MarketUnclouded

LIVE TOOLS GUIDE · 2026 EDITION

Gap & Mover Scanner

How to find the stocks that matter before the open: pre-market gaps, relative volume, VWAP, catalyst headlines and the rank score, and how to build a short watchlist from them.



Gap & Mover Scanner

Live Tools Guide · 2026 Edition

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MORE GUIDES

There is one short guide for each live tool. The complete **Live Market Tools** playbook covers Options Flow, Gamma Levels, the Gap Scanner and the Volatility Screener together, with a daily routine that uses them in order. All guides are at marketunclouded.com/tools/guide.

CHAPTER 1

Before you start

What the tool covers, where its numbers come from and how fresh they are.

The Gap & Mover Scanner checks every listed U.S. common stock, ADR and ETF that averages at least 300,000 shares a day, starting at 4:00 am ET, and ranks the biggest movers by the size of the move and the volume behind it.

At a glance

Answers	What is moving, on how much volume, and why?
Covers	Every U.S. stock, ADR and ETF averaging 300K+ shares
Updates	About every 3 minutes, 4:00 am to 4:30 pm ET
Look at	Move, relative volume, vs VWAP, headline

The data

The tool uses market data from **Massive** (formerly Polygon.io). A scheduled job pulls the data, runs the calculations described in this guide and saves the results. The page reads those saved results, so every visitor sees the same numbers at the same time.

When it refreshes

About every 3 minutes from 4:00 am to 4:30 pm ET on market days. The 20-day volume baseline is rebuilt every night after the close. The page also reloads its data on its own while you have it open, so you never need to refresh.

Reading the page

Badges and tiles

- **Updated** shows the time of the latest data: a green dot means fresh, grey means more than about 12 minutes old.
- The coloured tiles answer the page's main question at a glance: green for gains or dampening, red for losses or amplifying, gold for the current price.

Charts and tables

- Hover over any bar, dot or line for exact values. A gold dashed line marked **Now** is the current price.
- Click a column header to sort; the highlighted pill above a table is the active filter.

