STRATEGY & SYSTEM DOCUMENTATION

Algorithmic Trading Strategy Inventory

A source-backed map of the paper-trading platform: implemented engines, research strategy families, ticker universes, controls, and latest observed run evidence.

IMPLEMENTED PAPER ENGINES	RESEARCH STRATEGY FAMILIES	EVENT / SECURITY PAIRS	LATEST FULL RUN
3	**22**	**124**	**25 AUG 2026**
Classic · Event · Weather	Arbitrage to attention signals	Gated research inventory	Paper only · 8 hours

Scope and status
This document describes a personal paper-trading and research system. It does not establish a durable edge, does not route live orders, and is not investment advice. Current implementation and research hypotheses are labeled separately.

Prepared 15 September 2026 · Sources frozen from local platform files, latest run artifacts, and research notes.

01 / EXECUTIVE MAP

What exists today

The system is broad by design, but its readiness is uneven. Three engines are implemented for paper use; the event/security library is a structured research backlog requiring proof before capital deployment.

Layer	Current state	Primary inputs	Decision / output	Readiness
Command center	Interactive launcher and monitor	Run mode, clock, data-source settings	Starts engines; monitors portfolio and logs	Implemented
Classic engine	Five alpha strategies plus TWAP benchmark	Public research bars; optional broker feeds	Signals, paper positions, exits, P&L	Implemented / paper
Event-contract engine	Exact-match and research candidate scanner	Kalshi executable quotes; ForecastEx reference; optional CME/IBKR	Validated candidates, paper trades, source health	Implemented / sparse evidence
Weather engine	NOAA/NWS probability model vs contract prices	Grid/hourly forecasts, observed highs, order books	Fair value, net edge, paper sizing and exits	Implemented / paper
124 creative pairs	Event-to-security research hypotheses	Catalyst definition, tickers, validation, kill switch	Paper watchlist or research-only status	Research backlog

Bottom line
The platform is suitable for controlled paper experimentation. It is not ready for live-money use: no order route is active, the latest full run is only one evidence window, event candidates were zero, and modeled costs absorbed most of the classic sleeve's gross result.

Research discipline for every ticker-level thesis

Question	Required answer before promotion
What is mispriced?	A specific probability, payoff, expectation, or cross-market relationship—not a generic company narrative.
What is already priced in?	A dated reference price, consensus, implied probability, or benchmark relationship.
What proves the thesis?	Observable data, KPI, event, spread, or out-of-sample test with a time window.
What kills it?	A falsifier tied to an exit, cap reduction, or removal from the watchlist.
Why now?	A catalyst or evidence window; otherwise classify as monitoring only.
What is missing?	Rules alignment, execution depth, point-in-time data, reaction model, costs, or capacity.

Architecture, sleeves, and operating modes

$1,000	$1,000	$1,000	1 MIN	PAPER
EVENT SLEEVE	WEATHER SLEEVE	CLASSIC SLEEVE	DEFAULT SCAN CLOCK	ORDER STATUS

Execution boundary

- Live data can be used, but live trading is disabled.
- Event, weather, and classic sleeves are separately capitalized.
- Command-center stop triggers fail-safe close logic.
- Source health and data freshness are logged with run artifacts.

Default 'All Programs' run

- Eight-hour paper session; next 8:30 a.m. CT start option.
- Practice mode; one-minute scans.
- Nasdaq public research feed for classic assets.
- IBKR disabled unless explicitly configured.
- TWAP is separate from the alpha suite.

Evidence hierarchy

- Executable quote and rule match before event trades.
- NOAA/NWS official forecast inputs for weather.
- Research feeds are labeled and not treated as executable.
- Creative pairs remain hypotheses until validated out of sample.

