EV1 entry study

Made 2026-11-04 from the 10-year Rule Lab run **EV1** (job 20261104-193157-ea088a: EMA9 > EMA20 both rising, EMA50 rising, VWAP rising, close above VWAP, 3-min buy share rising and above the 15-min (>= 55%), volume >= 1.5x normal, close > 3 bars ago by 0.5%, new 1-bar high, room >= 1%, ATR 6-10%, gap -5..+5%, above yesterday's close, 9:35-10:30). Only the ENTRY is judged here: what came first after the buy, +2% or -2% (within 2 hours). Every reading is taken at the signal bar (finished bars only). Exits come later.

All EV1 buys: 2016-11..2021-10: n 1047 · +2% first 43% · -2% first 45% · edge -2 pts
2021-11..now: n 1563 · +2% first 47% · -2% first 43% · edge +4 pts
Random minutes on the same stocks reach +2% first ~37-38% and -2% first ~39%, so 'edge' = +2%-first minus -2%-first in points; random ~ -1..-2.

Caution: groups and thresholds below were found on these same 10 years (in-sample). They are leads to test in the Rule Lab (both halves + year by year), not proven rules.

A. What the +2%-first buys have in common

AUC = chance that a random +2%-first buy has a higher value than a random -2%-first buy (0.5 = no difference). 'Both halves' = the difference points the same way in 2016-21 and 2021-26 by at least 0.05.

At the signal bar:

reading	+2% first (median)	-2% first (median)	AUC 2016-21	AUC 2021-26	both halves?
closer to the open (ext_open)	3.68	3.68	0.46	0.53	
wide day range so far (x ATR) (range_atr)	0.72	0.71	0.47	0.53	
up a lot in 60 min (chg_60m)	3.46	3.46	0.46	0.53	
near yesterday's close (prev_close_gap)	5.05	5.06	0.47	0.53	
VWAP up a lot in 30 min (vwap_30m)	1.12	1.02	0.47	0.53	
big run from the day low (x ATR) (run_from_low_atr)	0.68	0.67	0.46	0.53	
SPY up yesterday (spy_prev)	0.20	0.15	0.52	0.52	
EMA50 rising fast (long_ema_10m)	0.55	0.53	0.47	0.52	
EMA9 just above EMA20 (ema9_20)	0.60	0.60	0.45	0.52	
little 15-min move (ret15)	2.70	2.78	0.45	0.52	
high RVOL so far (rvol)	1.40	1.39	0.48	0.52	
volume far above normal (3 bars) (vol_x)	2.50	2.48	0.48	0.52	
buy share since open high (s_open)	0.56	0.56	0.52	0.48	
many green closes in a row (up_bars)	3.00	3.00	0.48	0.53	
close to VWAP (c_vs_vwap)	2.22	2.26	0.45	0.52	
steep EMA9 (3 bars) (ema9_slope3)	0.66	0.65	0.45	0.52	
SPY rising (5 min) (spy_5m)	0.03	0.02	0.53	0.52	
IWM rising (5 min) (iwm_5m)	0.07	0.06	0.52	0.52	
little 5-min move (ret5)	1.67	1.68	0.46	0.51	
below the premarket high (vs_pmh)	1.85	2.01	0.43	0.51	
15-min buy share low (s15)	0.60	0.60	0.52	0.49	
EMA9 further above VWAP (ema_vs_vwap)	0.92	0.87	0.49	0.52	

The last 15 minutes before the buy (the path into the signal):

reading	+2% first (median)	-2% first (median)	AUC 2016-21	AUC 2021-26	both halves?
15 min before: ragged (w_r2)	0.70	0.71	0.46	0.52	
15 min before: choppy path (w_straight)	0.49	0.49	0.45	0.52	

reading	+2% first (median)	-2% first (median)	AUC 2016-21	AUC 2021-26	both halves?
15 min before: EMA9 rising fast (w_ema_slope)	1.56	1.52	0.46	0.52	
15 min before: tight range (w_range_atr)	0.49	0.50	0.45	0.52	
15 min before: VWAP flat (w_vwap_slope)	0.72	0.73	0.46	0.51	
15 min before: a volume spike (w_vol_spike)	3.55	3.53	0.54	0.49	
15 min before: mostly green bars (w_green)	0.60	0.60	0.48	0.51	
15 min before: crossed EMA9 often (chop) (w_ema_cross)	2.00	2.00	0.52	0.49	
15 min before: a selling minute (low 3-min share) (w_share_min)	0.37	0.37	0.49	0.51	
15 min before: came close to VWAP (w_near_vwap)	-0.09	-0.09	0.47	0.51	
15 min before: no sell flush (w_sell_flush)	0.99	0.99	0.52	0.49	
15 min before: many closes below VWAP (w_below_vwap)	1.00	1.00	0.52	0.49	
15 min before: no real pullback (w_pullback)	-1.59	-1.61	0.53	0.49	
15 min before: low made early in the window (w_since_low)	12.00	12.00	0.52	0.49	
15 min before: no big bar (w_maxbar_atr)	0.19	0.20	0.46	0.50	
15 min before: high made earlier (signal below it) (w_since_high)	0.00	0.00	0.50	0.51	
15 min before: was at/below VWAP (reclaim) (w_vwap_cross)	1.00	1.00	0.50	0.49	
15 min before: made a new day high (w_new_high)	1.00	1.00	0.49	0.50	

The EV1 group (best simple combination; scored on the WORSE of the two halves, at least 15% of the buys in each):

EMA50 flat (long_ema_10m <= 0.23) AND close to VWAP (c_vs_vwap <= 2.25)

Inside the group: 2016-21 n 213 · +2% first 47% · -2% first 39% · edge +8 pts
2021-26 n 257 · +2% first 46% · -2% first 38% · edge +8 pts

year	all EV1 buys	inside the EV1 group	outside
2016	n 21 edge -10	n 7 edge -14	n 14 edge -7
2017	n 123 edge -4	n 32 edge -28	n 91 edge +4
2018	n 173 edge -10	n 39 edge +15	n 134 edge -18
2019	n 227 edge -1	n 44 edge +25	n 183 edge -7
2020	n 259 edge +4	n 49 edge +22	n 210 edge -0
2021	n 301 edge -5	n 49 edge -8	n 252 edge -4
2022	n 311 edge +3	n 56 edge -4	n 255 edge +4
2023	n 306 edge +6	n 46 edge +17	n 260 edge +4
2024	n 297 edge -3	n 50 edge +4	n 247 edge -4
2025	n 314 edge +7	n 45 edge +7	n 269 edge +7
2026	n 278 edge +13	n 53 edge +26	n 225 edge +10

B. The -2%-first buys, grouped

The 1144 -2%-first buys split into 5 groups by their readings at the buy (k-means on the 12 strongest readings). 'Winners that look the same' = +2%-first buys closest to that group: a high share means the group can't be avoided by these readings alone and needs a different entry trigger.

group	-2% first buys	winners that look the same	what it looks like (vs all EV1 buys)
L1	395	396 (50% of the look-alikes are winners)	15 min before: straight climb (+0.5 sd)
L2	276	291 (51% of the look-alikes are winners)	15 min before: ragged (-1.4 sd); 15 min before: choppy path (-0.9 sd); EMA50 flat (-0.6 sd); EMA9 just above EMA20 (-0.6 sd)
L3	224	215 (49% of the look-alikes are winners)	EMA9 far above EMA20 (+1.0 sd); up a lot in 15 min (+1.0 sd); EMA50 rising fast (+0.8 sd); 15 min before: straight climb (+0.8 sd)
L4	164	192 (54% of the look-alikes are winners)	15 min before: ragged (-0.9 sd); big run from the day low (x ATR) (+0.9 sd); wide day range so far (x ATR) (+0.8 sd); far above yesterday's close (+0.8 sd)
L5	85	96 (53% of the look-alikes are winners)	EMA9 far above EMA20 (+2.2 sd); up a lot in 60 min (+2.2 sd); further above the open (+2.2 sd); EMA50 rising fast (+2.2 sd)

C. What makes 2020, 2022-23 and 2025-26 different

year	good?	buys	edge	spy_trend20	spy_rng20	spy_prev	spy_gap	top30_up	top30_gap_med	signals_day
2016		21	-10	1.12	0.61	0.24	0.13	0.53	0.75	1.00
2017		123	-4	0.49	0.52	-0.02	0.02	0.53	0.49	1.00
2018		173	-10	0.57	1.09	0.09	-0.01	0.50	0.39	1.00
2019		227	-1	1.43	0.96	0.08	0.08	0.53	0.44	1.00
2020	GOOD	259	+4	2.00	1.60	0.35	0.08	0.53	1.17	1.00
2021		301	-5	1.20	0.95	0.21	0.09	0.53	1.31	1.00
2022	GOOD	311	+3	0.38	1.91	0.20	0.01	0.63	0.90	2.00
2023	GOOD	306	+6	1.62	0.97	0.23	0.09	0.63	0.72	2.00
2024		297	-3	1.42	0.83	0.10	0.12	0.57	1.09	1.00
2025	GOOD	314	+7	1.29	0.95	0.26	0.13	0.53	1.43	2.00
2026	GOOD	278	+13	0.25	0.85	0.04	0.17	0.60	1.79	2.00

reading	good years (median)	other years (median)	AUC good vs other
volatile market (20-day SPY range) (spy_rng20)	1.20	0.84	0.70
IWM above its VWAP (iwm_vwap)	0.15	0.07	0.58
most of the day's top 30 are up (top30_up)	0.57	0.53	0.57
SPY up since the open (spy_open)	0.08	0.03	0.57
big gaps in the day's top 30 (top30_gap_med)	1.14	0.69	0.56
many EV1 signals so far that day (signals_day)	2.00	1.00	0.56
small caps (IWM) up since the open (iwm_open)	0.20	0.10	0.56
late signal (minutes after 9:30) (t_min)	27.00	23.00	0.54
higher daily ATR % (atr)	7.58	7.41	0.54
SPY above its 20-day mean (spy_trend20)	1.25	1.13	0.53
SPY up yesterday (spy_prev)	0.22	0.12	0.53
bigger gap up (gap)	1.46	1.26	0.52

Market / day groups (k-means on the day-level readings: spy_trend20, spy_rng20, spy_prev, spy_gap, top30_up, top30_gap_med, signals_day, spy_open, iwm_open, iwm_vwap), best first:

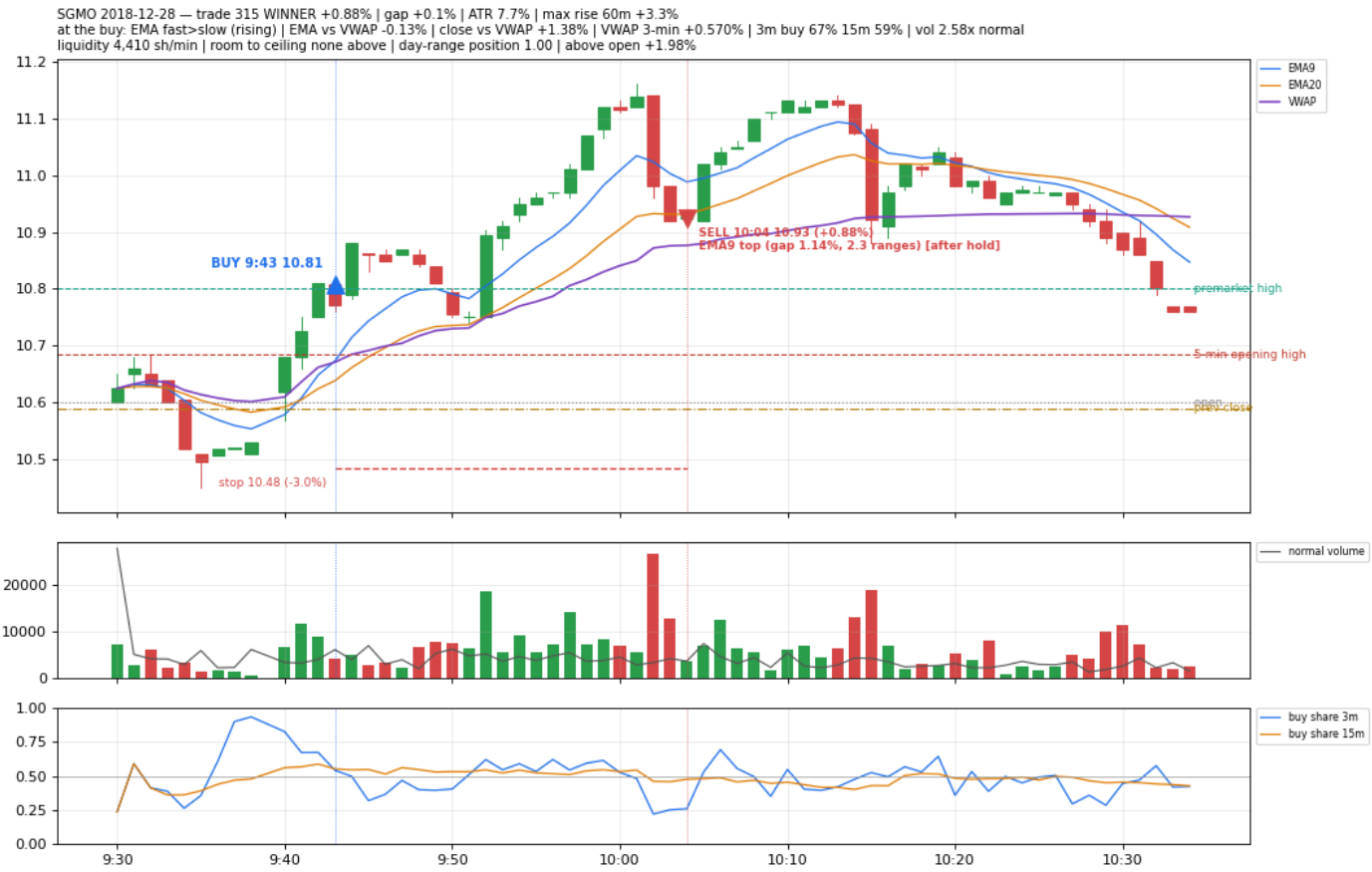
group	buys	edge all	edge 2016-21	edge 2021-26	share from good years	what the day looks like
M1	616	+5	+6 (n 179)	+5 (n 437)	68%	many EV1 signals so far that day (+1.3 sd); big gaps in the day's top 30 (+0.9 sd); SPY gapped up (+0.6 sd); most of the day's top 30 are up (+0.5 sd)
M2	725	+3	-2 (n 317)	+7 (n 408)	53%	most of the day's top 30 are down (-1.0 sd); small caps (IWM) down since the open (-0.9 sd); IWM below its VWAP (-0.8 sd); SPY down since the open (-0.6 sd)
M3	303	+0	-3 (n 73)	+1 (n 230)	77%	small caps (IWM) up since the open (+1.5 sd); SPY up since the open (+1.5 sd); IWM above its VWAP (+1.5 sd); many EV1 signals so far that day (+1.1 sd)
M4	966	-1	-5 (n 478)	+3 (n 488)	44%	SPY gapped down (-0.4 sd); small gaps in the top 30 (-0.4 sd); many EV1 signals so far that day (+0.4 sd)

