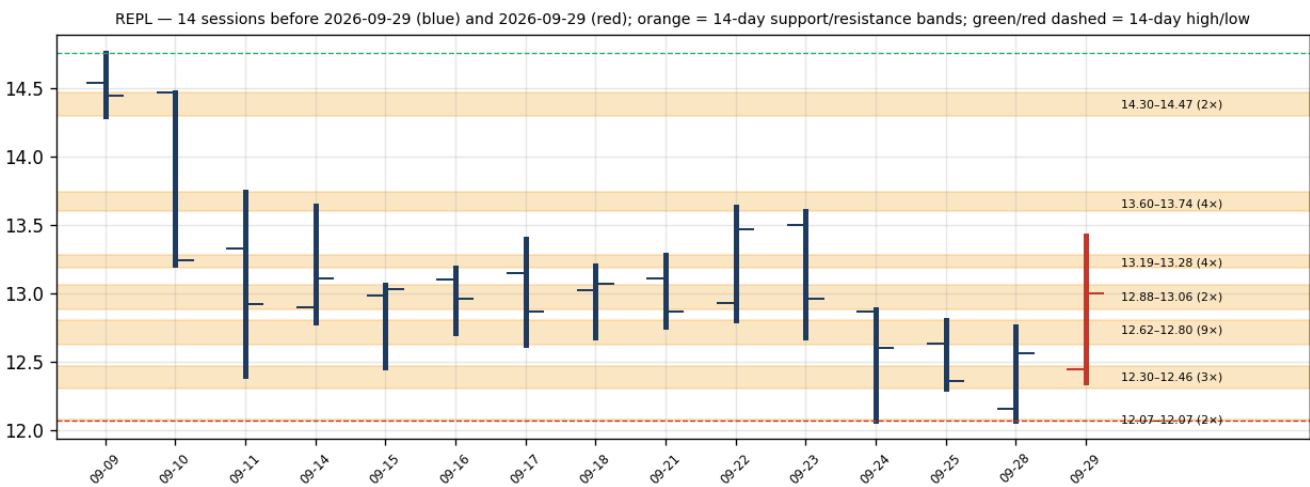
Source: Alpaca SIP 1-minute bars, trades and quotes; Alpaca daily bars; Alpaca news (Benzinga); the live bot's scanner lists, decision log and trade log; the 14-day reference file the v2 entry rules used (data/reference/2026-09-29/REPL.json).

The day at a glance

Open	High	Low	Close	Open→close	vs prev close	Range	Volume	vs 14-day avg volume
12.44	13.42	12.35	13.00	+4.5%	+3.5%	8.7%	4.37M	2.1×

On the bot's watchlist (ET): 09:40–10:40, 11:40–16:00

14-day highs and lows



Session	Open	High	Low	Close	Change	Range	Volume
Wed 09-09	14.54	14.76	14.30	14.45	—	3.2%	1.07M
Thu 09-10	14.47	14.47	13.21	13.24	-8.4%	9.5%	3.64M
Fri 09-11	13.33	13.74	12.40	12.92	-2.4%	10.8%	4.08M
Mon 09-14	12.90	13.64	12.79	13.11	+1.5%	6.7%	2.35M
Tue 09-15	12.98	13.06	12.46	13.03	-0.6%	4.8%	2.16M
Wed 09-16	13.10	13.19	12.71	12.96	-0.5%	3.8%	1.81M
Thu 09-17	13.15	13.40	12.62	12.87	-0.7%	6.2%	1.29M
Fri 09-18	13.02	13.20	12.68	13.07	+1.6%	4.1%	2.15M
Mon 09-21	13.11	13.28	12.76	12.87	-1.5%	4.1%	1.46M
Tue 09-22	12.93	13.63	12.80	13.47	+4.7%	6.5%	1.53M
Wed 09-23	13.50	13.60	12.68	12.96	-3.8%	7.3%	1.89M
Thu 09-24	12.87	12.88	12.07	12.60	-2.8%	6.7%	2.58M
Fri 09-25	12.63	12.80	12.30	12.36	-1.9%	4.1%	1.65M
Mon 09-28	12.15	12.76	12.07	12.56	+1.6%	5.7%	1.96M

14-day reference	Value
14-day high	14.76 (09-09)