Promotion path

Stage	Standard	What blocks promotion
Research only	Economic mechanism and ticker mapping are articulated	No point-in-time evidence, no executable mapping, or weak materiality
Paper watchlist	Rules, validation, cap, edge floor, and kill switch are defined	Unverified source alignment or reaction model
Executable paper candidate	Tradable quotes, depth, positive cost-adjusted edge, and source coverage	Insufficient depth, fuzzy match, stale data, or failed rules
Live-money consideration	Repeated out-of-sample evidence, operational controls, broker reconciliation, and approved risk budget	Current platform intentionally does not meet this stage

03 / CLASSIC SLEEVE

Five alpha models plus an execution benchmark

Simple, interpretable signals run on a deliberately small cross-asset universe. Practice thresholds are looser than strict thresholds and should not be confused with validated alpha.

Strategy	Signal	Practice gate	Strict gate	Exit	Latest run
Mean reversion	30-bar price z-score	Enter |z| ≥ 1.35	Enter |z| ≥ 2.00	Exit when |z| < 0.35	7 trades · +$0.48
Pairs	Log-price spread; corr ≥ 0.80	Enter |z| ≥ 1.35	Enter |z| ≥ 2.00	Exit when |z| < 0.40	3 trades · −$1.04
Trend	EMA(8) − EMA(21)	±0.035% spread	±0.075% spread	Exit on reversal	6 trades · −$1.05
Momentum	20-bar return	±0.30%	±0.60%	Exit on reversal	3 trades · −$2.75
Breakout	Price vs prior 40-bar range	0.05% beyond range	0.15% beyond range	Exit on reversal	No trade
TWAP benchmark	Time-sliced SPY execution	4 × $62.50; 1-min	4 × $62.50; 5-min	Execution complete	Separate benchmark

Sizing and portfolio controls

Control	Practice	Strict / production
Stop / take profit	2% / 3%	2% / 3%
Modeled round-trip cost	0.10%	0.10%
Risk budget per position	0.40% of sleeve × quality multiplier	0.20% of sleeve × quality multiplier
Quality multiplier	0.75×–1.50×	0.75×–1.50×
Position cap	20% of sleeve	10% of sleeve
Concurrent positions	8 total / 2 per strategy	4 total / 1 per strategy

Interpretation
In the latest run, classic strategies were approximately flat before modeled costs (+$0.44) and negative after costs (−$4.36). That is evidence about implementation friction—not proof that any strategy has a durable positive or negative edge.

Ticker universe and configured pairs

Ticker	Name / description	Asset class	Pair group
SPY	SPDR S&P 500 ETF Trust	ETF	SPY_QQQ
QQQ	Invesco QQQ Trust	ETF	SPY_QQQ
IWM	iShares Russell 2000 ETF	ETF	
TLT	iShares 20+ Year Treasury Bond ETF	ETF	
GLD	SPDR Gold Shares	ETF	GLD_GDX
GDX	VanEck Gold Miners ETF	ETF	GLD_GDX
SLV	iShares Silver Trust	ETF	
XLE	Energy Select Sector SPDR Fund	ETF	XLE_XOP
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	ETF	XLE_XOP
USO	United States Oil Fund	ETF	
OIH	VanEck Oil Services ETF	ETF	
UNG	United States Natural Gas Fund	ETF	
KO	Coca-Cola Co	Stock	KO_PEP
PEP	PepsiCo Inc	Stock	KO_PEP
AAPL	Apple Inc	Stock	
MSFT	Microsoft Corp	Stock	

Configured pairs

SPY / QQQ — large-cap beta vs technology-heavy beta	GLD / GDX — gold vs gold miners
XLE / XOP — energy sector vs exploration & production	KO / PEP — large beverage peers

Data caveat
The latest classic run used a public research feed with 120 bars per symbol (1,920 observations total). The platform applies a research-grade freshness threshold; this is not the same as an exchange-grade execution feed.

05 / WEATHER SLEEVE

NOAA probability model versus event-contract prices

The engine converts official forecast distributions into fair probabilities for threshold and range contracts, then applies liquidity, spread, cost, and risk gates.