Charts: the EV1 group, +2%-first buys

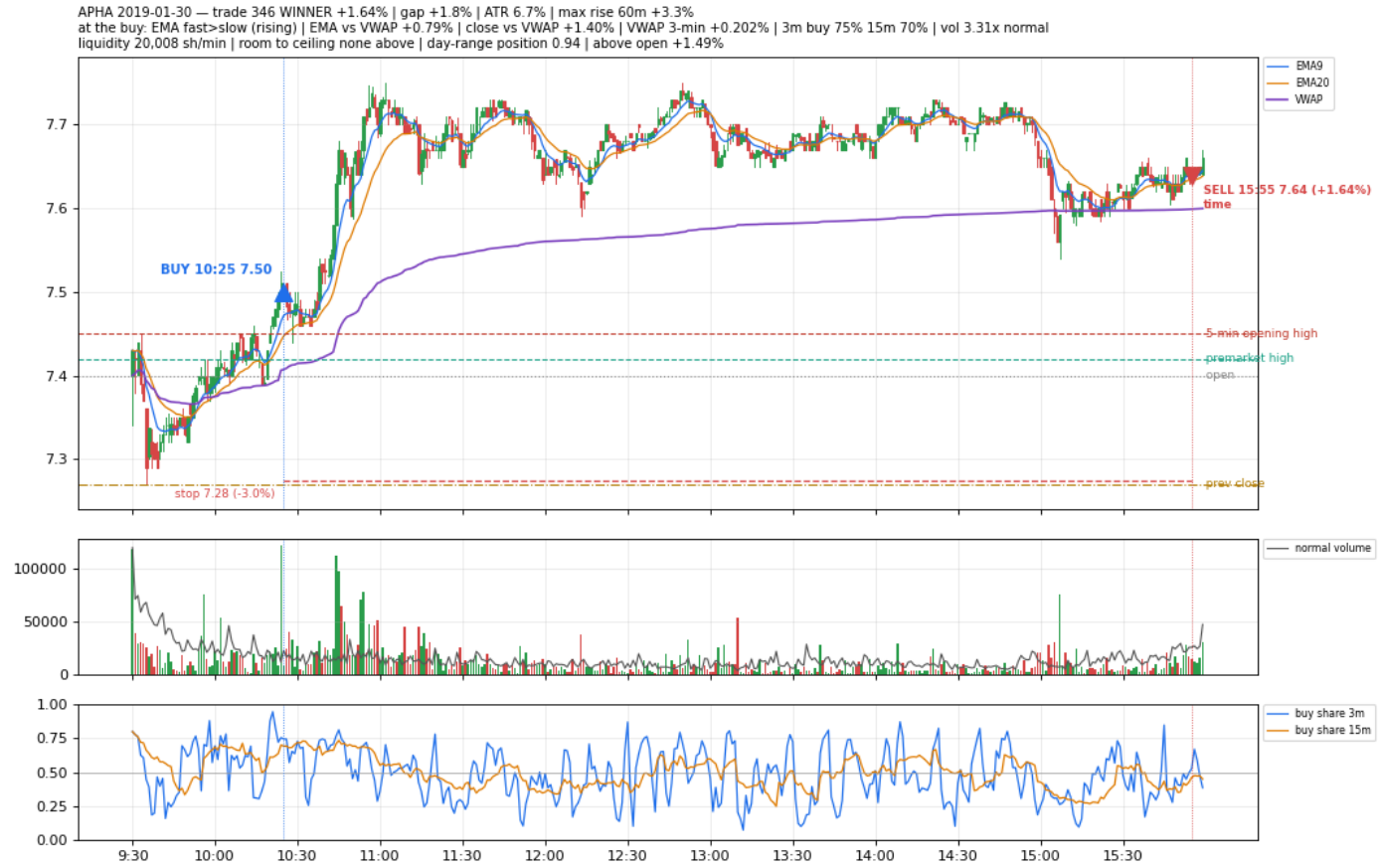
EMA50 flat (long_ema_10m <= 0.23) AND close to VWAP (c_vs_vwap <= 2.25)



ARWR 2018-04-11 · signal 9:50 · +2% FIRST · max rise 60m +2.4% · max drop 30m -0.4% · vs VWAP +1.96% · run from low 0.5 ATR · SPY since open +0.21%



SGMO 2018-12-28 · signal 9:42 · +2% FIRST · max rise 60m +3.3% · max drop 30m -0.6% · vs VWAP +1.38% · run from low 0.4 ATR · SPY since open -0.13%



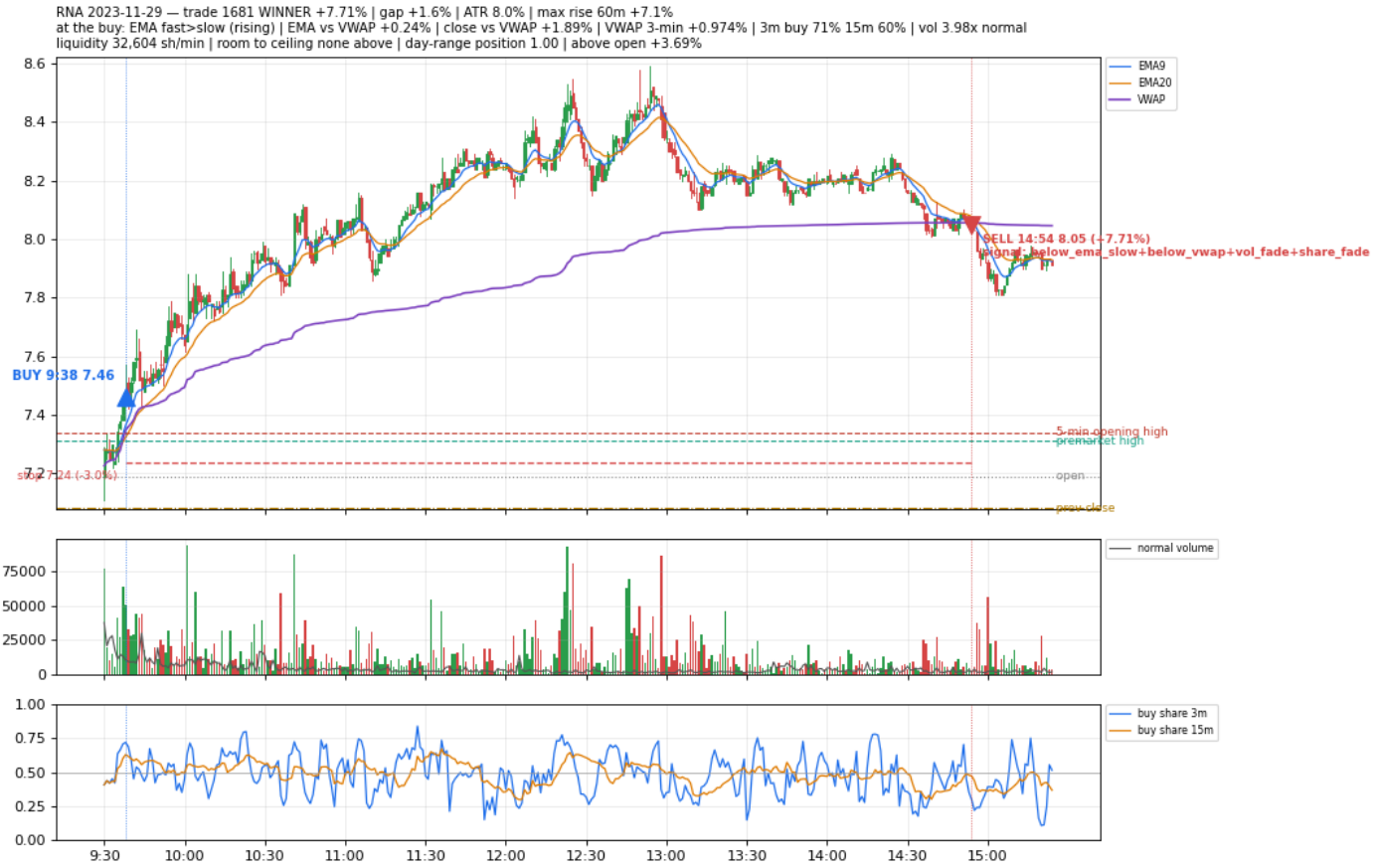
APHA 2019-01-30 · signal 10:24 · +2% FIRST · max rise 60m +3.3% · max drop 30m -0.8% · vs VWAP +1.40% · run from low 0.5 ATR · SPY since open -0.20%



BCLI 2020-06-24 · signal 9:34 · +2% FIRST · max rise 60m +4.5% · max drop 30m -3.1% · vs VWAP +1.41% · run from low 0.3 ATR · SPY since open -0.10%



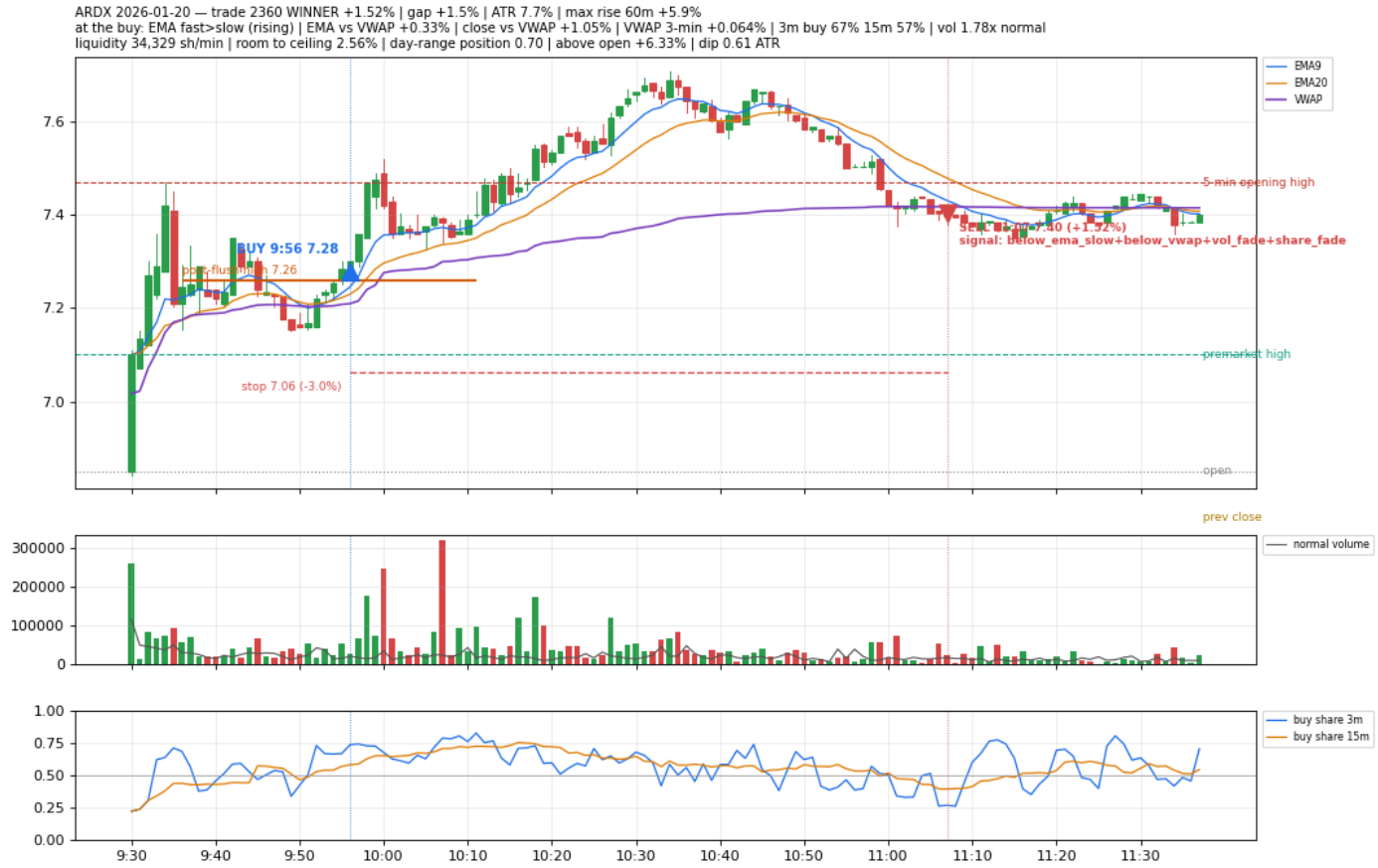
BIGC 2023-01-09 · signal 9:53 · +2% FIRST · max rise 60m +2.2% · max drop 30m -1.7% · vs VWAP +1.00% · run from low 0.3 ATR · SPY since open +0.26%



