

Opening-window dataset: trade bot universe, last 20 trading days

1-minute bars from **9:25 to 10:00 ET** for every stock that met the trade bot's basic universe criteria, on each of the **20 trading days from 2026-08-27 to 2026-09-24**. Built 2026-09-25.

Files (/var/www/screener/trade/reports/open_window/)

File	Contents
open_window_bars_20260827_20260924.csv.gz	166,716 one-minute bars: date, symbol, time (ET, bar start 9:25-9:59), open, high, low, close, volume, VWAP, trade count
open_window_universe_20260827_20260924.csv	6,016 qualifying stock-days: 9:28 price and its source, previous close and volume, gap at 9:28, 9:30-10:00 open, close, high, low, % change, biggest run-up, volume
open_window_summary_20260827_20260924.json	Per-day counts
build_open_window_dataset.py	The script, to re-run or extend the dataset

How each day's universe was rebuilt

The same rules the bot applies at its 9:28 scan (universe.py), recreated for each past morning:

1. **Assets:** tradable US stock; no ETFs or funds; no leveraged or inverse products; company name of 5 syllables or fewer (3,399 symbols).
2. **Price:** the **last trade before 9:28 ET that morning** is between **\$5 and \$15**. If a stock had no premarket trades, the previous session's close is used, which is what the bot's snapshot sees.
3. **Volume:** the **previous session's volume is at least 500,000** shares.

Check against the live bot: on 9/23 and 9/24 the bot's own 9:28 scan found 306 stocks each day; this rebuild found 302 and 294. The small gap comes from the caveat below.

Caveat: the asset filter uses **today's** asset list, so stocks delisted since a given day, or listed after it, are treated as they are today.

Stocks with no trades in a given minute have no bar for that minute. Many stocks have no premarket bars, so their bars start at 9:30.

Per-day overview

"Runners" = stocks whose biggest low-to-high run between 9:30 and 10:00 was at least 5% (or 10%).

"*" = in the bot's 9:28 top-30 list."

Date	Qualif ied	5%+ runners	10%+ runners	5%+ runners in bot's top 30	Median run-up	Top 5 run-ups 9:30-10:00
2026-08-27	289	26	4	—	1.92%	DAIC 13%, JEM 12%, BETR 11%, RPD 10%, LTRX 8%
2026-08-28	291	13	4	—	1.75%	XLAB 34%, USDE 14%, XPON 12%, DAIC 11%, GRML 10%
2026-08-31	286	12	2	—	1.62%	WETO 61%, SWIM 11%, USDE 9%, NVAX 9%, XPON 8%
2026-09-01	293	14	3	—	1.81%	ALMS 16%, MOVE 13%, WETO 12%, PMI 9%, CRML 8%
2026-09-02	293	22	4	—	2.32%	MOVE 20%, NCT 18%, WETO 13%, YEXT 11%, AURA 10%

Date	Qualif ied	5%+ runners	10%+ runners	5%+ runners in bot's top 30	Median run-up	Top 5 run-ups 9:30-10:00
2026-0 9-03	296	17	5	—	1.68%	CHPT 17%, TLYS 16%, DFNS 15%, GIXI 12%, CLYM 10%
2026-0 9-04	289	12	2	—	1.78%	TRBG 21%, CHPT 10%, CLYM 8%, ASAN 8%, PSQL 8%
2026-0 9-08	267	17	1	—	1.77%	BNC 11%, SMR 10%, SLS 8%, IE 8%, USDE 8%
2026-0 9-09	298	13	2	—	1.62%	IRD 33%, SST 10%, AVO 9%, CGNT 8%, STDN 8%
2026-0 9-10	298	21	3	—	2.08%	SHOE 22%, DBI 13%, IRD 12%, LOVE 10%, USDE 9%
2026-0 9-11	303	22	1	—	1.78%	TNON 13%, SBET 9%, OBIO 8%, EROC 8%, ATEC 8%
2026-0 9-14	301	24	9	—	2.11%	XHLD 21%, GTBP 20%, TNON 20%, PMI 16%, MKDW 14%
2026-0 9-15	311	16	5	—	1.59%	XHLD 22%, SWVL 14%, GTBP 13%, PMI 12%, ALHC 11%
2026-0 9-16	303	11	3	—	1.53%	FTFT 40%, TNON 11%, VEEA 10%, EROC 7%, SWIM 7%
2026-0 9-17	322	22	6	9	1.78%	USDE 18%*, VEEA 18%*, SECZ 15%*, MEDS 11%*, LTRX 10%
2026-0 9-18	319	18	2	9	1.52%	BNC 11%*, MEDS 11%*, USDE 9%*, MKDW 9%, VEEA 8%
2026-0 9-21	381	28	2	5	1.81%	HQ 13%, CRML 12%*, OPTX 10%, ISOU 9%, MAX 8%
2026-0 9-22	305	18	3	3	1.79%	GRML 16%*, AEMD 13%, CHPT 11%, ABSI 10%, CPRI 9%
2026-0 9-23	302	8	1	2	1.54%	SECZ 12%, VEEE 9%, SPIR 6%, AEMD 6%, XERS 6%
2026-0 9-24	294	13	6	6	1.52%	GRML 17%, SECZ 14%*, DBGI 14%, JAGX 13%*, USDE 12%*

What stands out

- **About 300 stocks qualify on a normal day** (267–381). 9/21 was the busiest, after a heavy-volume Friday.
- **Each day, 8–28 of them run 5% or more in the first 30 minutes**, and 1–9 run 10% or more.
- **The bot's opening top 30 misses most early runners.** On the 6 days with the bot's real 9:28 list (09-17 to 09-24), **107 stocks ran 5% or more between 9:30 and 10:00, and only 34 (32%) were on the list.** Examples: GRML +17% on 9/24, DBGI +14% and HQ +13% on 9/21, OPTX +10% on 9/21.
- **Early runners look different before the open:**

	Early runners (5%+)	All other stocks
Stock-days	347	5,688
Median size of the 9:28 gap (either direction)	2.38%	0.54%
Traded premarket	96%	81%
Median previous-day volume	2.27M	1.96M
Median 9:30–10:00 volume	333k	134k

A bigger premarket gap, any premarket trading, and heavier opening volume are the clearest signs. That supports the **earlier first rescan** (for example at 9:40), and possibly weighting the gap and premarket activity more heavily in the 9:28 score.

Ways to use the dataset

- Test scanner changes: would a different 9:28 score or an earlier rescan have ranked these runners into the top 30?
- Study the first 30 minutes of every qualifying stock, including the 9:25–9:30 premarket bars.
- Feed the simulator or the entry/exit isolation tests with a wider set of stocks than the bot's own lists.