14-day reference	Value
14-day low	12.07 (09-24)
Previous day high / low / close	12.76 / 12.07 / 12.56
5-day high / low	13.63 / 12.07
Daily ATR (14)	\$0.76
Average daily range (14)	6.0%
Average daily volume (14)	2.12M
Normal volume by 10:00 / 12:00 / close	135k / 595k / 1.66M

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
14.30 - 14.47	2	12 sessions ago	+15.6%	+7.2%
13.60 - 13.74	4	3 sessions ago	+9.8%	+1.8%
13.19 - 13.28	4	5 sessions ago	+6.3%	-1.5%
12.88 - 13.06	2	2 sessions ago	+4.3%	-3.4%
12.62 - 12.80	9	0 sessions ago	+2.4%	-5.1%
12.30 - 12.46	3	1 sessions ago	-0.4%	-7.7%
12.07 - 12.07	2	0 sessions ago	-3.0%	-10.1%

REPL — 2026-09-29



Open	Low (time)	High (time)	Close	Open→close	Premarket high / volume	Day volume
12.44	12.35 (09:30)	13.42 (12:31)	13.00	+4.5%	12.61 / 5,104	4,350,698

Price vs the open and VWAP

Time	Price	vs open	VWAP	vs VWAP
09:45	12.77	+2.7%	12.70	+0.6%
10:00	12.72	+2.2%	12.76	-0.4%
10:30	12.55	+0.9%	12.73	-1.4%
11:00	12.88	+3.5%	12.72	+1.3%
11:30	12.85	+3.3%	12.73	+0.9%
12:00	13.22	+6.3%	12.83	+3.0%
12:30	13.30	+6.9%	12.92	+2.9%
13:00	13.02	+4.7%	12.97	+0.3%
13:30	13.26	+6.6%	12.99	+2.1%
14:00	13.37	+7.4%	13.02	+2.6%
14:30	13.30	+6.9%	13.04	+2.0%
15:00	13.24	+6.4%	13.05	+1.4%
15:30	13.30	+6.9%	13.07	+1.8%
15:59	12.99	+4.4%	13.07	-0.6%

Volume by hour: 09:00 274k · 10:00 414k · 11:00 458k · 12:00 526k · 13:00 814k · 14:00 273k · 15:00 1152k · 16:00 435k

Scanner lists that day

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

Scan	REPL	Score	Gap	RVOL
09:40	rank 16	34.03	2.31%	0.03
10:10	rank 25	31.88	0.44%	0.18
10:40	not on the list			
11:10	not on the list			
11:40	rank 26	34.44	3.03%	0.42
12:10	rank 13	44.51	4.86%	0.63
12:40	rank 7	53.31	6.61%	0.79
13:10	rank 5	55.35	4.22%	0.89
13:40	rank 5	58.12	4.62%	1.2
14:10	rank 3	58.39	5.49%	1.3
14:40	rank 4	58.98	5.89%	1.37
15:10	rank 3	59.96	5.57%	1.43

Bot entry checks

2,810 checks, 09:40-15:14 ET.

Decision	Checks
REJECT — # buy/sell: buy share #% < #%	1,412
REJECT — # resistance: only #% to # (# touches)	713
REJECT — # steady rise: smoothness # < #	324
REJECT — # steady rise: smoothness -# < #	187
REJECT — # volume: last-#-min spike #x > #x	61
WAIT — # of # bars	54
REJECT — # steady rise: straightness # < #	36

News (3 days before through the close)

No news items found.

Bot trades

- Bought 126 at \$13.21 (13:25), sold at \$13.30 (14:03) — giveback room exhausted: price \$13.3050 <= floor \$13.3274 (3.8c room off 15.0c p — **+\$11.38**
 – held to the close instead: about \$-27

