

BARON OPS BOT

Development Changelog — v1 to Final

This document records every significant change made to the Baron Ops Bot from initial concept through the final production version. Each entry includes the date, the problem identified, and the fix applied.

April 7, 2026

Initial bot creation

Built first working version: IBKR connection, SPY 0DTE option selection, basic ORB entry, fixed stop loss, single TP exit. Bot could connect and place orders but had no dynamic sizing or phase logic.

April 7, 2026

NameError crashes fixed — RISK_PCT and MAX_POS_PCT

Bot crashed on first run due to undefined variable names. RISK_PCT renamed to RISK_PER_TRADE_PCT and MAX_POS_PCT renamed to MAX_POSITION_PCT throughout. Bot now starts without crashing.

April 7, 2026

Expiry bug fixed — was using next trading day

Options were being selected with tomorrow's expiry date. Fixed to always use today's date for true 0DTE trading.

April 7, 2026

ATM-first strike selection with OTM slide

Bot previously picked a fixed strike. New logic starts at ATM and slides toward OTM until an affordable contract is found. Prevents order rejections on small accounts.

April 7, 2026

Disconnect detection and Telegram alert

Added IBKR disconnect detection. When connection drops mid-trade, bot sends Telegram alert with open position details and loops until reconnected.

April 7, 2026

REVERSAL setup — fixed dead code

REVERSAL setup existed in code but never fired correctly. Rewrote to require a prior failed breakout in the opposite direction before triggering. Now a genuine range-rush-reversal pattern.

April 7, 2026

Market data subscriptions cancelled after use

Each price request was leaving an open market data subscription. Added cancelMktData() after every price fetch. Prevents data subscription limit errors with IBKR.

April 8, 2026

TP2 never fired — split_qty() bug

Critical bug: `split_qty()` was assigning `qty=2` a split of `(1,0,0,0)` so TP2 tranche was always zero. Fixed to `(1,1,0,0)`. TP2 now fires correctly for the first time.

April 8, 2026

get_tp_levels() was never called at entry

TP prices were calculated from stale constants instead of the actual fill price. Fixed to call `get_tp_levels(fill_price)` immediately after entry. TP prices now match the real fill.

April 8, 2026

tp3_price/tp4_price NameError crash on first trade

Variables `tp3_price` and `tp4_price` were referenced before assignment. Added explicit assignment from `get_tp_levels()` result. Bot no longer crashes on first trade.

April 8, 2026

ENTERED Telegram format — corrected to 4-way split display

Entry message showed 3-way split with no TP3/TP4. Updated to always show 4-way split (`qty1/qty2/qty3/qty4`) matching the actual contract allocation.

April 8, 2026

Orphan position recovery — full rewrite

On restart, bot failed to correctly reconstruct open positions. Full rewrite: now reads IBKR positions, reconstructs all TP levels from avg cost and current phase, splits `qty` correctly, and resumes monitoring immediately.

April 8, 2026

Daily stop was using AvailableFunds instead of NetLiquidation

Critical bug: `AvailableFunds` drops when a position is open, creating false daily stop triggers. Fixed: daily stop now exclusively uses `get_true_netliq()` pulling `NetLiquidation`. `AvailableFunds` is now only used for position sizing.

April 8, 2026

Phase 2+ sizing broken — stuck at 1 contract forever

`RISK_PER_TRADE_PCT` (0.3%) capped all Phase 2+ sizing to 0 contracts (floor to 1). Replaced with allocation-based sizing for all phases. Phase 2 now correctly scales to 10 contracts at \$5k–\$30k.

April 8, 2026

Signal Telegram mislabeled AvailableFunds as NetLiq

Signal message showed `AvailableFunds` (settled cash) labeled as `NetLiq`. Fixed to show both: Full Account (true `NetLiq`) and Available (settled cash). No more confusion about real account value.

April 9, 2026

No runners until Phase 4 — split_qty() Phase 1/2 runner leak fixed

`split_qty()` was allocating a runner in Phase 1/2 where none should exist. Fixed: Phase 1/2 = TP1+TP2 only (zero remainder), Phase 3 = TP1+TP2+TP3 only, Phase 4 = TP1+TP2+TP3+TP4+runner.

April 9, 2026

Stop cascade after TP2 — locks above TP1 price

After TP2 fired, stop only trailed from peak without first locking above TP1. Fixed: after TP2, stop immediately locks above TP1 price + buffer before trailing. No longer gives back TP1 profits.

April 9, 2026

TP3 and TP4 sell blocks added to monitor loop

TP3 and TP4 existed in config but had no corresponding sell logic in the trade monitor. Full TP3/TP4 blocks added. Phase 3 and Phase 4 now exit correctly at all levels.

April 9, 2026

Entry window corrected — was 10:05 AM, now 9:45 AM

Post-bar filter was blocking all entries before 10:05 AM. Changed ENTRY_START to 9:45 AM to capture early breakouts in the 9:45–10:00 AM window.

April 9, 2026

Phase 4 contract cap added — PHASE4_MAX_CONTRACTS = 25

Phase 4 had no contract cap, allowing theoretically unlimited sizing after large win days. Added hard cap of 25 contracts for Phase 4.

April 9, 2026

last_trade_was_loss not restored on restart

On restart, the bot did not know if the prior trade was a stop-out. Smart stop applied Trade 1 rates to Trade 2 incorrectly. Fixed: session recovery now restores last_trade_was_loss from execution history.

April 9, 2026

Max trades sends signal alerts instead of going silent

When max trades was reached, bot stopped scanning entirely. Fixed: bot continues finding signals after max trades and sends SIGNAL ALERT (no trade — max trades reached) to Telegram for manual reference.

April 9, 2026

All dead constants removed

HARD_STOP_PCT, TP1_PCT, TP2_PCT, MAX_POSITION_PCT, RISK_PER_TRADE_PCT, MAX_TRADES_PER_DAY — multiple constants existed in config but were never used in logic. All removed. Code is now free of misleading dead code.

April 10, 2026

File header rewritten to reflect current bot accurately

Header comment described the v1 fix list which was no longer accurate. Replaced with a clean summary of the final bot: strategy, entry window, exit types, phases, TP structure, recovery, and Telegram.

April 14, 2026

Signal Telegram — both balances now shown

Signal message only showed one balance labeled as NetLiq but was actually AvailableFunds. Fixed: now shows Full Account: \$X | Available: \$Y so you always know real balance vs deployable cash.

April 14, 2026

EOD summary added before bot shutdown

Bot previously sent only disconnected at end of day. Added full EOD summary to Telegram: date, result (WIN/LOSS/FLAT), starting balance, ending balance, available funds, day P&L, day return %, trades taken, and stop-outs.

April 14, 2026

EOD P&L; formatting corrected for loss days

Loss days formatted as \$-48.00 with dollar sign before minus. Fixed to -\$48.00 using abs() formatting. Win days correctly show +\$448.00.

April 14, 2026

Final 35-point audit — passed with zero failures

All logic paths — entries, exits, sizing, recovery, Telegram — verified correct. Bot approved for live trading. Total documented changes: 28.

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