CHAPTER 2

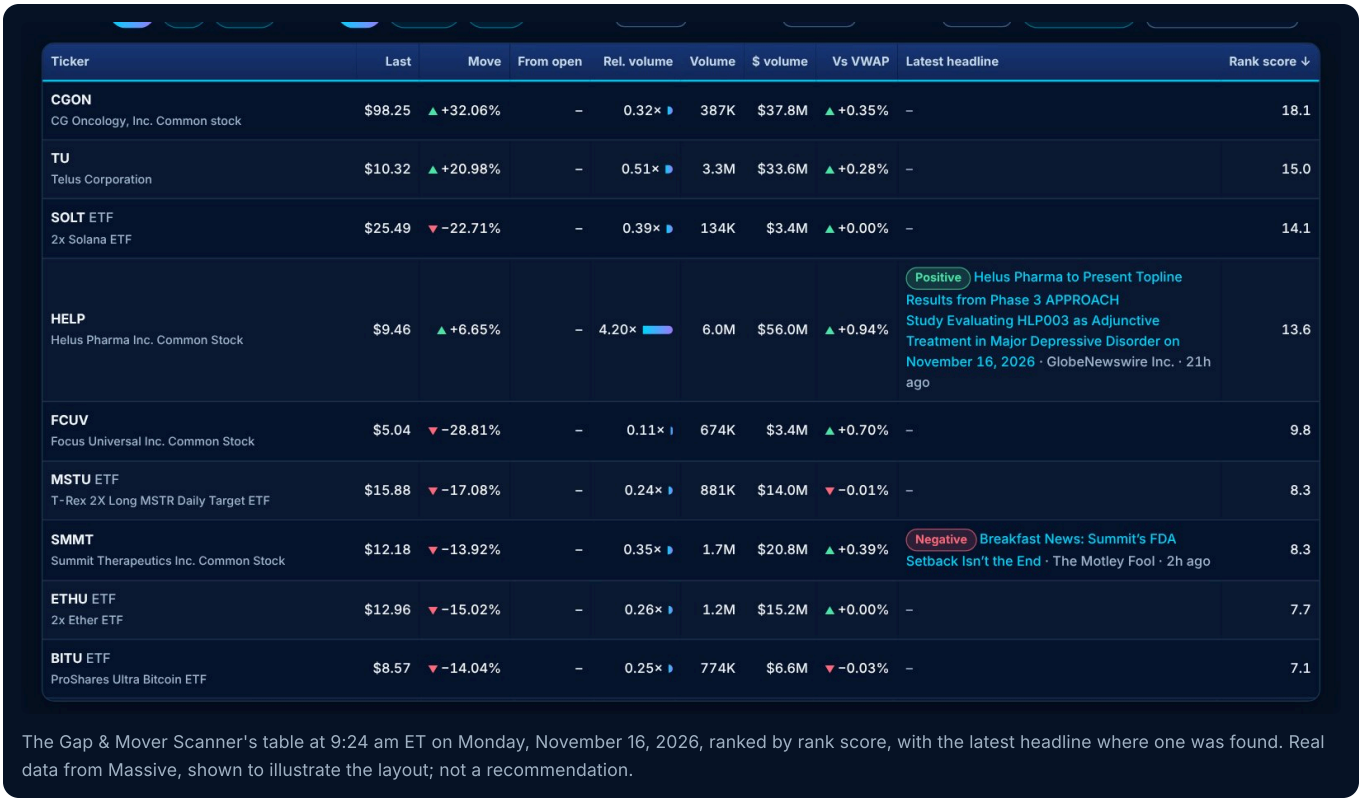
Gap & Mover Scanner

What is moving, on how much volume, and why.

The Gap & Mover Scanner checks every listed U.S. common stock, ADR and ETF every few minutes, starting at 4:00 am ET. Before the 9:30 open it shows **pre-market gaps**: stocks trading well above or below the prior close. During the session it shows the day's biggest movers. It only lists names that average at least 300,000 shares a day over the last 20 sessions, so thinly traded stocks don't crowd the list.

The columns

Column	Meaning
Move	The latest trade compared with the prior session's close. Before the open this is the gap.
From open	The latest trade compared with today's opening price. After the open, this shows whether a gap is extending (same sign as Move) or fading (opposite sign).
Rel. volume	Today's volume so far, pre-market included, divided by the stock's average full-day volume over the last 20 sessions.
$ volume	Shares traded today × price. A better measure of real participation than share count, especially for low-priced stocks.
Vs VWAP	The price compared with today's volume-weighted average price. Above VWAP means buyers have held the move so far.
Latest headline	The most recent news headline from the last 36 hours, for the top-ranked movers, with a sentiment tag when the news feed provides one.
Rank score	The size of the move × the square root of relative volume. It favors moves backed by heavy volume over big moves on light trading.



Ticker	Last	Move	From open	Rel. volume	Volume	$ volume	Vs VWAP	Latest headline	Rank score ↓
CGON CG Oncology, Inc. Common stock	$98.25	▲ +32.06%	–	0.32×	387K	$37.8M	▲ +0.35%	–	18.1
TU Telus Corporation	$10.32	▲ +20.98%	–	0.51×	3.3M	$33.6M	▲ +0.28%	–	15.0
SOLT ETF 2x Solana ETF	$25.49	▼ −22.71%	–	0.39×	134K	$3.4M	▲ +0.00%	–	14.1
HELP Helus Pharma Inc. Common Stock	$9.46	▲ +6.65%	–	4.20×	6.0M	$56.0M	▲ +0.94%	Positive Helus Pharma to Present Topline Results from Phase 3 APPROACH Study Evaluating HLP003 as Adjunctive Treatment in Major Depressive Disorder on November 16, 2026 · GlobeNewswire Inc. · 21h ago	13.6
FCUV Focus Universal Inc. Common Stock	$5.04	▼ −28.81%	–	0.11×	674K	$3.4M	▲ +0.70%	–	9.8
MSTU ETF T-Rex 2X Long MSTR Daily Target ETF	$15.88	▼ −17.08%	–	0.24×	881K	$14.0M	▼ −0.01%	–	8.3
SMMT Summit Therapeutics Inc. Common Stock	$12.18	▼ −13.92%	–	0.35×	1.7M	$20.8M	▲ +0.39%	Negative Breakfast News: Summit's FDA Setback Isn't the End · The Motley Fool · 2h ago	8.3
ETHU ETF 2x Ether ETF	$12.96	▼ −15.02%	–	0.26×	1.2M	$15.2M	▲ +0.00%	–	7.7
BITU ETF ProShares Ultra Bitcoin ETF	$8.57	▼ −14.04%	–	0.25×	774K	$6.6M	▼ −0.03%	–	7.1

The Gap & Mover Scanner's table at 9:24 am ET on Monday, November 16, 2026, ranked by rank score, with the latest headline where one was found. Real data from Massive, shown to illustrate the layout; not a recommendation.