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	12.79	—	—	—	0 %	—	—	+2.8%	WAIT: 14 of 15 bars
09:50	yes	12.88	+1.3	2.0	2.6	50 %	0.70	0.43	+3.5%	3 buy/sell: buy share 50% < 55%; 4 steady rise: smoothness 0.70 < 0.7
09:55	yes	12.85	+0.9	1.9	2.5	46 %	0.44	0.13	+3.3%	2 resistance: only 0.23% to 12.88 (2 touc; 3 buy/sell: buy share 46% < 55%
10:00	yes	12.74	-0.1	2.2	2.5	49 %	-0.03	-0.08	+2.4%	3 buy/sell: buy share 49% < 55%; 4 steady rise: smoothness -0.02 < 0.7
10:05	yes	12.77	+0.2	2.1	2.2	49 %	-0.70	-0.18	+2.6%	2 resistance: only 0.90% to 12.88 (2 touc; 3 buy/sell: buy share 49% < 55%
10:10	yes	12.62	-0.9	2.0	2.4	49 %	-0.58	-0.33	+1.4%	3 buy/sell: buy share 49% < 55%; 3 buy/sell: falling on net selling
10:15	yes	12.71	-0.2	2.0	1.5	58 %	-0.18	-0.07	+2.2%	4 steady rise: smoothness -0.18 < 0.7; 4 steady rise: straightness -0.08 < 0.5
10:20	yes	12.62	-0.9	2.0	1.7	50 %	-0.00	-0.25	+1.4%	3 buy/sell: buy share 50% < 55%; 3 buy/sell: falling on net selling
10:25	yes	12.66	-0.5	1.8	1.3	48 %	-0.14	0.00	+1.8%	3 buy/sell: buy share 48% < 55%; 3 buy/sell: falling on net selling
10:30	yes	12.57	-1.2	1.9	1.7	32 %	-0.16	-0.32	+1.0%	2 resistance: only 0.40% to 12.62 (9 touc; 3 buy/sell: buy share 32% < 55%
10:35	yes	12.63	-0.7	1.9	1.4	30 %	-0.28	-0.16	+1.5%	3 buy/sell: buy share 30% < 55%; 3 buy/sell: falling on net selling
10:40	no	12.60	-0.9	1.8	1.7	31 %	-0.37	-0.15	+1.3%	2 resistance: only 0.16% to 12.62 (9 touc; 3 buy/sell: buy share 31% < 55%
10:45	no	12.62	-0.7	2.0	1.3	63 %	0.10	0.17	+1.4%	2 resistance: only 0.04% to 12.62 (9 touc; 4 steady rise: smoothness 0.10 < 0.7
10:50	no	12.74	+0.3	2.0	2.9	68 %	0.43	0.23	+2.4%	4 steady rise: smoothness 0.43 < 0.7; 4 steady rise: straightness 0.23 < 0.5
10:55	no	12.90	+1.5	1.9	2.4	67 %	0.73	0.17	+3.7%	4 steady rise: straightness 0.17 < 0.5
11:00	no	12.91	+1.6	1.9	2.3	54 %	0.68	0.32	+3.8%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness 0.68 < 0.7
11:05	no	12.84	+1.0	1.8	1.0	46 %	0.19	0.14	+3.2%	2 resistance: only 0.28% to 12.88 (2 touc; 3 buy/sell: buy share 46% < 55%
11:10	no	12.84	+1.0	1.8	1.3	47 %	-0.47	-0.12	+3.2%	2 resistance: only 0.31% to 12.88 (2 touc; 3 buy/sell: buy share 47% < 55%