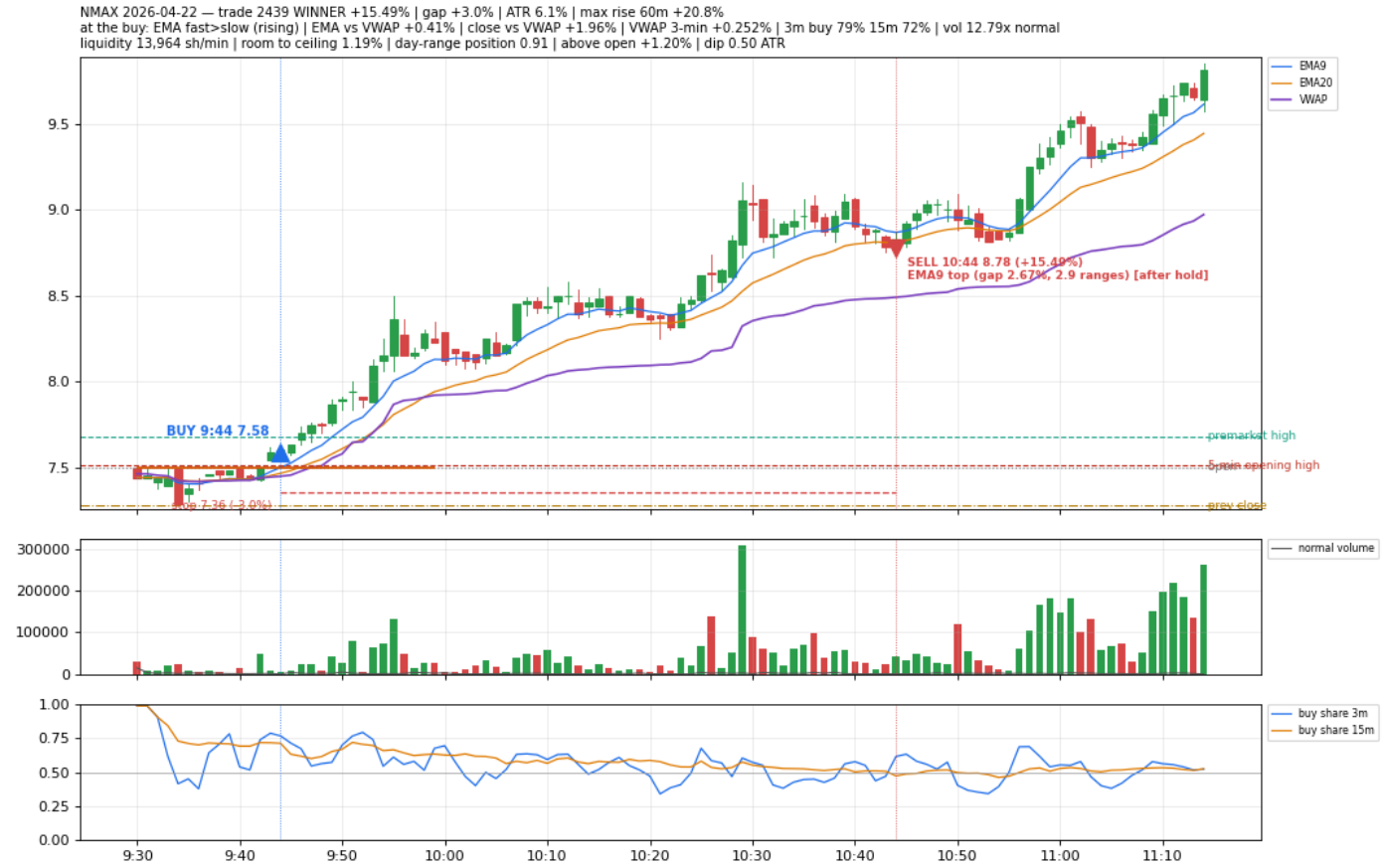
RNA 2023-11-29 · signal 9:37 · +2% FIRST · max rise 60m +7.1% · max drop 30m -0.5% · vs VWAP +1.89% · run from low 0.6 ATR · SPY since open +0.12%



CLSK 2026-01-13 · signal 9:35 · +2% FIRST · max rise 60m +2.3% · max drop 30m -3.0% · vs VWAP +1.17% · run from low 0.4 ATR · SPY since open +0.06%



ARDX 2026-01-20 · signal 9:55 · +2% FIRST · max rise 60m +5.9% · max drop 30m -0.1% · vs VWAP +1.05% · run from low 0.9 ATR · SPY since open +0.12%



NMAX 2026-04-22 · signal 9:43 · +2% FIRST · max rise 60m +20.8% · max drop 30m -0.2% · vs VWAP +1.96% · run from low 0.7 ATR · SPY since open -0.06%



CLSK 2026-08-27 · signal 10:17 · +2% FIRST · max rise 60m +3.3% · max drop 30m -0.1% · vs VWAP +1.82% · run from low 0.5 ATR · SPY since open +0.08%

Charts: the EV1 group, -2%-first buys (what still fails inside it)



TGTX 2017-08-10 · signal 9:36 · -2% FIRST · max rise 60m +0.5% · max drop 30m -2.5% · vs VWAP +1.91% · run from low 0.5 ATR · SPY since open -0.00%



ENDP 2018-12-20 · signal 9:38 · -2% FIRST · max rise 60m +0.2% · max drop 30m -2.6% · vs VWAP +1.00% · run from low 0.3 ATR · SPY since open +0.15%



QELL 2021-01-04 · signal 9:37 · -2% FIRST · max rise 60m +0.3% · max drop 30m -1.7% · vs VWAP +0.62% · run from low 0.2 ATR · SPY since open -0.33%



IREN 2024-09-26 · signal 10:10 · -2% FIRST · max rise 60m +0.3% · max drop 30m -1.8% · vs VWAP +1.18% · run from low 0.4 ATR · SPY since open -0.20%

Charts: loser group L1 (395 buys)

15 min before: straight climb (+0.5 sd)



MRNS 2017-11-07 · signal 9:34 · -2% FIRST · max rise 60m +0.4% · max drop 30m -6.2% · vs VWAP +2.64% · run from low 0.6 ATR · SPY since open +0.03%



KOS 2018-11-27 · signal 9:43 · -2% FIRST · max rise 60m +0.2% · max drop 30m -2.1% · vs VWAP +1.73% · run from low 0.5 ATR · SPY since open -0.15%



NBEV 2019-01-24 · signal 10:09 · -2% FIRST · max rise 60m +0.1% · max drop 30m -2.6% · vs VWAP +2.72% · run from low 0.6 ATR · SPY since open +0.04%



TGI 2020-11-03 · signal 9:40 · -2% FIRST · max rise 60m +0.3% · max drop 30m -1.6% · vs VWAP +0.84% · run from low 0.5 ATR · SPY since open -0.03%



RCM 2022-12-13 · signal 9:41 · -2% FIRST · max rise 60m +1.0% · max drop 30m -1.1% · vs VWAP +1.60% · run from low 0.7 ATR · SPY since open -0.45%



FTCH 2023-02-27 · signal 10:04 · -2% FIRST · max rise 60m +0.2% · max drop 30m -2.8% · vs VWAP +1.99% · run from low 0.5 ATR · SPY since open +0.17%



WISH 2023-06-16 · signal 10:11 · -2% FIRST · max rise 60m +1.1% · max drop 30m -1.5% · vs VWAP +2.15% · run from low 0.7 ATR · SPY since open -0.21%



ENVX 2024-05-24 · signal 9:46 · -2% FIRST · max rise 60m +1.8% · max drop 30m -2.6% · vs VWAP +1.00% · run from low 0.3 ATR · SPY since open +0.03%



UUUU 2026-09-08 · signal 10:06 · -2% FIRST · max rise 60m +0.5% · max drop 30m -1.5% · vs VWAP +2.25% · run from low 0.8 ATR · SPY since open -0.32%



FWDI 2026-09-11 · signal 9:59 · -2% FIRST · max rise 60m +0.9% · max drop 30m -2.9% · vs VWAP +3.27% · run from low 0.7 ATR · SPY since open +0.21%

Charts: loser group L2 (276 buys)

15 min before: ragged (-1.4 sd); 15 min before: choppy path (-0.9 sd); EMA50 flat (-0.6 sd); EMA9 just above EMA20 (-0.6 sd)



DERM 2018-10-19 · signal 10:05 · -2% FIRST · max rise 60m +1.8% · max drop 30m -0.9% · vs VWAP +2.11% · run from low 0.7 ATR · SPY since open +0.76%



RAD 2019-07-11 · signal 9:38 · -2% FIRST · max rise 60m +1.9% · max drop 30m -3.1% · vs VWAP +1.92% · run from low 0.6 ATR · SPY since open -0.02%



INSG 2019-12-27 · signal 10:13 · -2% FIRST · max rise 60m +0.3% · max drop 30m -1.6% · vs VWAP +0.96% · run from low 0.4 ATR · SPY since open -0.26%



UAA 2020-05-12 · signal 9:37 · -2% FIRST · max rise 60m +0.7% · max drop 30m -2.1% · vs VWAP +1.51% · run from low 0.4 ATR · SPY since open -0.23%



BITF 2021-10-15 · signal 9:56 · -2% FIRST · max rise 60m +0.2% · max drop 30m -1.9% · vs VWAP +1.11% · run from low 0.4 ATR · SPY since open +0.09%



JOBY 2022-04-27 · signal 10:01 · -2% FIRST · max rise 60m +0.4% · max drop 30m -3.8% · vs VWAP +1.69% · run from low 0.7 ATR · SPY since open +0.95%



RXRX 2024-06-25 · signal 9:53 · -2% FIRST · max rise 60m +0.4% · max drop 30m -2.5% · vs VWAP +2.37% · run from low 0.7 ATR · SPY since open -0.07%



JOBY 2025-06-18 · signal 10:09 · -2% FIRST · max rise 60m +0.8% · max drop 30m -1.0% · vs VWAP +1.53% · run from low 0.5 ATR · SPY since open +0.19%



CIFR 2025-09-23 · signal 9:53 · -2% FIRST · max rise 60m +1.4% · max drop 30m -1.6% · vs VWAP +0.82% · run from low 0.5 ATR · SPY since open +0.06%



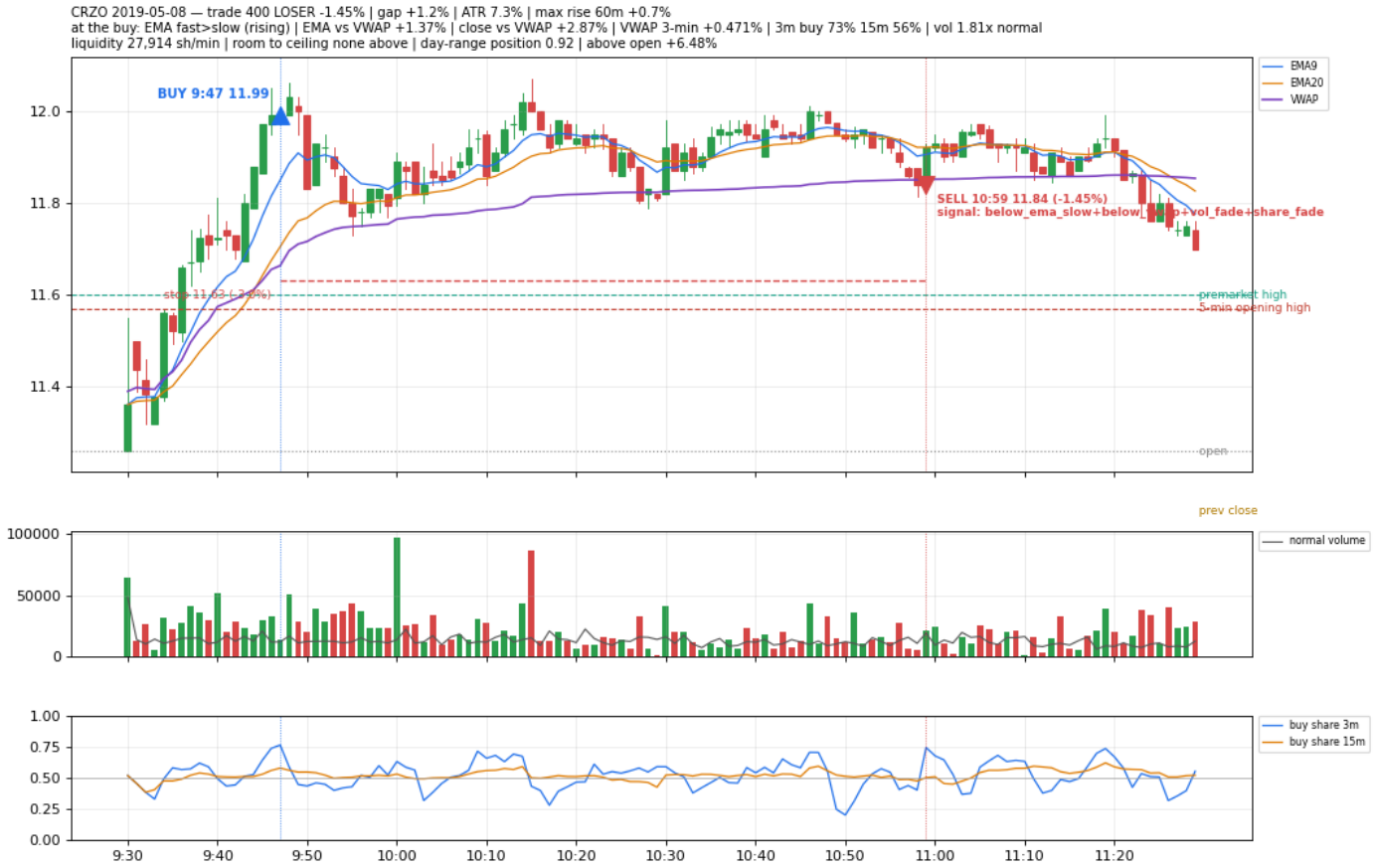
EXK 2026-01-20 · signal 9:59 · -2% FIRST · max rise 60m +1.3% · max drop 30m -2.7% · vs VWAP +1.73% · run from low 0.5 ATR · SPY since open +0.10%