The chart

The chart plots each mover by the size of its move (left to right) and its relative volume (bottom to top, on a log scale). A gold dashed line marks 1×, a stock's normal full-day volume. Big moves high on the chart have heavy volume behind them; big moves near the bottom are happening on light trading and deserve more skepticism. Click any dot to jump to that stock's row.



The scanner's summary tiles and chart for the same morning. Default filters: moves of at least 3% in stocks priced $5 or more. Real data from Massive, shown to illustrate the layout; not a recommendation.

Filters

Use the pills and menus to show only gainers or losers, only stocks or only ETFs, and to set a minimum move, minimum relative volume and minimum price. **With news** keeps only movers that have a recent headline. Type a ticker in **Find ticker** to jump straight to it.

> **READING RELATIVE VOLUME EARLY IN THE DAY**
>
> Relative volume compares today's volume **so far** with a full day's average. At 8:00 am, a stock with real news might show 0.3×. That can still be very heavy for that time of day. Early on, compare movers with each other rather than with 1×.

The dip list

Below the movers, the **Dip list** shows the names from the Volatility Screener's list that closed 3% or more below where they were five sessions earlier. It is rebuilt every night after the close. Each row shows the 5-day and 20-day change, 30-day implied volatility, its IV percentile once there is enough history, and the weekly move the options are pricing, with links to the chart and the option chain.

Dip list

8 names from our Volatility Screener list closed 3% or more below where they were 5 sessions earlier (as of 2026-11-14).

Symbol	Price	5-day	20-day	IV30	IV pct.	Weekly move (IV)	
MSTR	111.62	▼ -13.4%	▼ -18.4%	75.9%	–	±$11.94	Chart · Chain
NVDA	162.85	▼ -12.8%	▼ -23.9%	60.0%	–	±$13.77	Chart · Chain
SMCI	26.86	▼ -6.6%	▼ -15.1%	87.3%	–	±$3.30	Chart · Chain
COIN	127.64	▼ -5.3%	▼ -26.3%	67.8%	–	±$12.20	Chart · Chain
SOFI	15.42	▼ -4.9%	▲ +6.0%	50.8%	–	±$1.10	Chart · Chain
GLD	355.45	▼ -4.6%	▼ -7.0%	23.9%	–	±$11.96	Chart · Chain
HOOD	77.86	▼ -3.8%	▼ -21.3%	63.8%	–	±$7.00	Chart · Chain
TLT	79.38	▼ -3.1%	▼ -0.8%	12.7%	–	±$1.42	Chart · Chain

From our backtest of 30 stocks and ETFs, March 2022 to November 2026: a 0.60-delta call bought the week after a 3%+ five-day drop made money in every calendar year (+12.6% on the money at risk, 1,357 trades). Part of that was the 2023–25 bull market, and past results don't predict future ones. Educational only, not a recommendation.

The dip list on the morning of November 16, 2026, built from Friday's closes. Real data from Massive, shown to illustrate the layout; not a recommendation.

The list exists because of one finding in our backtest of 30 stocks and ETFs from March 2022 to November 2026: a 0.60-delta call bought the week after a 3%+ five-day drop made money in every calendar year, +12.6% on the money at risk over 1,357 trades. Part of that period was the 2023 to 2025 bull market, and past results don't predict future ones. Treat the list as a place to look, not a buy list, and check the chart and the event calendar first.

Worked example (hypothetical)

EXAMPLE · XYZ AT 8:45 AM

XYZ closed yesterday at $50.00 and is trading at $54.00 before the open. It has traded 900,000 shares so far against a 20-day average of 2,000,000. The latest headline reports quarterly results.

- **Move:** $54 ÷ $50 − 1 = **+8.0%**.
- **Relative volume:** 900,000 ÷ 2,000,000 = **0.45×**, already heavy for this early in the day.
- **Rank score:** 8.0 × √0.45 ≈ **5.4**.

How to read it: a large gap on heavy pre-market volume with a clear catalyst. After the open, check **From open** and **Vs VWAP**: holding above VWAP with the gap extending is a sign of strength; falling below VWAP as the gap fades is a sign of weakness.