ET	Watched	Price	VWAP %	R VOL	15 min	Buy	R²	Eff	Open	v2 result (first failing rules)
11:15	no	12.81	+0.7	1.8	1.0	46%	-0.20	-0.18	+3.0%	2 resistance: only 0.50% to 12.88 (2 touc; 3 buy/sell: buy share 46% < 55%
11:20	no	12.83	+0.8	1.7	1.0	47%	0.03	-0.06	+3.1%	2 resistance: only 0.41% to 12.88 (2 touc; 3 buy/sell: buy share 47% < 55%
11:25	no	12.81	+0.7	1.7	0.8	45%	-0.37	-0.09	+3.0%	2 resistance: only 0.55% to 12.88 (2 touc; 3 buy/sell: buy share 45% < 55%
11:30	no	12.86	+1.0	1.6	0.7	50%	-0.10	0.06	+3.3%	2 resistance: only 0.19% to 12.88 (2 touc; 3 buy/sell: buy share 50% < 55%
11:35	no	12.88	+1.2	1.6	0.8	54%	0.59	0.23	+3.5%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness 0.59 < 0.7
11:40	yes	12.95	+1.7	1.6	0.9	55%	0.91	0.55	+4.1%	3 buy/sell: buy share 55% < 55%
11:45	yes	12.99	+1.8	1.7	2.7	48%	0.51	0.13	+4.4%	3 buy/sell: buy share 49% < 55%; 4 steady rise: smoothness 0.51 < 0.7
11:50	yes	13.13	+2.6	1.9	3.9	48%	0.44	0.37	+5.5%	2 resistance: only 0.46% to 13.19 (4 touc; 3 buy/sell: buy share 48% < 55%
11:55	yes	13.09	+2.2	1.9	5.3	48%	0.46	0.18	+5.2%	1 volume: last-15-min spike 5.3x > 5.; 2 resistance: only 0.76% to 13.19 (4 touc
12:00	yes	13.26	+3.4	2.0	4.2	52%	0.46	0.29	+6.6%	3 buy/sell: buy share 52% < 55%; 4 steady rise: smoothness 0.45 < 0.7
12:05	yes	13.26	+3.3	2.0	3.9	59%	0.63	0.23	+6.6%	4 steady rise: smoothness 0.63 < 0.7; 4 steady rise: straightness 0.23 < 0.5
12:10	yes	13.17	+2.5	2.0	3.7	57%	0.53	0.19	+5.9%	2 resistance: only 0.15% to 13.19 (4 touc; 4 steady rise: smoothness 0.53 < 0.7
12:15	yes	13.22	+2.7	2.1	3.8	52%	-0.15	-0.19	+6.3%	3 buy/sell: buy share 52% < 55%; 4 steady rise: smoothness -0.15 < 0.7
12:20	yes	13.35	+3.6	2.1	3.2	50%	0.01	0.10	+7.3%	3 buy/sell: buy share 50% < 55%; 4 steady rise: smoothness 0.01 < 0.7
12:25	yes	13.35	+3.5	2.1	3.7	49%	0.84	0.57	+7.3%	3 buy/sell: buy share 49% < 55%; VWAP: +3.52% (needs 0 to +2.0%)
12:30	yes	13.31	+3.1	2.2	3.5	47%	0.78	0.58	+7.0%	3 buy/sell: buy share 47% < 55%; VWAP: +3.11% (needs 0 to +2.0%)
12:35	yes	13.38	+3.4	2.2	4.1	48%	0.03	0.14	+7.5%	3 buy/sell: buy share 48% < 55%; 4 steady rise: smoothness 0.03 < 0.7
12:40	yes	13.39	+3.5	2.2	4.1	48%	0.15	0.15	+7.6%	3 buy/sell: buy share 48% < 55%; 4 steady rise: smoothness 0.15 < 0.7
12:45	yes	13.34	+3.0	2.2	3.8	54%	0.06	0.12	+7.3%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness 0.06 < 0.7
12:50	yes	13.32	+2.8	2.2	3.3	52%	-0.71	-0.29	+7.0%	3 buy/sell: buy share 52% < 55%; 4 steady rise: smoothness -0.71 < 0.7
12:55	yes	13.21	+1.9	2.3	3.0	49%	-0.73	-0.34	+6.2%	3 buy/sell: buy share 49% < 55%; 3 buy/sell: falling on net selling
13:00	yes	13.06	+0.8	2.3	2.8	42%	-0.82	-0.35	+5.0%	2 resistance: only 0.96% to 13.19 (4 touc; 3 buy/sell: buy share 42% < 55%
13:05	yes	13.11	+1.1	2.3	3.2	47%	-0.79	-0.28	+5.4%	2 resistance: only 0.61% to 13.19 (4 touc; 3 buy/sell: buy share 47% < 55%
13:10	yes	13.09	+0.9	2.3	3.0	49%	-0.16	-0.19	+5.2%	2 resistance: only 0.76% to 13.19 (4 touc; 3 buy/sell: buy share 49% < 55%

