

FVG Engine Bot – Upgrade Roadmap (Prioritized)

This roadmap organizes the planned upgrades for the FVG Engine trading bot from most critical to least critical. Each category lists the proposed changes and explains why they matter. This ordering ensures that essential protections and filters are developed first, followed by refinements and enhancements.

1. News Guardrails

- Block entries 15 minutes before and after high-impact (red-folder) news: CPI, NFP, FOMC, Fed Chair speeches.
- Flatten positions 3–5 minutes before event to avoid surprise spikes.
- Use configurable event list loaded from CSV/JSON.

Why: Reason: Protects the bot and combine account from sudden volatility spikes that can instantly breach risk limits.

2. Daily Risk Governors & Session Control

- Daily governor: stop trading after \$900–\$1100 loss, 3 consecutive losses, or 6 trades/day.
- Daily profit lock: stop new trades after \$400–\$600 profit to protect gains.
- Cool-down timer: pause new entries for 10–15 minutes after any trade closes.
- Session windows: restrict entries to 09:35–12:00 ET (and optional 13:30–15:30).

Why: Reason: Ensures compliance with combine daily loss limits, preserves profits, and avoids overtrading outside of high-quality windows.

3. Regime & Energy Filters

- $ADX(14) \geq 18$ required to enable entries.
- Displacement check: $true_range(bar1) \geq 0.9 \times ATR(14)$.
- ATR regime: block trades if volatility is abnormally low ($< 0.6 \times 20\text{-day median}$) or abnormally high ($> 1.8 \times 20\text{-day median}$).
- Overlap heuristic: skip if 5 of last 7 bars overlap $> 60\%$ body (chop detection).

Why: Reason: Filters out chop and non-trending conditions, keeping trades aligned with real displacement and trend.

4. Order & Trade Quality Refinements

- Dynamic limit offset: scale offset with ATR (clamped between 6–12 ticks).
- Ignore FVGs smaller than 8 ticks or larger than 40 ticks.

- Refine trailing stop logic to avoid conflicts with TP.

Why: Reason: Improves execution quality, avoids unrealistic fills, and reduces exposure to very weak or oversized setups.

5. Entry Logic Options

- Keep current next-bar confirm as default behavior.
- Add optional second-chance entry within 3 bars if FVG still valid, HTF bias intact, and rejection confirmed.
- Second-chance trades use tighter risk (smaller SL, cancel after 1 bar).

Why: Reason: Keeps the core discipline intact while offering an optional mode for setups that retest quickly without compromising risk discipline.

6. Telemetry & QA

- Per-trade CSV logs including: time, regime, FVG size, offset, ATR, ADX, MAE, MFE, confirm type.
- Session-filtered backtests, exclude red news windows, minimum 100 trades per run.
- Walk-forward testing for robustness before live deployment.

Why: Reason: Provides visibility into bot performance, helps diagnose errors, and validates improvements with real data.