Charts: loser group L3 (224 buys)

EMA9 far above EMA20 (+1.0 sd); up a lot in 15 min (+1.0 sd); EMA50 rising fast (+0.8 sd); 15 min before: straight climb (+0.8 sd)



WTI 2018-11-29 · signal 9:47 · -2% FIRST · max rise 60m +0.5% · max drop 30m -3.4% · vs VWAP +2.66% · run from low 0.7 ATR · SPY since open -0.04%



CRZO 2019-05-08 · signal 9:46 · -2% FIRST · max rise 60m +0.7% · max drop 30m -2.2% · vs VWAP +2.87% · run from low 0.9 ATR · SPY since open +0.16%



MAXR 2019-07-05 · signal 9:39 · -2% FIRST · max rise 60m +0.7% · max drop 30m -2.0% · vs VWAP +1.85% · run from low 0.7 ATR · SPY since open -0.09%



PLTR 2020-11-11 · signal 10:03 · -2% FIRST · max rise 60m +0.1% · max drop 30m -2.0% · vs VWAP +2.66% · run from low 0.8 ATR · SPY since open -0.31%



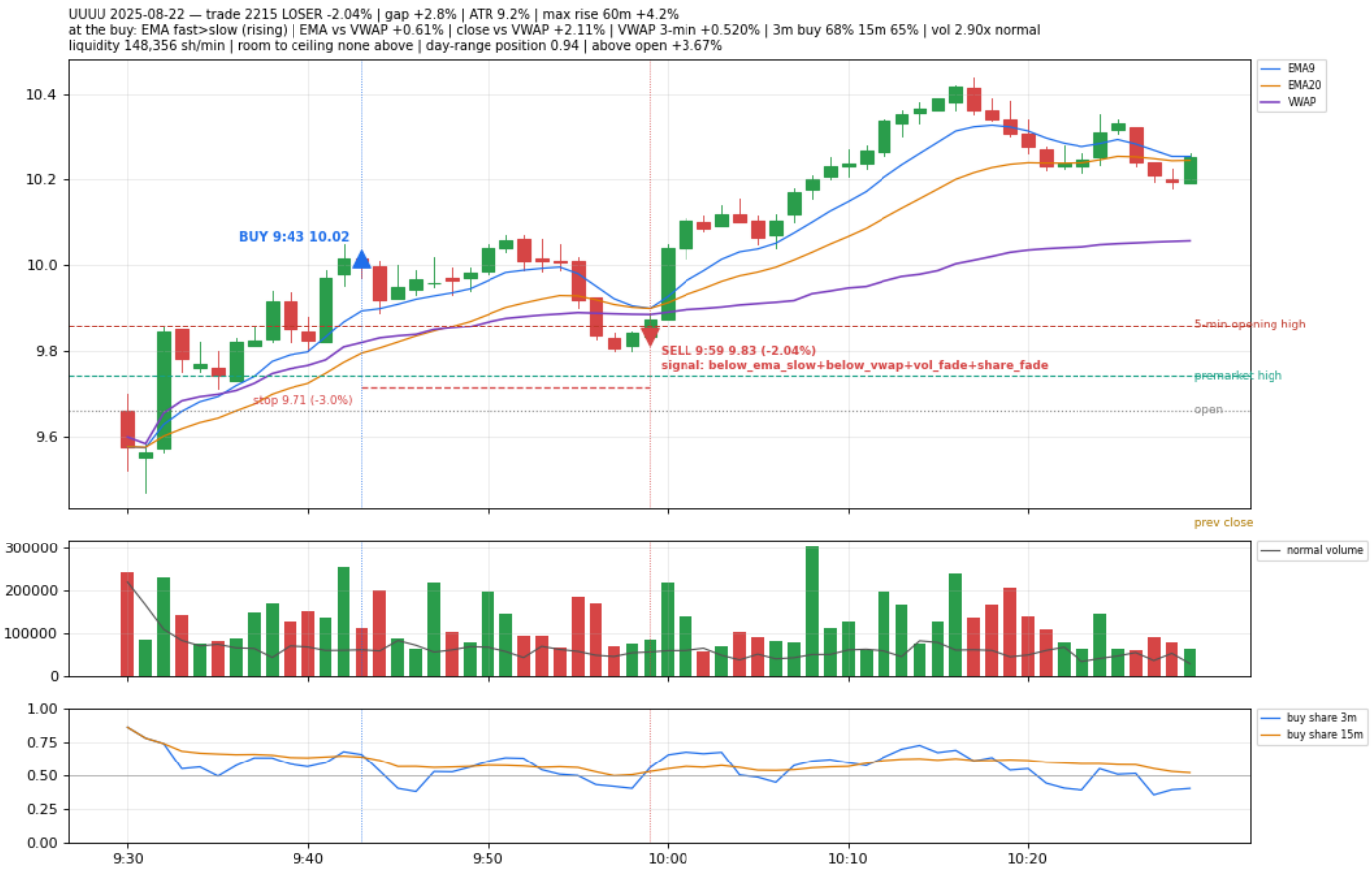
IONQ 2023-02-08 · signal 10:16 · -2% FIRST · max rise 60m +0.4% · max drop 30m -4.5% · vs VWAP +3.14% · run from low 0.9 ATR · SPY since open +0.23%



RKLB 2023-08-18 · signal 9:53 · -2% FIRST · max rise 60m +1.4% · max drop 30m -2.3% · vs VWAP +4.26% · run from low 0.9 ATR · SPY since open +0.33%



WULF 2025-08-15 · signal 10:10 · -2% FIRST · max rise 60m +1.5% · max drop 30m -2.2% · vs VWAP +4.10% · run from low 1.3 ATR · SPY since open -0.26%



UUUU 2025-08-22 · signal 9:42 · -2% FIRST · max rise 60m +4.2% · max drop 30m -2.1% · vs VWAP +2.11% · run from low 0.6 ATR · SPY since open +0.21%



RDW 2026-02-26 · signal 10:03 · -2% FIRST · max rise 60m +4.1% · max drop 30m -3.5% · vs VWAP +4.24% · run from low 1.0 ATR · SPY since open -0.44%



NUVB 2026-06-30 · signal 10:12 · -2% FIRST · max rise 60m +1.0% · max drop 30m -3.4% · vs VWAP +2.63% · run from low 0.7 ATR · SPY since open +0.29%

Charts: loser group L4 (164 buys)

15 min before: ragged (-0.9 sd); big run from the day low (x ATR) (+0.9 sd); wide day range so far (x ATR) (+0.8 sd); far above yesterday's close (+0.8 sd)



ZYNE 2019-02-01 · signal 10:09 · -2% FIRST · max rise 60m +4.9% · max drop 30m -2.3% · vs VWAP +4.91% · run from low 1.3 ATR · SPY since open +0.20%



SDC 2020-01-08 · signal 9:41 · -2% FIRST · max rise 60m +4.0% · max drop 30m -2.9% · vs VWAP +2.37% · run from low 0.9 ATR · SPY since open +0.16%



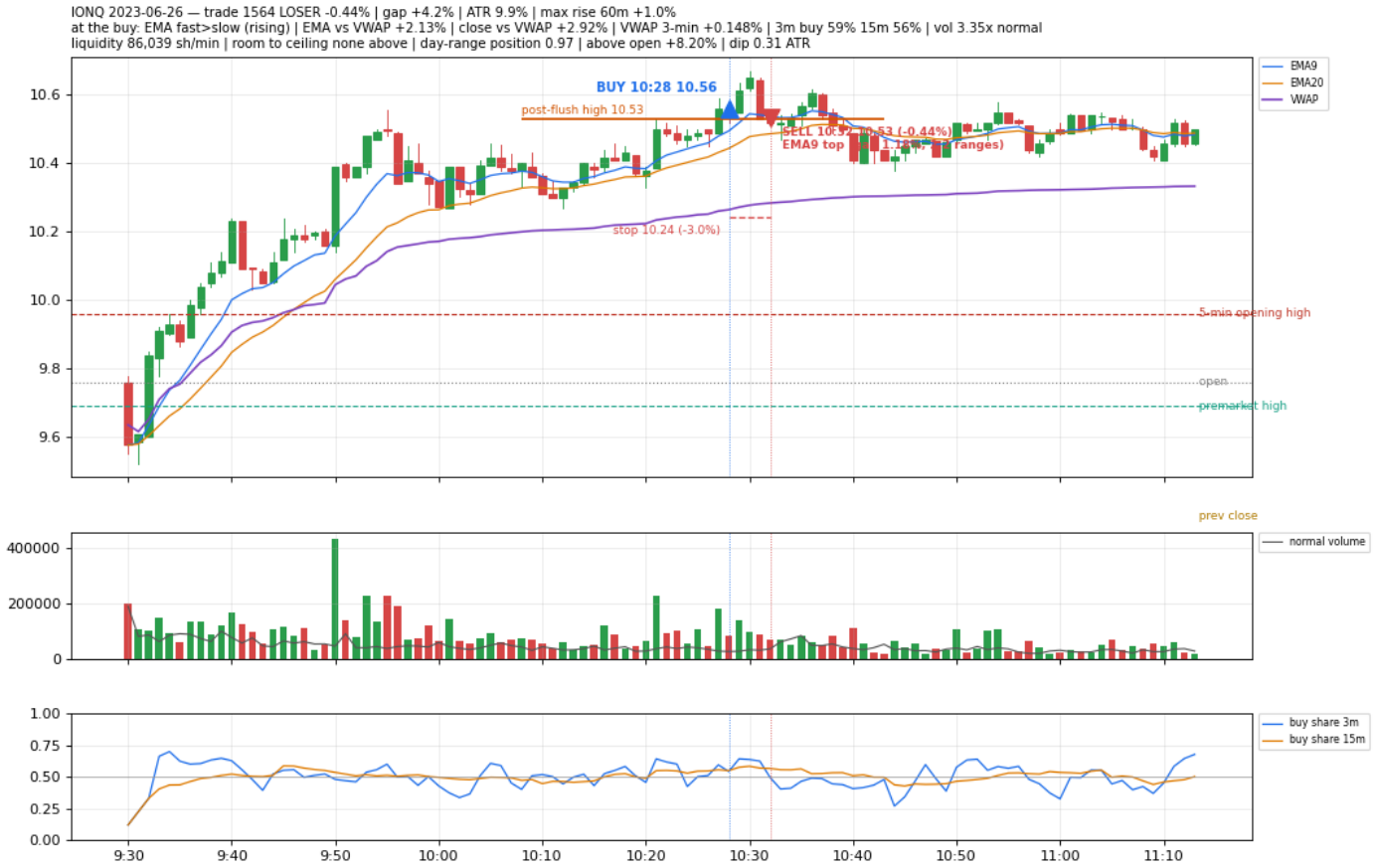
SPWR 2020-02-19 · signal 9:50 · -2% FIRST · max rise 60m +0.8% · max drop 30m -2.7% · vs VWAP +2.12% · run from low 0.7 ATR · SPY since open +0.12%



TLRY 2021-01-13 · signal 10:00 · -2% FIRST · max rise 60m +1.5% · max drop 30m -3.1% · vs VWAP +3.26% · run from low 1.2 ATR · SPY since open +0.08%



AEHR 2021-08-24 · signal 9:39 · -2% FIRST · max rise 60m +0.3% · max drop 30m -9.3% · vs VWAP +2.38% · run from low 0.9 ATR · SPY since open -0.04%



IONQ 2023-06-26 · signal 10:27 · -2% FIRST · max rise 60m +1.0% · max drop 30m -1.7% · vs VWAP +2.92% · run from low 1.1 ATR · SPY since open +0.31%



LUNR 2024-08-26 · signal 9:52 · -2% FIRST · max rise 60m +0.1% · max drop 30m -12.9% · vs VWAP +3.28% · run from low 1.0 ATR · SPY since open +0.01%



CIFR 2024-11-05 · signal 10:13 · -2% FIRST · max rise 60m +0.5% · max drop 30m -3.2% · vs VWAP +2.42% · run from low 0.9 ATR · SPY since open +0.56%



SOUN 2024-12-09 · signal 9:53 · -2% FIRST · max rise 60m +2.8% · max drop 30m -11.2% · vs VWAP +4.34% · run from low 1.0 ATR · SPY since open -0.05%



MARA 2025-12-02 · signal 10:17 · -2% FIRST · max rise 60m +0.2% · max drop 30m -3.3% · vs VWAP +3.42% · run from low 0.7 ATR · SPY since open +0.18%

Charts: loser group L5 (85 buys)