ET	Watched	Price	VWAP %	RVOL	15m x	Buy	R ²	Eff	Open	v2 result (first failing rules)
13:15	yes	13.11	+1.0	2.3	3.0	54%	0.18	0.14	+5.3%	2 resistance: only 0.65% to 13.19 (4 touc; 3 buy/sell: buy share 54% < 55%
13:20	yes	13.14	+1.3	2.3	1.7	51%	0.10	0.07	+5.6%	2 resistance: only 0.38% to 13.19 (4 touc; 3 buy/sell: buy share 51% < 55%
13:23	yes	13.16	+1.4	2.3	1.4	50%	0.75	0.52	+5.8%	2 resistance: only 0.22% to 13.19 (4 touc; 3 buy/sell: buy share 50% < 55%
13:24	yes	13.18	+1.6	2.3	1.4	49%	0.76	0.31	+5.9%	2 resistance: only 0.08% to 13.19 (4 touc; 3 buy/sell: buy share 49% < 55%
13:25 BUY	yes	13.23	+1.9	2.3	1.5	56%	0.84	0.44	+6.4%	4 steady rise: straightness 0.44 < 0.5
13:26	yes	13.17	+1.5	2.3	1.9	58%	0.85	0.53	+5.9%	2 resistance: only 0.12% to 13.19 (4 touc
13:27	yes	13.19	+1.6	2.3	1.9	56%	0.86	0.39	+6.0%	4 steady rise: straightness 0.39 < 0.5
13:30	yes	13.26	+2.1	2.3	2.0	54%	0.73	0.23	+6.6%	3 buy/sell: buy share 54% < 55%; 4 steady rise: straightness 0.23 < 0.5
13:35	yes	13.07	+0.5	2.8	16.6	50%	0.00	-0.07	+5.0%	1 volume: last-15-min spike 16.6x > 5; 2 resistance: only 0.95% to 13.19 (4 touc
13:40	yes	13.14	+1.0	2.8	16.3	49%	-0.52	-0.17	+5.6%	1 volume: last-15-min spike 16.3x > 5; 2 resistance: only 0.38% to 13.19 (4 touc
13:45	yes	13.23	+1.7	2.8	16.1	50%	-0.08	-0.11	+6.4%	1 volume: last-15-min spike 16.1x > 5; 3 buy/sell: buy share 50% < 55%
13:50	yes	13.19	+1.3	2.8	2.8	48%	0.73	0.33	+6.0%	2 resistance: only 0.03% to 13.19 (4 touc; 3 buy/sell: buy share 48% < 55%
13:55	yes	13.23	+1.7	2.8	2.5	51%	0.30	0.34	+6.4%	3 buy/sell: buy share 51% < 55%; 4 steady rise: smoothness 0.30 < 0.7
14:00	yes	13.26	+1.9	2.8	1.7	41%	0.26	0.19	+6.6%	3 buy/sell: buy share 41% < 55%; 4 steady rise: smoothness 0.26 < 0.7
14:01	yes	13.37	+2.7	2.8	1.9	43%	0.46	0.07	+7.4%	3 buy/sell: buy share 43% < 55%; 4 steady rise: smoothness 0.46 < 0.7
14:02	yes	13.34	+2.5	2.8	2.0	46%	0.69	0.52	+7.2%	3 buy/sell: buy share 46% < 55%; 4 steady rise: smoothness 0.69 < 0.7
14:03 SELL	yes	13.32	+2.3	2.8	2.1	45%	0.76	0.40	+7.1%	3 buy/sell: buy share 45% < 55%; 4 steady rise: straightness 0.40 < 0.5
14:04	yes	13.29	+2.1	2.8	2.0	45%	0.83	0.38	+6.8%	3 buy/sell: buy share 45% < 55%; 4 steady rise: straightness 0.38 < 0.5
14:05	yes	13.30	+2.2	2.8	2.1	44%	0.80	0.27	+7.0%	3 buy/sell: buy share 44% < 55%; 4 steady rise: straightness 0.27 < 0.5
14:10	yes	13.29	+2.1	2.8	2.0	40%	0.25	0.07	+6.9%	3 buy/sell: buy share 40% < 55%; 4 steady rise: smoothness 0.25 < 0.7
14:15	yes	13.32	+2.3	2.7	1.6	45%	-0.12	0.16	+7.1%	3 buy/sell: buy share 45% < 55%; 4 steady rise: smoothness -0.12 < 0.7
14:20	yes	13.32	+2.2	2.7	1.2	47%	0.02	0.00	+7.1%	3 buy/sell: buy share 47% < 55%; 4 steady rise: smoothness 0.02 < 0.7
14:25	yes	13.35	+2.4	2.7	1.8	55%	0.57	0.19	+7.3%	3 buy/sell: buy share 55% < 55%; 4 steady rise: smoothness 0.57 < 0.7
14:30	yes	13.33	+2.3	2.7	2.3	56%	0.19	0.04	+7.2%	4 steady rise: smoothness 0.19 < 0.7; 4 steady rise: straightness 0.04 < 0.5

