

STRATEGY INTELLIGENCE ENGINE

UNIVERSAL STRATEGY MODEL

A strategy is a decision graph mapping market state to actions.

STRATEGY OBJECT

- market regime
- asset class
- scenario profile
- entry rules
- position structure
- exit rules
- risk rules
- adjustment rules
- capital rules
- confidence model

MARKET STATE VECTOR

trend, volatility, sentiment, liquidity, valuation

STRATEGY GENERATION FLOW

Market State -> Match Rules -> Build Structure -> Assign Risk -> Score

EDGE SCORE FORMULA

$\text{TrendFit} \cdot 0.25 + \text{VolatilityFit} \cdot 0.20 + \text{SentimentFit} \cdot 0.15 + \text{LiquidityFit} \cdot 0.15 + \text{RiskReward} \cdot 0.15 + \text{HistoricalEdge} \cdot 0.10$

SCENARIO TREE

Triggers mapped to responses (stop, hedge, exit)

SELF-LEARNING MEMORY

Tracks win rate, returns, drawdowns by regime

OUTCOME

Dynamic, adaptive strategy playbooks per stock & horizon.