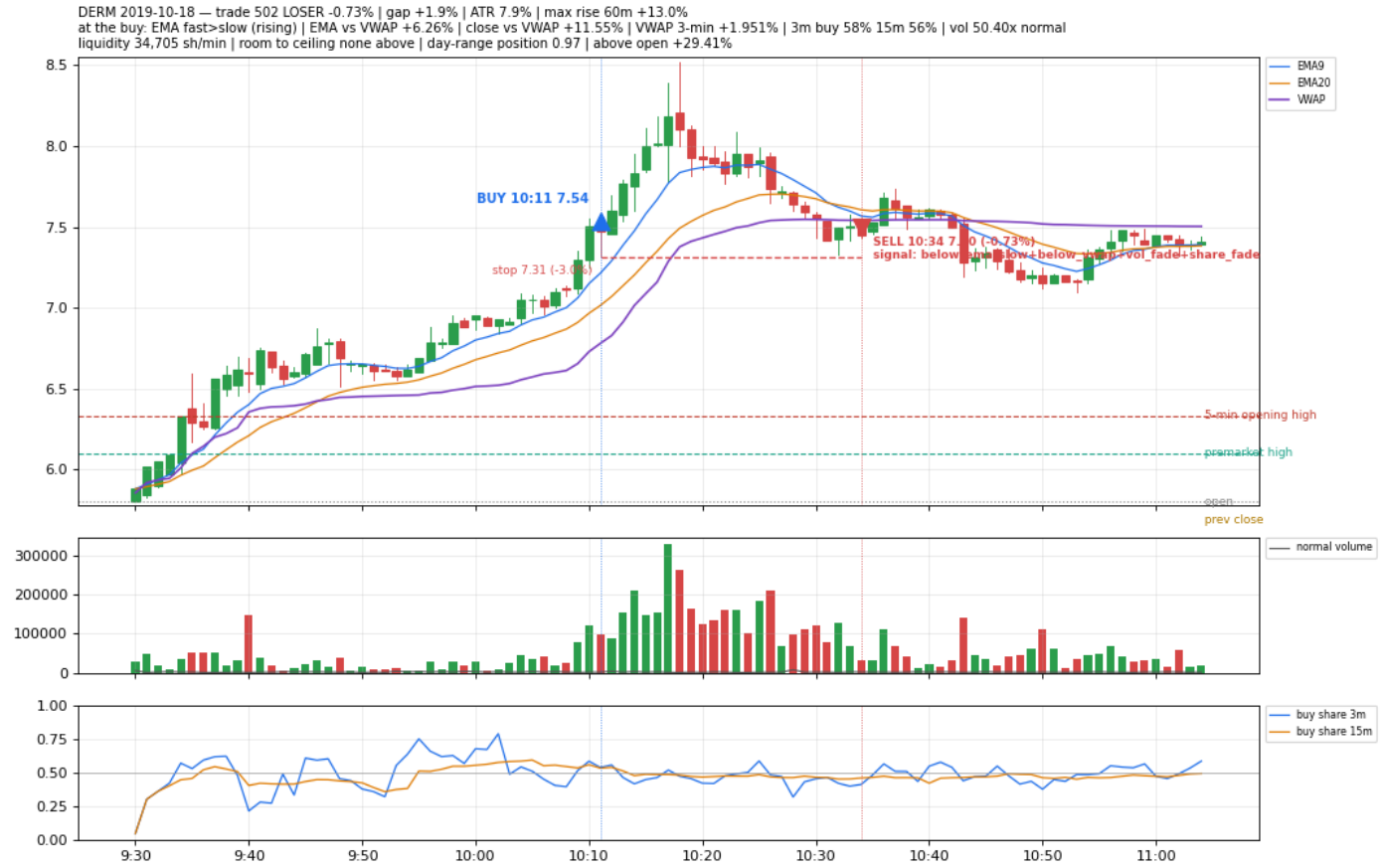
EMA9 far above EMA20 (+2.2 sd); up a lot in 60 min (+2.2 sd); further above the open (+2.2 sd); EMA50 rising fast (+2.2 sd)



NIHD 2018-08-01 · signal 9:45 · -2% FIRST · max rise 60m +3.1% · max drop 30m -4.5% · vs VWAP +5.44% · run from low 1.7 ATR · SPY since open -0.04%



GME 2019-09-25 · signal 9:39 · -2% FIRST · max rise 60m +0.6% · max drop 30m -6.1% · vs VWAP +2.65% · run from low 1.0 ATR · SPY since open +0.05%



DERM 2019-10-18 · signal 10:10 · -2% FIRST · max rise 60m +13.0% · max drop 30m -2.9% · vs VWAP +11.55% · run from low 3.8 ATR · SPY since open +0.12%



SRNE 2021-01-15 · signal 9:47 · -2% FIRST · max rise 60m +0.7% · max drop 30m -4.7% · vs VWAP +2.90% · run from low 1.3 ATR · SPY since open +0.18%



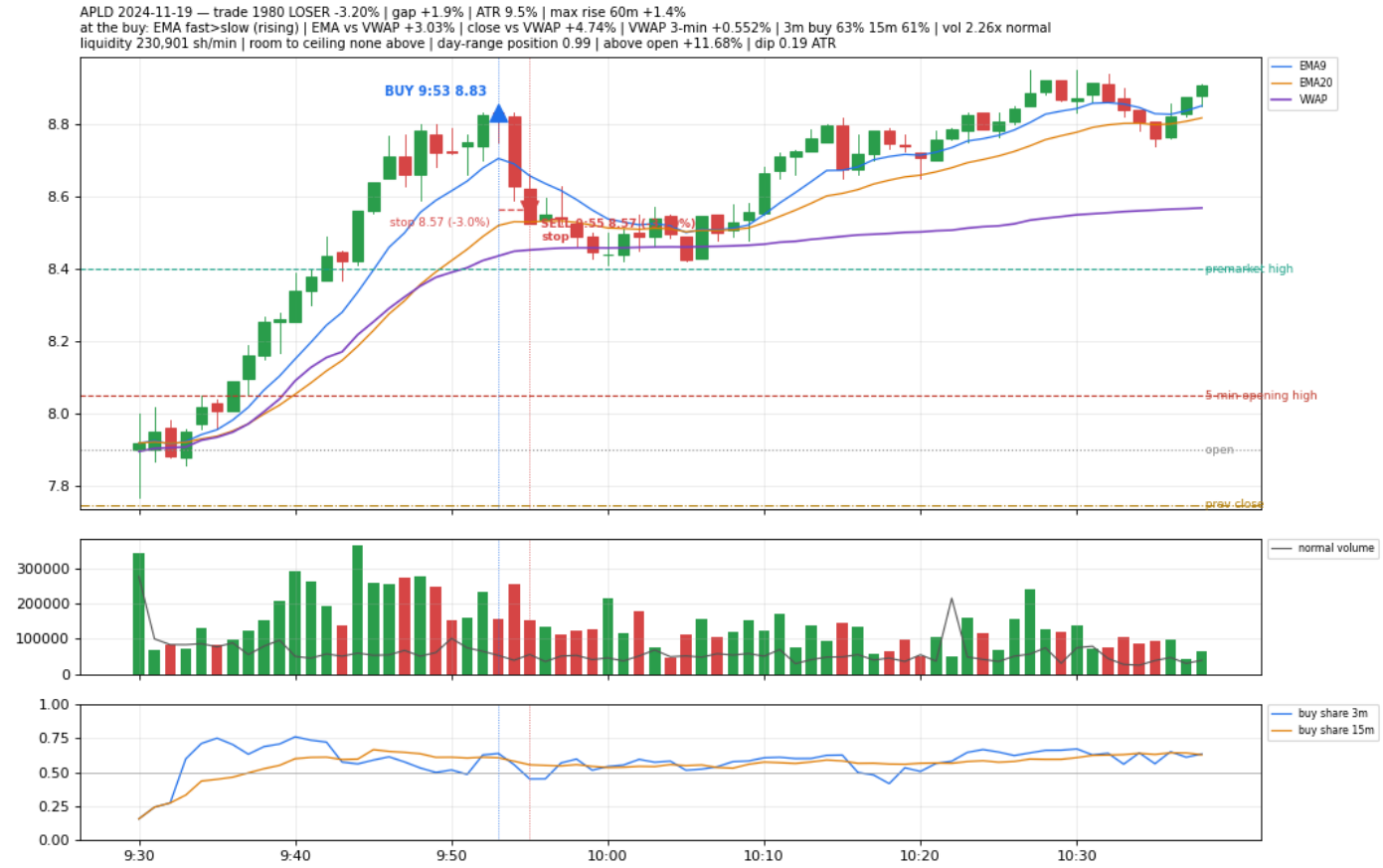
UUUU 2021-11-03 · signal 9:43 · -2% FIRST · max rise 60m +1.4% · max drop 30m -2.4% · vs VWAP +4.36% · run from low 1.3 ATR · SPY since open -0.02%



RDFN 2024-01-22 · signal 9:55 · -2% FIRST · max rise 60m +1.5% · max drop 30m -1.2% · vs VWAP +4.79% · run from low 1.2 ATR · SPY since open +0.24%



SMR 2024-09-24 · signal 9:48 · -2% FIRST · max rise 60m +1.8% · max drop 30m -4.0% · vs VWAP +2.72% · run from low 1.1 ATR · SPY since open -0.11%



APLD 2024-11-19 · signal 9:52 · -2% FIRST · max rise 60m +1.4% · max drop 30m -4.8% · vs VWAP +4.74% · run from low 1.4 ATR · SPY since open +0.09%



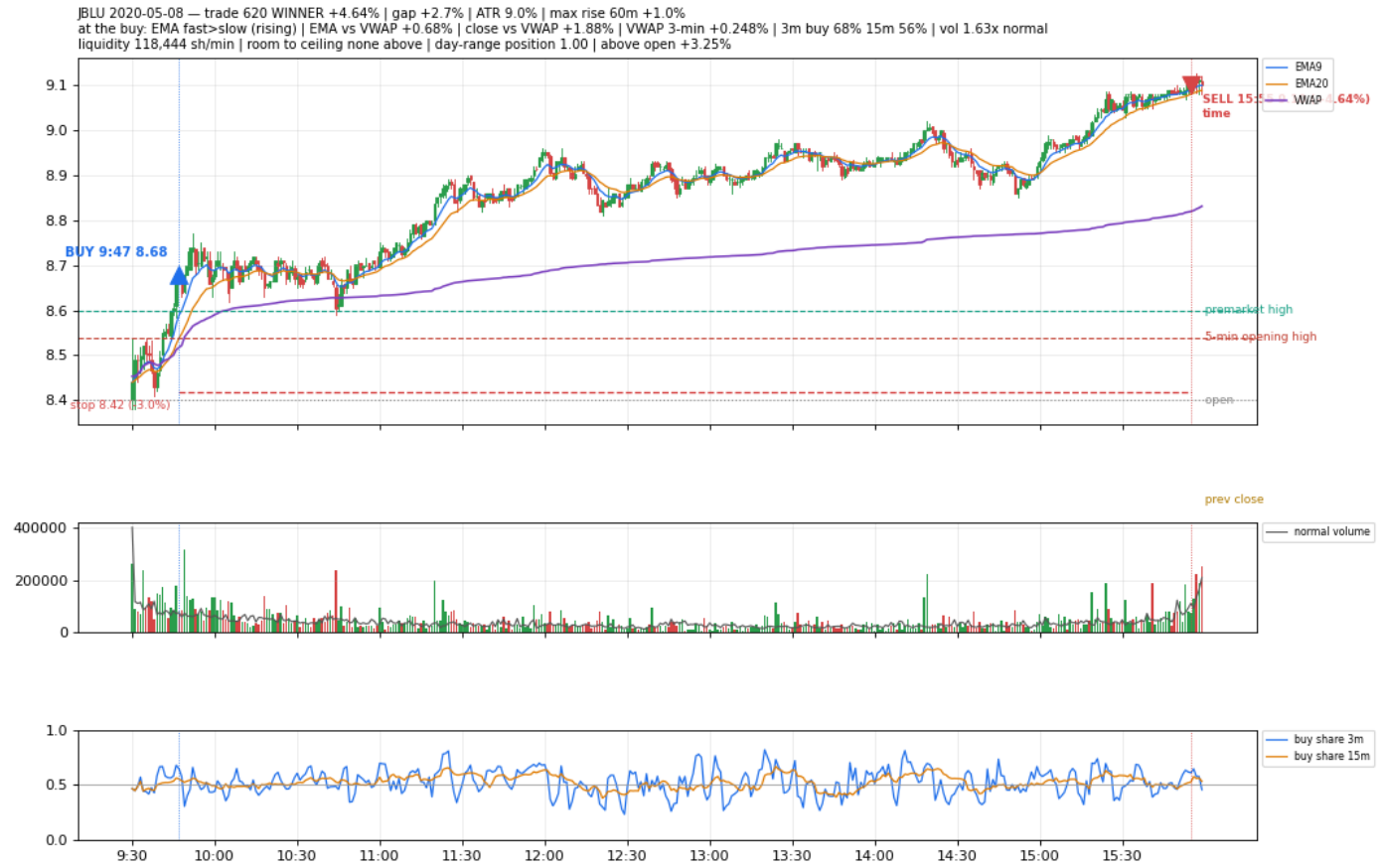
JBLU 2025-01-31 · signal 9:45 · -2% FIRST · max rise 60m +0.8% · max drop 30m -4.3% · vs VWAP +4.71% · run from low 1.4 ATR · SPY since open +0.00%



DNA 2025-06-30 · signal 9:50 · -2% FIRST · max rise 60m +5.1% · max drop 30m -2.7% · vs VWAP +5.69% · run from low 1.4 ATR · SPY since open -0.20%

Charts: market/day group M1 (edge +5 pts, 616 buys)

many EV1 signals so far that day (+1.3 sd); big gaps in the day's top 30 (+0.9 sd); SPY gapped up (+0.6 sd); most of the day's top 30 are up (+0.5 sd)



JBLU 2020-05-08 · signal 9:46 · +2% FIRST · max rise 60m +1.0% · max drop 30m -0.7% · vs VWAP +1.88% · run from low 0.4 ATR · SPY since open -0.13%



SPI 2021-01-06 · signal 9:48 · +2% FIRST · max rise 60m +3.1% · max drop 30m -1.2% · vs VWAP +2.33% · run from low 0.6 ATR · SPY since open +0.56%



SRNE 2021-03-31 · signal 10:23 · -2% FIRST · max rise 60m +0.2% · max drop 30m -1.8% · vs VWAP +1.47% · run from low 0.5 ATR · SPY since open +0.26%



