WARRIOR TRADING BOT MASTER VALIDATION & DEVELOPMENT PACKAGE

1. Project State Snapshot

Mode: PAPER ONLY

Validation Mode: Option 1 – Discovery Validation

Primary Data Source: Schwab

Secondary Data Source: Finviz (UI-only)

Polygon: Removed from strategy path

This document is the authoritative reference for system state, validation posture,

and approved development direction as of Jan 2, 2026.

2. Architecture Decisions (Locked)

• Schwab is the single authoritative source for quotes, trades, and bars.

• Finviz is allowed ONLY as a UI fallback and must never feed trading logic.

• Scanners nominate symbols; they never trade.

• MomentumWatchlist ranks and consolidates.

• Pullback FSM controls timing.

• Gating engine enforces safety and constraints.

3. Warrior Scanner Mapping

GAPPER (04:00–09:15 ET):

• Gap ≥ 4%

• Premarket volume ≥ 200k

• Price $2–$20

GAINER (07:00–09:30 ET):

• % Change ≥ 5%

• Relative Volume ≥ 2.5

• Volume ≥ 750k

HOD (09:15+ ET):

• Last price ≥ High of Day

• Relative Volume ≥ 2.0

• Spread within limits

4. Pullback State Machine

States:

NONE

→ EXPANSION

→ FIRST_PULLBACK (−2% to −6%)

→ ENTRY_WINDOW

→ INVALIDATED

ENTRY_WINDOW is logged only during validation.

No auto-execution permitted.

5. Option 1 – Jan 2 Validation Runbook

04:00 ET:

• Reset scanners

• Clear candidates

• Purge MomentumWatchlist

• Confirm paper account

04:00–07:00:

- GAPPER only (log)

07:00–09:15:

- GAPPER + GAINER

- Manual feed to watchlist

09:15–09:30:

- HOD monitoring

After 09:30:

- First pullback & ENTRY_WINDOW logging only

6. Pre■Flight Checklist (Required)

- Schwab quotes, trades, bars flowing

- HOD scanner logic verified

- Finviz fully isolated (UI only)

- Watchlist stable

- Pullback FSM sane

- Paper mode enforced

- Kill switch available

7. Validation Rules

- No P&L judgment

- No threshold tuning

- No strategy stacking

- No auto■execution

- No data reuse from failed sessions

8. New Technology Roadmap (Post■Validation)

Phase 1:

• Event■sourced state logging

• Explainability (reason lists)

Phase 2:

• Streaming statistics (EWMA)

• Market regime gating

Phase 3:

• Synthetic replay engine

• Regression testing

Explicitly deferred:

• Reinforcement learning

• LLM■driven execution

• Heavy ML signals

9. Resume Instruction

If context is lost, resume with:

"Resume from Warrior Discovery Validation — Schwab■only, Option 1."

10. Final Lock

This document supersedes all chat context.

Any deviation requires explicit review.