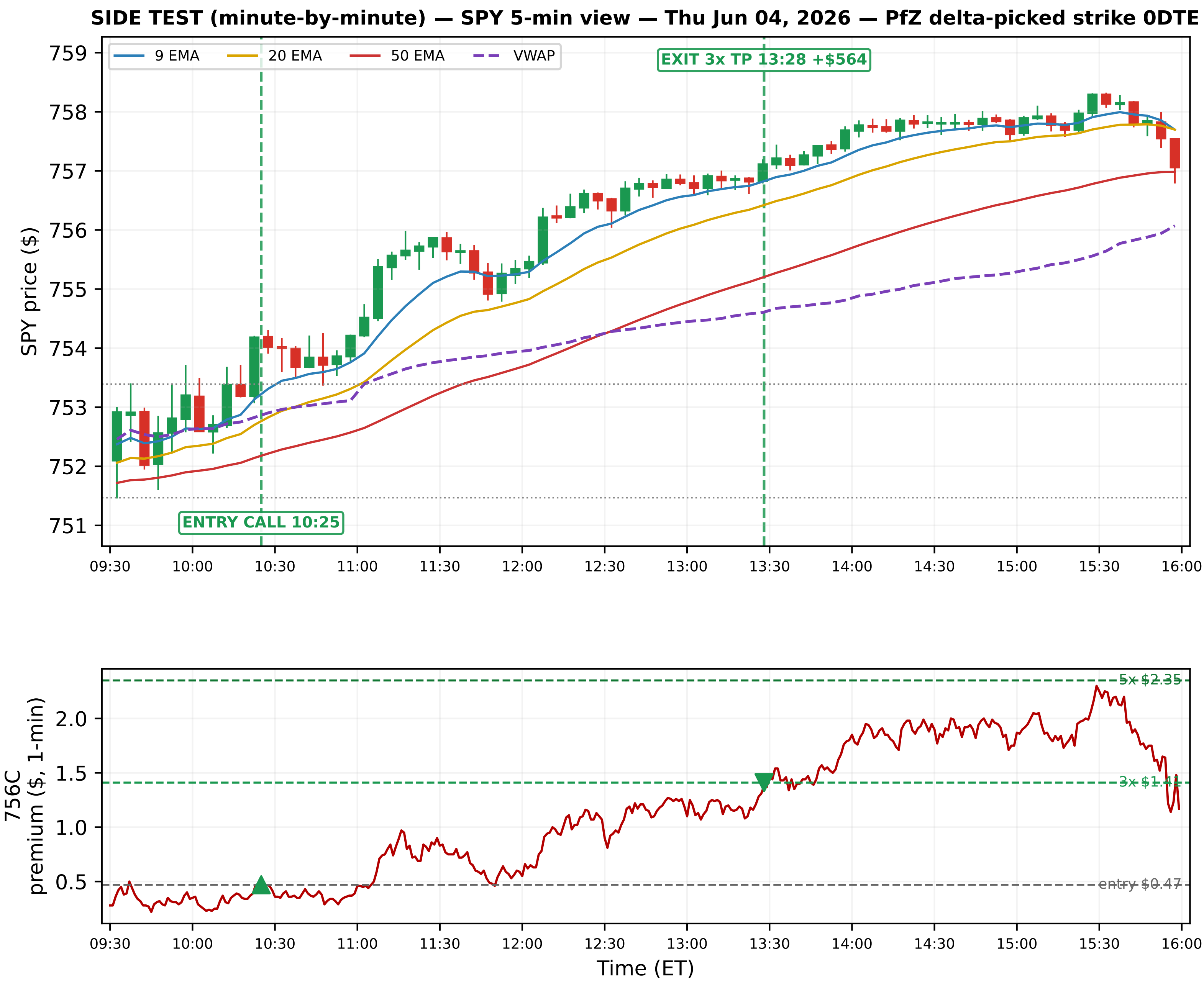

SIDE TEST (minute-by-minute, strategy unchanged) | SPY 0DTE 756C (2-OTM of ATM 754) | CALL
Strike rule: start 2-OTM, step toward ATM until |delta| >= 0.25 (this trade: 2-OTM). Position-for-Zero: risk <=$300, NO stop. Size = floor(300/(0.47x100)) = 6 contracts; $282 at risk. Exit = first minute premium trades 3x, else EOD flat.

LIVE-FEED TIMELINE (each line = a decision the minute it was made; no look-ahead)
- 09:30 open -- opening range forming (no trades before 09:45)
- 09:45 opening range set: high 753.39 / low 751.47. watching 5-min closes for a confirmed break
- 10:25 CALL signal: 10:20 candle CLOSED above the OR (754.18), confirmed; 2-OTM 756C delta +0.27 OK
- 10:25 ENTER CALL 756C (2-OTM of ATM 754) @ $0.47 x6 | delta +0.27, theta $-2.06/day | PfZ $282, NO stop. TP 3x = $1.41
- 13:28 premium hit 3x ($1.41) -> SELL all 6. realized +$564

OUTCOME
- ENTRY 10:25 @ $0.47 -> EXIT 13:28 @ $1.41 (take-profit: premium traded 3x).
- Entry Greeks (from the fill premium): delta +0.27, IV 15%, theta $-2.06/day/share -- strike picked so |delta| >= 0.25.
- Realized P/L: +$564 on 6 contracts (+200% of the $282 at risk).
- Reference (not acted on): peak $1.41 (3.0x) at 13:28; 5x never touched; close $1.17 (2.5x).

NOTE: Side test only; live strategy unchanged. Clock advances 1 minute at a time; only bars at/<=the current minute are read (no look-ahead). Real Alpaca 1-min premiums. Not financial advice.