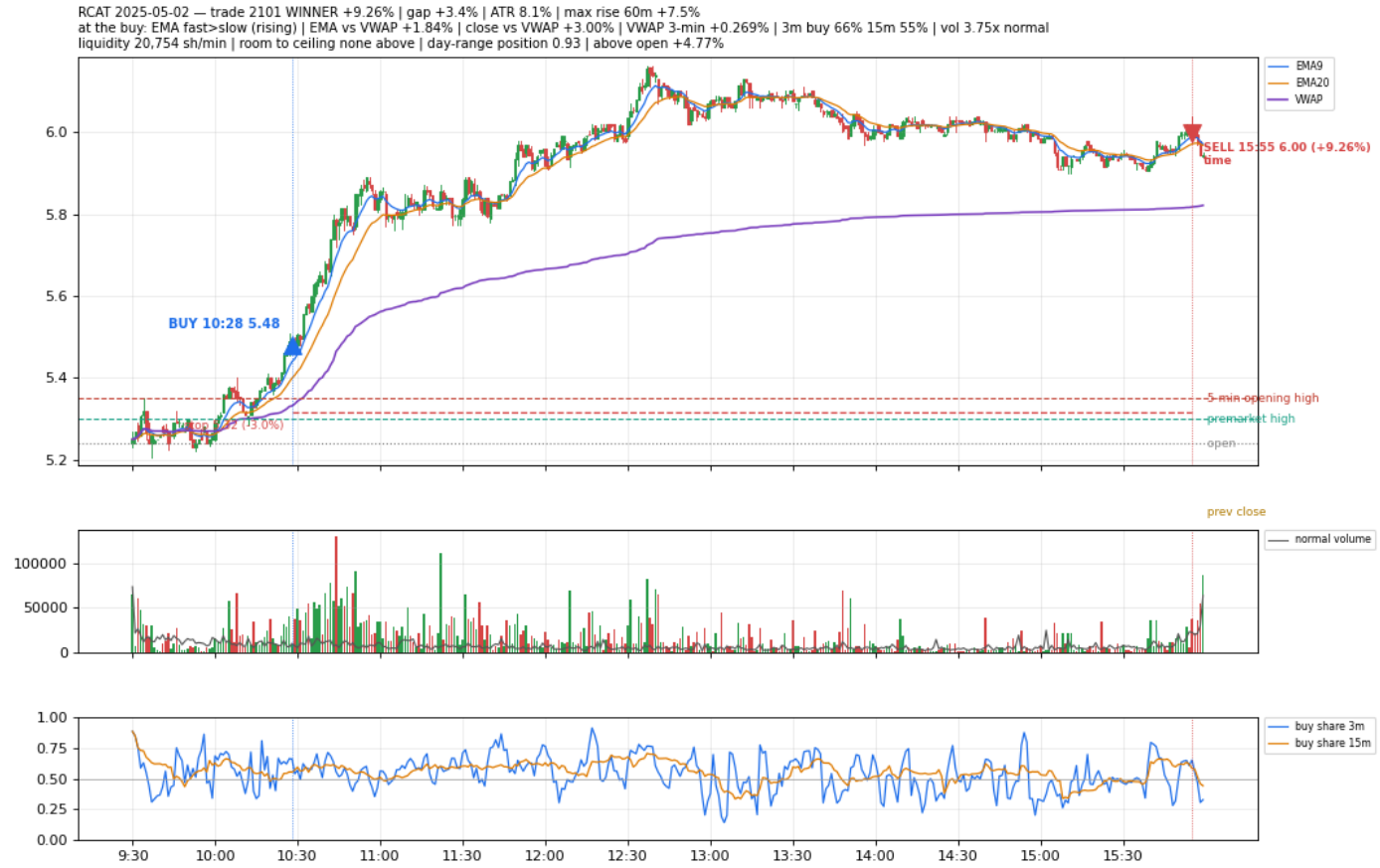
SLI 2022-04-21 · signal 9:36 · -2% FIRST · max rise 60m +0.7% · max drop 30m -2.1% · vs VWAP +2.58% · run from low 0.6 ATR · SPY since open +0.20%



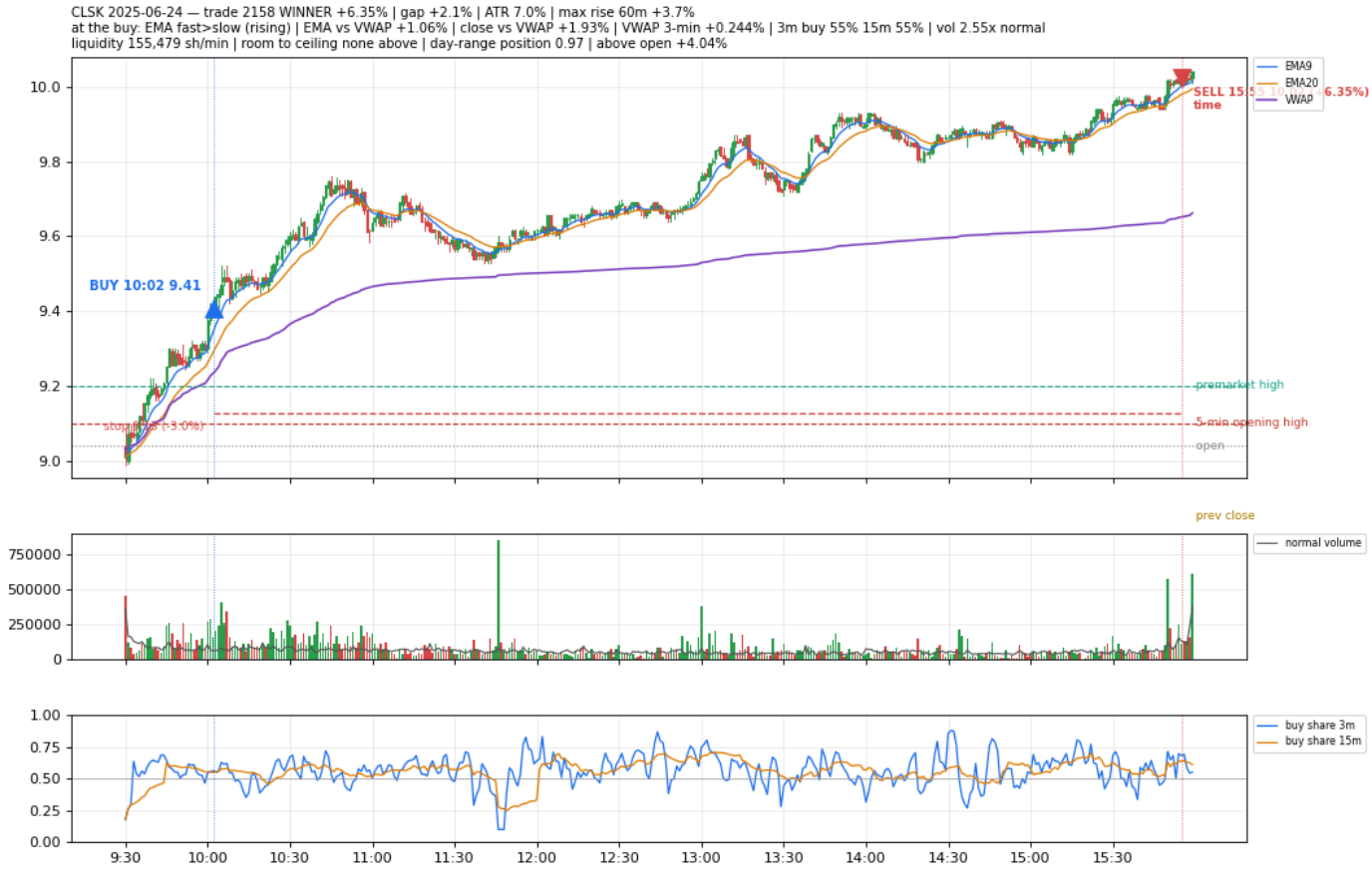
LYFT 2022-11-11 · signal 9:46 · +2% FIRST · max rise 60m +3.6% · max drop 30m -1.7% · vs VWAP +3.01% · run from low 0.7 ATR · SPY since open -0.13%



SMR 2024-05-13 · signal 10:24 · -2% FIRST · max rise 60m +1.9% · max drop 30m -1.7% · vs VWAP +2.89% · run from low 1.0 ATR · SPY since open -0.16%



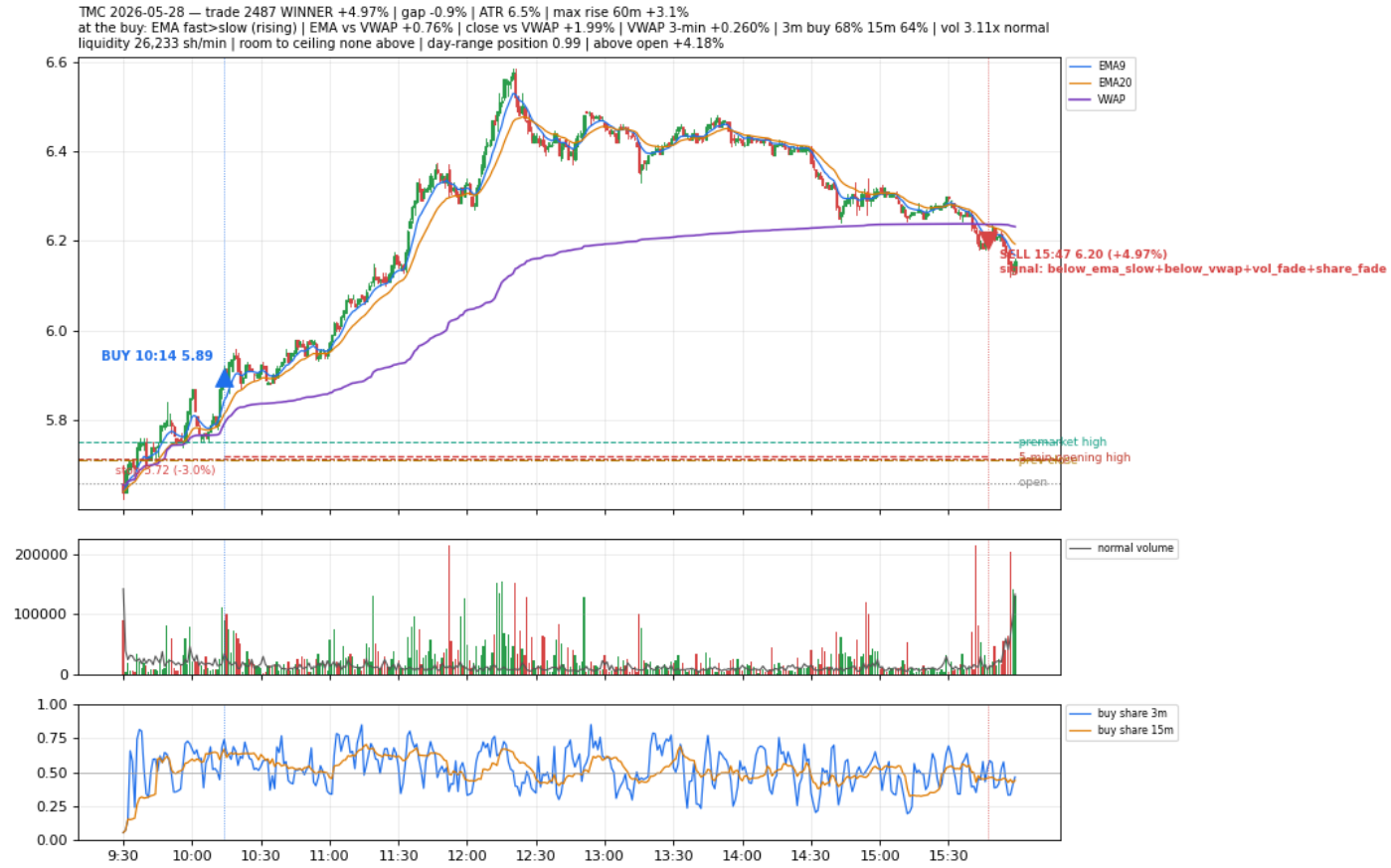
RCAT 2025-05-02 · signal 10:27 · +2% FIRST · max rise 60m +7.5% · max drop 30m -0.2% · vs VWAP +3.00% · run from low 0.7 ATR · SPY since open +0.20%



CLSK 2025-06-24 · signal 10:01 · +2% FIRST · max rise 60m +3.7% · max drop 30m -0.1% · vs VWAP +1.93% · run from low 0.7 ATR · SPY since open -0.01%



CLSK 2025-10-02 · signal 9:45 · -2% FIRST · max rise 60m +1.3% · max drop 30m -2.9% · vs VWAP +1.55% · run from low 0.3 ATR · SPY since open -0.15%



TMC 2026-05-28 · signal 10:13 · +2% FIRST · max rise 60m +3.1% · max drop 30m -0.6% · vs VWAP +1.99% · run from low 0.7 ATR · SPY since open +0.45%

Charts: market/day group M2 (edge +3 pts, 725 buys)

most of the day's top 30 are down (-1.0 sd); small caps (IWM) down since the open (-0.9 sd); IWM below its VWAP (-0.8 sd); SPY down since the open (-0.6 sd)