ET	Watched	Price	VWAP %	RVOL	15m x	Buy	R ²	Eff	Open	v2 result (first failing rules)
14:35	yes	13.28	+1.9	2.7	2.6	57%	-0.46	-0.21	+6.8%	4 steady rise: smoothness -0.46 < 0.7; 4 steady rise: straightness -0.21 < 0.5
14:40	yes	13.30	+2.0	2.7	1.9	56%	-0.50	-0.23	+6.9%	4 steady rise: smoothness -0.50 < 0.7; 4 steady rise: straightness -0.24 < 0.5
14:45	yes	13.23	+1.4	2.7	1.6	49%	-0.08	-0.49	+6.4%	3 buy/sell: buy share 49% < 55%; 4 steady rise: smoothness -0.08 < 0.7
14:50	yes	13.22	+1.3	2.6	1.2	46%	-0.60	-0.32	+6.2%	3 buy/sell: buy share 46% < 55%; 4 steady rise: smoothness -0.60 < 0.7
14:55	yes	13.24	+1.5	2.6	1.1	55%	-0.48	-0.12	+6.4%	3 buy/sell: buy share 55% < 55%; 4 steady rise: smoothness -0.48 < 0.7
15:00	yes	13.26	+1.6	2.6	1.1	64%	0.08	0.06	+6.6%	4 steady rise: smoothness 0.08 < 0.7; 4 steady rise: straightness 0.06 < 0.5
15:05	yes	13.27	+1.7	2.6	1.3	71%	0.56	0.21	+6.7%	4 steady rise: smoothness 0.56 < 0.7; 4 steady rise: straightness 0.21 < 0.5
15:10	yes	13.26	+1.6	2.6	1.3	66%	0.70	0.21	+6.6%	4 steady rise: straightness 0.21 < 0.5
15:15	yes	13.28	+1.8	2.5	1.4	64%	0.60	0.19	+6.8%	4 steady rise: smoothness 0.61 < 0.7; 4 steady rise: straightness 0.19 < 0.5
15:20	yes	13.32	+2.0	2.5	1.2	67%	0.61	0.22	+7.1%	4 steady rise: smoothness 0.61 < 0.7; 4 steady rise: straightness 0.22 < 0.5
15:25	yes	13.33	+2.1	2.5	2.3	64%	0.74	0.35	+7.2%	4 steady rise: straightness 0.35 < 0.5; VWAP: +2.06% (needs 0 to +2.0%)
15:30	yes	13.32	+2.0	2.5	2.2	63%	0.15	-0.01	+7.1%	4 steady rise: smoothness 0.15 < 0.7; 4 steady rise: straightness -0.01 < 0.5
15:35	yes	13.26	+1.4	2.5	2.7	55%	-0.42	-0.16	+6.6%	3 buy/sell: buy share 55% < 55%; 4 steady rise: smoothness -0.42 < 0.7
15:40	yes	13.24	+1.3	2.5	1.9	54%	-0.64	-0.29	+6.5%	3 buy/sell: buy share 54% < 55%; 4 steady rise: smoothness -0.64 < 0.7
15:45	yes	13.22	+1.1	2.5	1.9	52%	-0.32	-0.30	+6.3%	3 buy/sell: buy share 52% < 55%; 4 steady rise: smoothness -0.32 < 0.7
15:50	yes	13.15	+0.6	2.4	1.5	50%	-0.62	-0.32	+5.7%	2 resistance: only 0.30% to 13.19 (4 touc; 3 buy/sell: buy share 50% < 55%
15:55	yes	13.04	-0.3	2.4	1.9	41%	-0.73	-0.46	+4.8%	3 buy/sell: buy share 41% < 55%; 3 buy/sell: falling on net selling