

Forensic Day Report — 2026-07-24

Generated 2026-07-24T17:47:03+00:00 · Stored DB replay only · Paper mode forensic layer

Session verdict: Paper trades: **2** · Premarket confirmed: **0** · Primary blocker: **No blocker — trades taken**
FN decisions: 77 · FN entered: 0 · Scanner gaps: 2 · Intraday opportunity windows: 96

1. Stored data inventory

Metric	Count
premarket_review_runs	2
premarket_setups	15
raw_news_events	112
trade_decisions	130
trade_decisions_enter	2
trade_decisions_reject	128
trade_signals	4
chat_expected_trades	0
premium_snapshots	18468
slippage_records	2
underlying_minute_bars	12205
trade_factor_snapshots	154
tracking_events_learning	128
paper_simulated_orders	4

2. Premarket setups + intraday replay

Rank	Ticker	Dir	Monitor	Replay windows	Block module
1	MU	PUT	watching	33	options_scan_or_handoff
2	WDC	PUT	watching	29	options_scan_or_handoff
3	NVDA	PUT	watching	7	options_scan_or_handoff
4	SMH	PUT	watching	18	options_scan_or_handoff
5	QQQ	PUT	paper_exited	9	none

3. Fast News missed review

News events: 112 · Decisions: 77 · Missed high severity: 45

4. News terminal states

State	Count
-------	-------

WATCHLIST_ONLY	29
LOW_IMPACT_REJECTED	53
MANUAL_REVIEW	14
DUPLICATE_LINKED	14
SCANNER_GAP_ERROR	2

5. Scanner gaps (severity ≥ threshold, no terminal decision)

Ticker	Headline	Severity	Terminal
GENERAL	10 Information Technology Stocks Whale Activity In Today's Session	9.00	SCANNER_GAP_ERROR
GENERAL	How \$100 Oil Just Repriced Tech: This Is Rotation, Not Liquidation—Confirmation Could Come Next Week	9.00	SCANNER_GAP_ERROR

6. Per-ticker lifecycle timelines

QQQ — 9 window(s) · 257 bars · 10 VWAP crosses

Stage	Module	Status	Detail
WATCHING	premarket_monitor	info	Setup on watchlist
MONITOR_pending	premarket_monitor_replay	info	Replay: pending @ 09:30:00
MONITOR_watching	premarket_monitor_replay	info	Replay: watching @ 09:30:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 09:45:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 09:52:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 09:53:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 09:59:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:00:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 10:06:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:07:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 10:17:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:18:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 10:24:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:25:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 10:31:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:32:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 10:42:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:43:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 10:57:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 11:04:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:05:00

Stage	Module	Status	Detail
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 11:06:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:10:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 13:07:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 13:12:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 13:15:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 13:17:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 13:46:00
NEWS_RECEIVED	news_pipeline	info	American Express shares are trading lower after the company reported mixed Q2 financial results and narrowed its FY26 sa
NEWS_RECEIVED	news_pipeline	info	Stock Market Today: S&P 500, Dow Jones, Nasdaq 100 Futures Gain as Oil Prices Decline—Intel, Edwards Lifesciences, SAP i
FIRST_INTRADAY_CONFIRMATION	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPTION_SELECTED	options_scan	pass	Contract on ENTRY signal
PREMIUM_SNAPSHOT	premium_capture	pass	Stored option quotes available
PAPER_ENTER	paper_trader	pass	ENTRY signal recorded
EXIT	paper_trader	pass	Position closed
PAPER_LEDGER_EXIT	paper_trader	pass	Paper ledger closed
LEARNING	learning_engine	info	Trade factor snapshot recorded
EOD_SNAPSHOT	forensic_diagnosis	fail	EOD not aligned — intraday windows may differ

MU — 33 window(s) · 257 bars · 20 VWAP crosses

Stage	Module	Status	Detail
WATCHING	premarket_monitor	info	Setup on watchlist
MONITOR_pending	premarket_monitor_replay	info	Replay: pending @ 09:30:00
MONITOR_watching	premarket_monitor_replay	info	Replay: watching @ 09:30:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 09:45:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 09:50:00

[illegible]

[illegible]

Stage	Module	Status	Detail
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPTION_SELECTED	options_scan	fail	No option contract selected
PREMIUM_SNAPSHOT	premium_capture	pass	Stored option quotes available
PAPER_ENTER	paper_trader	fail	No paper entry recorded
EOD_SNAPSHOT	forensic_diagnosis	pass	EOD still aligned with direction

SMH — 18 window(s) · 257 bars · 15 VWAP crosses

Stage	Module	Status	Detail
WATCHING	premarket_monitor	info	Setup on watchlist
MONITOR_pending	premarket_monitor_replay	info	Replay: pending @ 09:30:00
MONITOR_watching	premarket_monitor_replay	info	Replay: watching @ 09:30:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 09:45:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 10:05:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:06:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 10:11:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:12:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 10:13:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:14:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 10:57:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 11:01:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:02:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 11:03:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:14:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 13:07:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 13:17:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 13:44:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 13:46:00
FIRST_INTRADAY_CONFIRMATION	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window

Stage	Module	Status	Detail
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPPORTUNITY_WINDOW	strategy_rules	pass	VWAP/OR aligned window
OPTION_SELECTED	options_scan	fail	No option contract selected
PREMIUM_SNAPSHOT	premium_capture	pass	Stored option quotes available
PAPER_ENTER	paper_trader	fail	No paper entry recorded
EOD_SNAPSHOT	forensic_diagnosis	pass	EOD still aligned with direction

WDC — 29 window(s) · 257 bars · 18 VWAP crosses

Stage	Module	Status	Detail
WATCHING	premarket_monitor	info	Setup on watchlist
MONITOR_pending	premarket_monitor_replay	info	Replay: pending @ 09:30:00
MONITOR_watching	premarket_monitor_replay	info	Replay: watching @ 09:30:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 09:45:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 09:49:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 09:50:00
MONITOR_confirmed	premarket_monitor_replay	pass	Replay: confirmed @ 10:06:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 10:07:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:15:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 11:17:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:38:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 11:42:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:45:00
MONITOR_pending_vwap_confirmation	premarket_monitor_replay	info	Replay: pending_vwap_confirmation @ 11:46:00
MONITOR_reject_vwap	premarket_monitor_replay	fail	Replay: reject_vwap @ 11:48:00

[illegible]

Stage	Module	Status	Detail
OPTION_SELECTED	options_scan	fail	No option contract selected
PREMIUM_SNAPSHOT	premium_capture	pass	Stored option quotes available
PAPER_ENTER	paper_trader	fail	No paper entry recorded
EOD_SNAPSHOT	forensic_diagnosis	pass	EOD still aligned with direction

NVDA — 7 window(s) · 257 bars · 16 VWAP crosses

[illegible]

Stage	Module	Status	Detail
OPTION_SELECTED	options_scan	fail	No option contract selected
PREMIUM_SNAPSHOT	premium_capture	pass	Stored option quotes available
PAPER_ENTER	paper_trader	fail	No paper entry recorded
LEARNING	learning_engine	info	Trade factor snapshot recorded
EOD_SNAPSHOT	forensic_diagnosis	fail	EOD not aligned — intraday windows may differ

Command: php artisan trading:forensic-day --date=2026-07-24 · Confidential client document