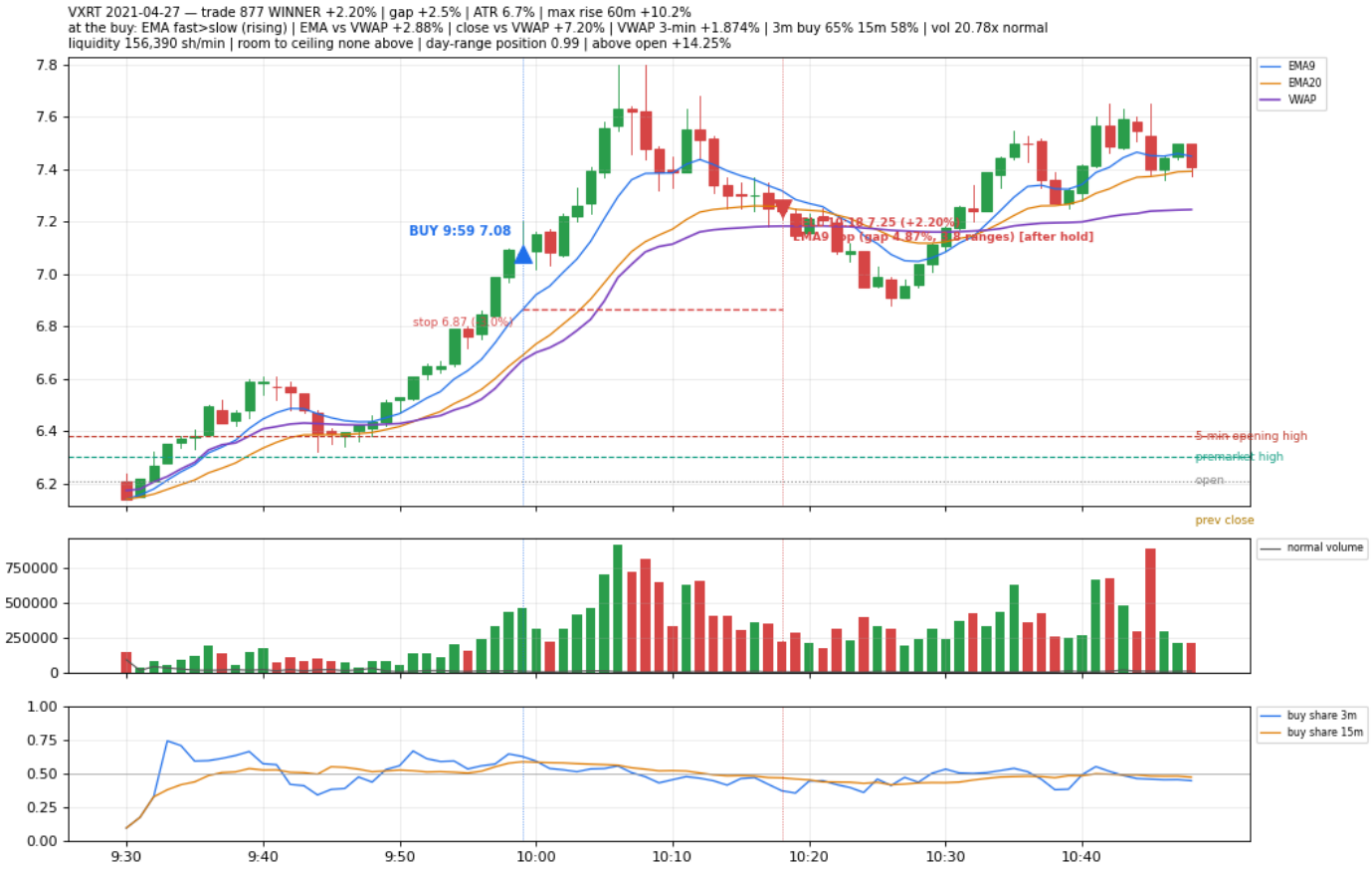
ADVM 2018-05-18 · signal 9:37 · -2% FIRST · max rise 60m +2.0% · max drop 30m -2.0% · vs VWAP +1.76% · run from low 0.3 ATR · SPY since open -0.00%



RAD 2019-07-11 · signal 9:38 · -2% FIRST · max rise 60m +1.9% · max drop 30m -3.1% · vs VWAP +1.92% · run from low 0.6 ATR · SPY since open -0.02%



AXL 2019-09-04 · signal 9:34 · -2% FIRST · max rise 60m +0.0% · max drop 30m -2.7% · vs VWAP +0.33% · run from low 0.2 ATR · SPY since open -0.01%



VXRT 2021-04-27 · signal 9:58 · +2% FIRST · max rise 60m +10.2% · max drop 30m -2.8% · vs VWAP +7.20% · run from low 2.4 ATR · SPY since open -0.25%



SWN 2022-10-10 · signal 9:39 · -2% FIRST · max rise 60m +0.7% · max drop 30m -2.9% · vs VWAP +1.09% · run from low 0.3 ATR · SPY since open -0.34%



GCT 2023-12-11 · signal 9:53 · +2% FIRST · max rise 60m +2.1% · max drop 30m -4.1% · vs VWAP +3.24% · run from low 0.9 ATR · SPY since open +0.12%



OUST 2024-04-09 · signal 10:12 · +2% FIRST · max rise 60m +2.1% · max drop 30m -4.8% · vs VWAP +2.79% · run from low 0.6 ATR · SPY since open -0.33%



CENX 2024-08-12 · signal 9:50 · -2% FIRST · max rise 60m +0.4% · max drop 30m -2.4% · vs VWAP +2.82% · run from low 0.8 ATR · SPY since open -0.41%



CLSK 2025-06-25 · signal 9:56 · +2% FIRST · max rise 60m +2.1% · max drop 30m -0.7% · vs VWAP +1.29% · run from low 0.4 ATR · SPY since open +0.05%



NEXT 2026-04-07 · signal 10:03 · neither · max rise 60m +1.9% · max drop 30m -1.7% · vs VWAP +2.11% · run from low 0.7 ATR · SPY since open -0.47%

Charts: market/day group M3 (edge +0 pts, 303 buys)

small caps (IWM) up since the open (+1.5 sd); SPY up since the open (+1.5 sd); IWM above its VWAP (+1.5 sd); many EV1 signals so far that day (+1.1 sd)



MYOV 2020-04-21 · signal 9:57 · -2% FIRST · max rise 60m +0.8% · max drop 30m -4.2% · vs VWAP +2.53% · run from low 0.7 ATR · SPY since open +0.36%



TGI 2021-01-06 · signal 10:23 · neither · max rise 60m +0.5% · max drop 30m -2.0% · vs VWAP +0.86% · run from low 0.4 ATR · SPY since open +0.98%



PBF 2021-08-27 · signal 10:02 · -2% FIRST · max rise 60m +1.3% · max drop 30m -3.0% · vs VWAP +3.03% · run from low 1.1 ATR · SPY since open +0.35%



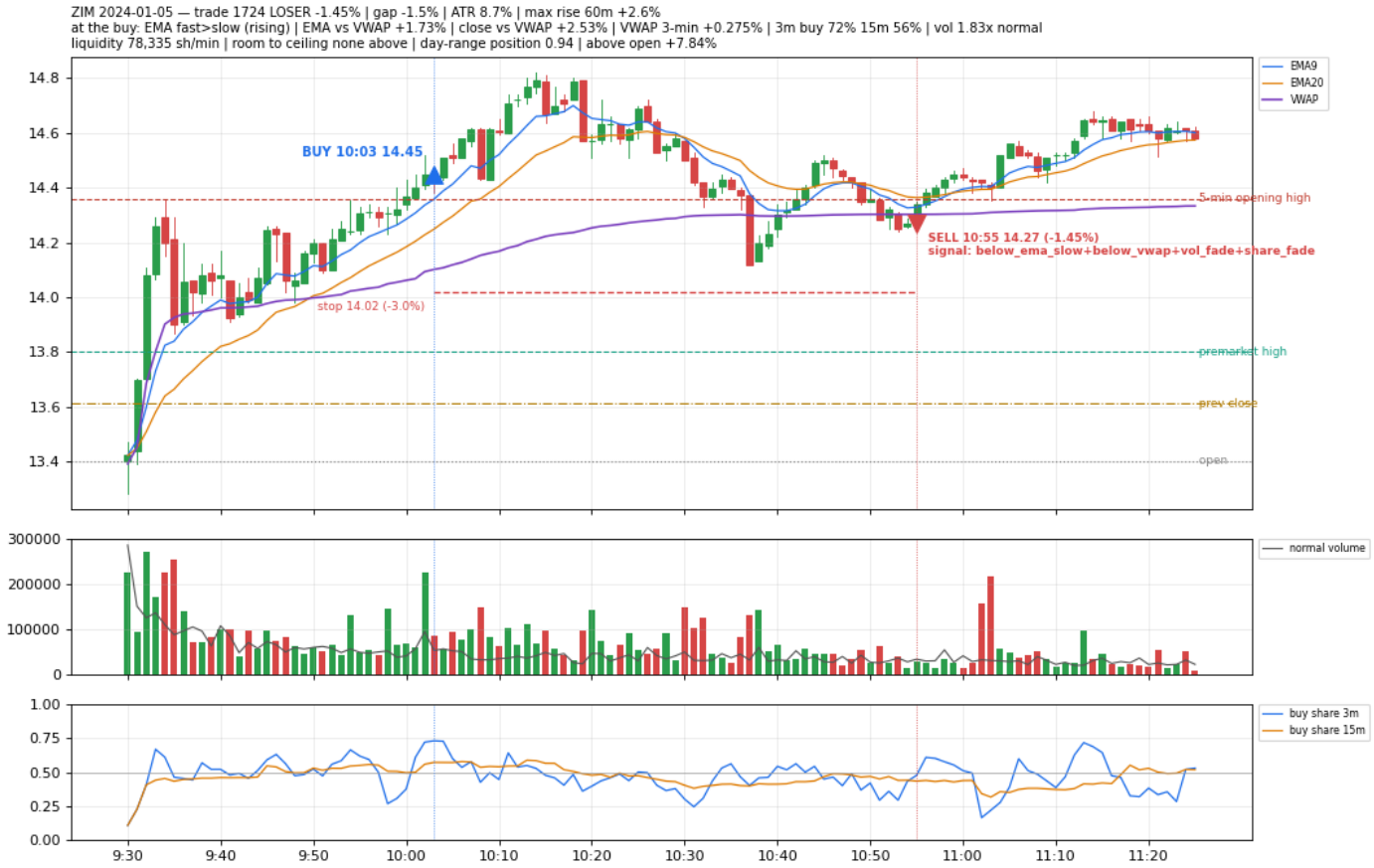
TLRY 2022-03-22 · signal 10:02 · neither · max rise 60m +0.5% · max drop 30m -1.3% · vs VWAP +2.03% · run from low 0.8 ATR · SPY since open +0.48%



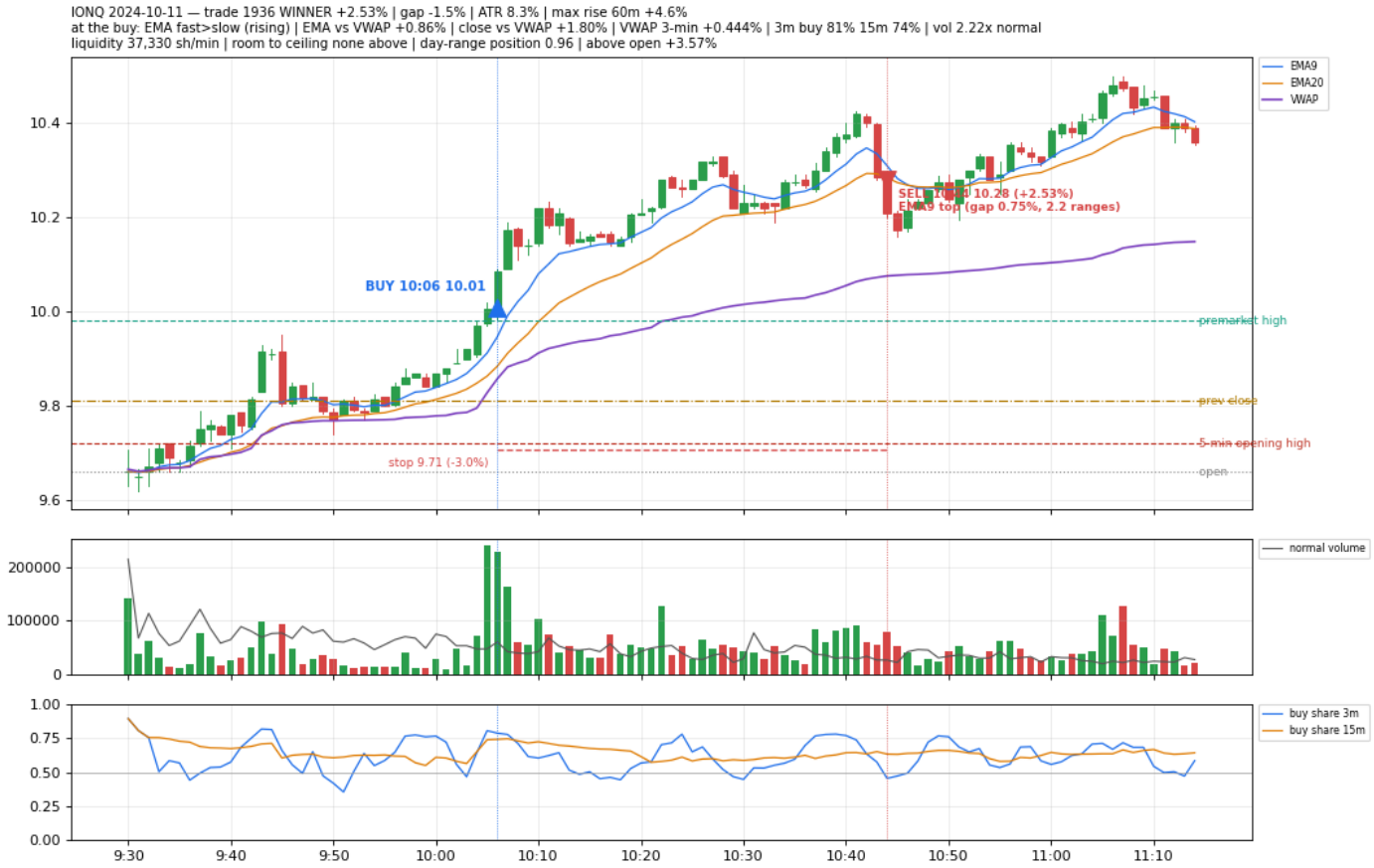
POSH 2022-06-14 · signal 10:03 · -2% FIRST · max rise 60m +0.1% · max drop 30m -4.2% · vs VWAP +1.81% · run from low 0.5 ATR · SPY since open +0.13%