How traders commonly use it

1. **Build a short watchlist before the open.** Sort by rank score, require a catalyst, and keep three to five names you can actually watch.
2. **Let the open confirm.** The first minutes after 9:30 are often the most volatile. Many traders wait for an opening range to form and for price to hold above or below VWAP before acting.
3. **Know the two common outcomes.** Some gaps keep going in their direction ("gap and go"); others reverse and fill back toward the prior close. Volume, the catalyst and the broader market usually decide which, and neither is guaranteed.

COMMON MISTAKES

- Assuming the headline caused the move. Check the timing.
- Chasing pre-market prices. Pre-market trading is thin, spreads are wide and prices can jump.
- Ignoring leveraged ETFs. They move a multiple of their index by design, so a big percentage move may not be news.

KEY TAKEAWAYS

- The best gappers combine a large move, heavy relative volume and a clear catalyst.
- After the open, From open and Vs VWAP show whether the move is holding.
- Pre-market prices are a preview, not a promise.

CHAPTER 3

Putting it to work

Where it fits in the day, what to pair it with, and how to keep risk in check.

When to use it

From about 7:30 am to build the watchlist, then 9:30 to 10:30 am to see which gaps hold.

Pair it with the other tools

Tool	Question to ask
Your chart	After the open, watch the opening range and VWAP to see whether a gap holds.
Options Flow	For covered names, is large opening call or put activity agreeing with the gap?
Volatility Screener	Has the move already pushed implied volatility up, making options expensive?
Options Profit Calculator	Check how far and how fast the stock must move for an options trade to pay.

Three questions before every trade

1. **Do the tools agree?** Price, volume, flow and levels pointing the same way is a stronger case than any one of them alone.
2. **Where am I wrong?** Define the price that proves the idea wrong before you enter.
3. **What is the most I can lose?** Size the position so that loss is acceptable.

Keep risk small and defined

A common rule of thumb among active traders is to risk no more than about 1% of the account on any single trade: the distance from entry to the stop, times the position size. With options, the simplest version is to limit the premium paid, or the maximum loss of a spread, to that amount. Check prices with your broker before acting; the tool refreshes every few minutes, and your broker's quote is the one you trade on.

Common mistakes

Mistake	Better habit
Chasing the biggest pre-market gap	Wait for the open to confirm, and favor gaps with a catalyst and heavy relative volume.
Assuming the headline caused the move	Check the timing of the news against the move.
Ignoring leveraged ETFs	They move a multiple of their index by design.

APPENDIX A

Quick reference

Settings, terms and formulas for Gap & Mover Scanner.

SETTINGS

Setting	Value
Universe	Common stocks, ADRs and ETFs averaging 300,000+ shares a day over 20 sessions
Minimum prior close	$2 (the page's price filter starts at $5)
Minimum move listed	2% (the page's move filter starts at 3%)
Relative volume	Today's volume so far ÷ 20-day average full-day volume
Rank score	|Move %| × √(relative volume)
Headlines	Latest from the past 36 hours, for the top-ranked movers

GLOSSARY

Gap
A difference between the prior close and the current price, usually formed in pre-market trading.

Relative volume
Today's volume so far divided by the 20-day average daily volume.

Spread (bid-ask)
The gap between the bid and the ask; a cost of trading.

VWAP
Volume-weighted average price: the average price paid for every share traded today.

METHODS

Figure	How it is calculated
Relative volume	Today's volume so far (pre-market included) ÷ average daily volume over the last 20 sessions.
Rank score	|Move %| × √(relative volume).

Data: Massive market data APIs (massive.com/docs). Settings are current as of November 2026 and may be refined; the method notes on the tool page always describe the current version. Educational content only, not investment advice. © 2026 Market Unclouded LLC.



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SEE THE MARKET CLEARLY

Live Market Tools

Options Flow, Gamma Levels, the Gap & Mover Scanner and the Volatility Screener. At marketunclouded.com/tools.

Options Profit Calculator

Model 15 strategies with payoff charts, breakevens and the Greeks. At marketunclouded.com/options-calculator.

Stock Trading Masterclass

The complete 2026 handbook for building a disciplined trading process.

Investment guides

Long-Term Investing, Windfall Planning and more at marketunclouded.com/investment-guides.

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