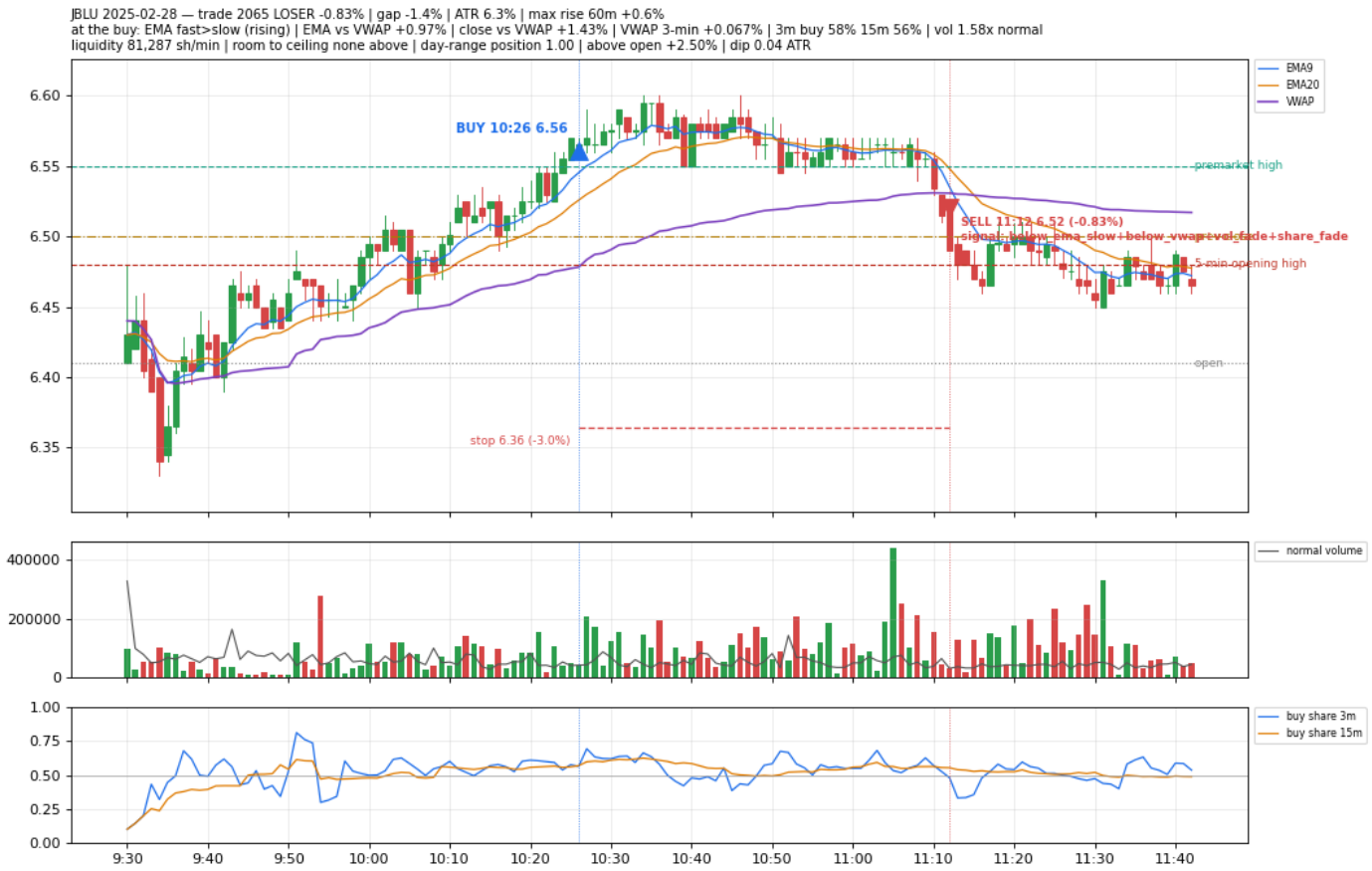
SPCE 2023-02-03 · signal 9:55 · -2% FIRST · max rise 60m +0.2% · max drop 30m -3.0% · vs VWAP +4.24% · run from low 0.9 ATR · SPY since open +0.56%



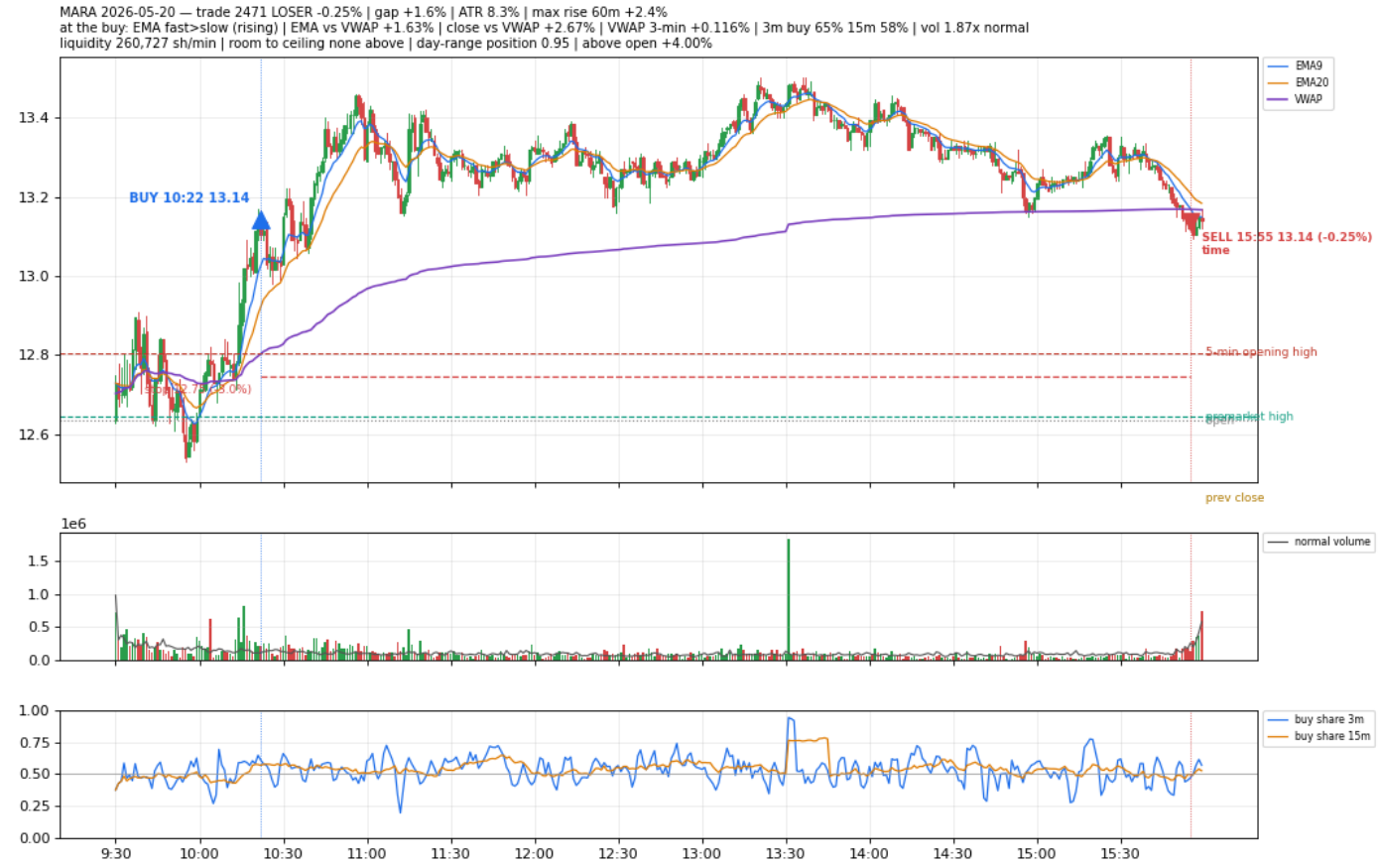
ZIM 2024-01-05 · signal 10:02 · +2% FIRST · max rise 60m +2.6% · max drop 30m -0.8% · vs VWAP +2.53% · run from low 1.0 ATR · SPY since open +0.47%



IONQ 2024-10-11 · signal 10:05 · +2% FIRST · max rise 60m +4.6% · max drop 30m -0.2% · vs VWAP +1.80% · run from low 0.5 ATR · SPY since open +0.27%



JBLU 2025-02-28 · signal 10:25 · -2% FIRST · max rise 60m +0.6% · max drop 30m -0.2% · vs VWAP +1.43% · run from low 0.6 ATR · SPY since open +0.40%



MARA 2026-05-20 · signal 10:21 · +2% FIRST · max rise 60m +2.4% · max drop 30m -1.2% · vs VWAP +2.67% · run from low 0.6 ATR · SPY since open +0.31%

Charts: market/day group M4 (edge -1 pts, 966 buys)

SPY gapped down (-0.4 sd); small gaps in the top 30 (-0.4 sd); many EV1 signals so far that day (+0.4 sd)



WATT 2017-09-06 · signal 10:04 · -2% FIRST · max rise 60m +0.6% · max drop 30m -1.4% · vs VWAP +1.20% · run from low 0.7 ATR · SPY since open +0.01%



CRON 2018-05-11 · signal 9:53 · +2% FIRST · max rise 60m +4.0% · max drop 30m -0.2% · vs VWAP +2.30% · run from low 0.7 ATR · SPY since open +0.11%



WTI 2018-06-27 · signal 9:36 · neither · max rise 60m +2.0% · max drop 30m -1.4% · vs VWAP +1.97% · run from low 0.6 ATR · SPY since open +0.04%



MNK 2019-07-24 · signal 10:10 · -2% FIRST · max rise 60m +1.1% · max drop 30m -0.3% · vs VWAP +2.35% · run from low 0.5 ATR · SPY since open +0.30%



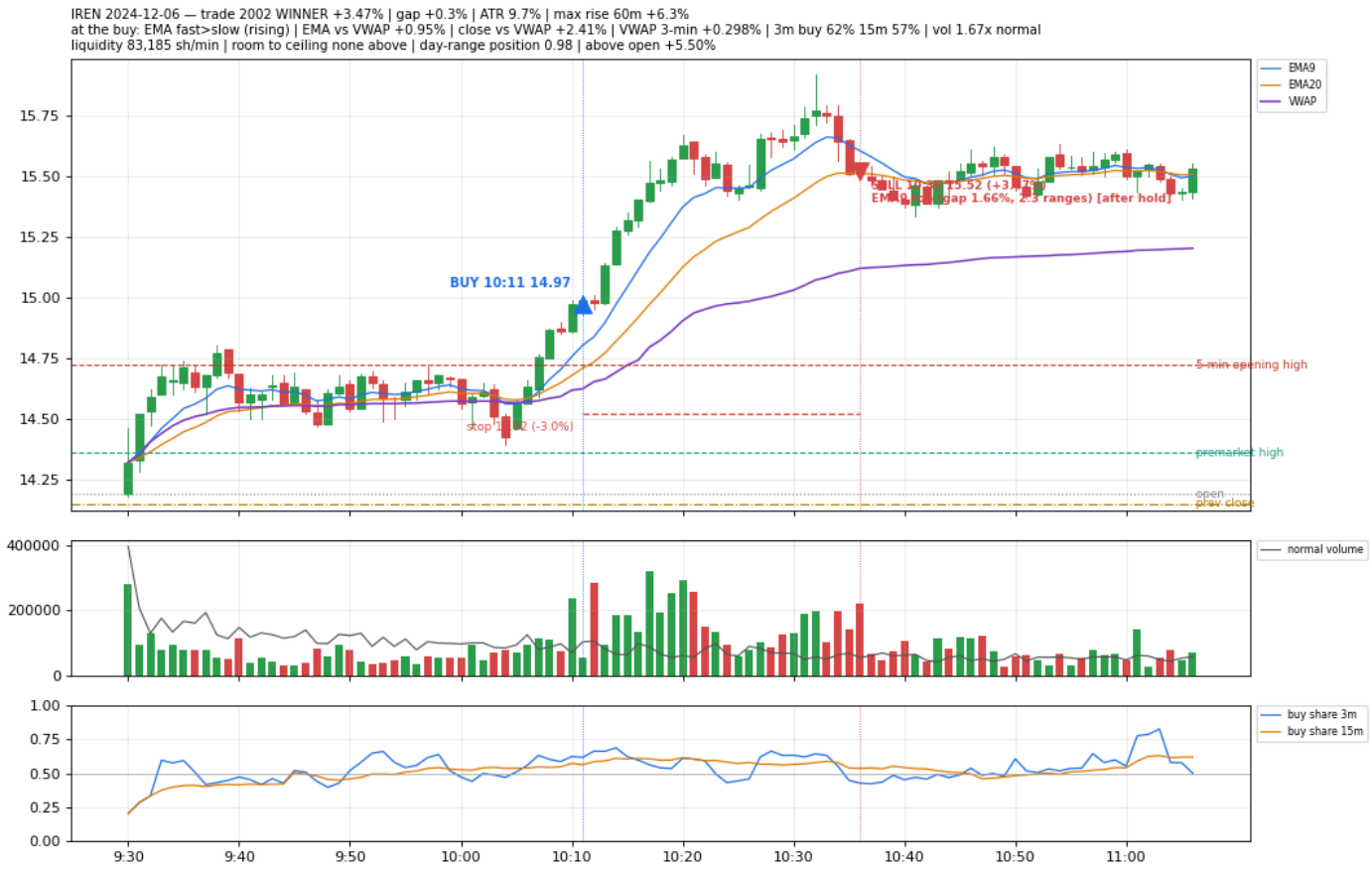
NU 2022-03-18 · signal 9:50 · -2% FIRST · max rise 60m +2.0% · max drop 30m -4.2% · vs VWAP +2.84% · run from low 1.0 ATR · SPY since open +0.23%



MCRB 2023-04-19 · signal 10:01 · +2% FIRST · max rise 60m +4.5% · max drop 30m -1.4% · vs VWAP +1.29% · run from low 0.4 ATR · SPY since open +0.08%



JOBY 2024-11-29 · signal 9:46 · +2% FIRST · max rise 60m +5.1% · max drop 30m -0.1% · vs VWAP +3.75% · run from low 1.1 ATR · SPY since open +0.13%



IREN 2024-12-06 · signal 10:10 · +2% FIRST · max rise 60m +6.3% · max drop 30m -0.3% · vs VWAP +2.41% · run from low 0.6 ATR · SPY since open +0.22%



JOBY 2025-06-18 · signal 10:09 · -2% FIRST · max rise 60m +0.8% · max drop 30m -1.0% · vs VWAP +1.53% · run from low 0.5 ATR · SPY since open +0.19%



SBET 2025-11-13 · signal 9:49 · -2% FIRST · max rise 60m +0.4% · max drop 30m -1.8% · vs VWAP +1.79% · run from low 0.7 ATR · SPY since open -0.34%