Component	Current rule
Forecast inputs	NOAA/NWS grid forecast, hourly forecast, and station observed high; no historical predictor in the current engine
Distribution	Normal approximation with $\sigma = 3.5$°F and a 0.5°F continuity correction
Contract shapes	Greater-than, less-than, and between-bucket probabilities
Modeled trading costs	$0.01 fee + $0.005 slippage per contract
Market-quality gates	Two-sided quote; minimum depth 5; maximum spread 6%; maximum immediate mark loss 10%
Entry edge	Practice standard 3% net; 1–2°F narrow buckets require 10% net
Sizing	3.5% risk budget in practice / 2% strict; 12% / 8% sleeve caps; 0.85 risk factor and liquidity cap
Exits	35% NOAA-confirmed stop after 30 min; 55% hard stop; take 50% of expected net; exit if edge ≤ −3% or at T−30m

Latest observed weather trade

Contract	Location / condition	Side	Contracts	Fair	Ask	Net edge	Expected net	Closed P&L
KXHIGHDEN-26AUG26-T87	Denver > 87°F	YES	13	44.32%	$0.29	13.82%	$1.80	−$0.20

Evidence boundary
One small Denver trade is not a strategy backtest. The close was triggered by command-center stop / fail-safe handling, so this observation mixes market outcome with operational behavior.

06 / EVENT-CONTRACT SLEEVE

Executable arbitrage scanner and research-mode matcher

Path	Admission gate	Sizing / cap	Exit discipline
Strict locked payout	Exact wording/source/time/rounding/void match; rules ≥95%; depth ≥3; positive expected net	Class-based caps from 20% exact cross-venue to 0% signal-only	Coverage loss, settlement, T−30m, −10% stop, +80% of expected net, or edge gone
Research candidate	Practice enabled; locked net >0; rules ≥45% practice / 65% standard; depth ≥1	Research cap ≤5%; fuzzy threshold 82% practice / 88% standard	Same exit framework; unverified fuzzy matches remain research only

Source hierarchy

Source	Role in current system	Latest run
Kalshi	Executable public quote source	1,500 two-sided quote sides
ForecastEx	Reference-only public source	200 reference records
CME	Optional licensed / broker-routed reference	Not attempted
IBKR	Optional broker integration	Disabled

Latest evidence
The latest eight-hour full run produced zero event candidates and zero event trades. That validates selectivity and source handling in this window, but it provides no performance evidence for the event strategy families.

All 22 event and cross-asset strategy families

‘Locked?’ describes payoff structure—not implementation readiness. Many families are relative-value or hedge hypotheses that require an empirically validated security-reaction model.

#	Strategy	Class	Locked?	Workbook treatment	Min net edge	Cap	Risk	Primary failure mode
1	Exact contract across venues	Arbitrage	Potentially	Exact Cross-Venue	1.5%	20.0%	Low	Contracts are not actually identical
2	Exhaustive outcome basket	Arbitrage	Potentially	Exhaustive Outcomes	2.0%	15.0%	Low-moderate	Missing or overlapping bin
3	Nested-threshold violation	Logic	Potentially	Nested Threshold	3.0%	10.0%	Moderate	One contract uses different source/time
4	Deadline nesting	Logic	Potentially	Nested Threshold	3.0%	10.0%	Moderate	Early/late contracts have different rules
5	Financial threshold vs vertical	Relative value	Usually no	Binary vs Options	5.0%	7.0%	High	Partial-payoff region
6	Fed contract vs Fed Funds	Relative value	No	Same Underlying Mismatch	4.0%	7.0%	Moderate-high	Basis and meeting-date mismatch
7	Merger approval	Event hedge	No	Event / Security Hedge	7.0%	5.0%	High	Financing, repricing, unrelated news
8	FDA approval / trial	Event hedge	No	Event / Security Hedge	7.0%	5.0%	High	Safety, label, financing, market beta
9	Crypto regulatory approval	Event hedge	No	Event / Security Hedge	7.0%	5.0%	High	Market already priced event
10	Economic release surprise	Event hedge	No	Event / Security Hedge	7.0%	5.0%	High	Cross-asset reaction changes regime
11	Government shutdown / debt ceiling	Macro hedge	No	Event / Security Hedge	7.0%	5.0%	High	Political path and intervention
12	Tariff / court / election policy	Policy hedge	No	Event / Security Hedge	7.0%	5.0%	High	Weak or crowded causal link
13	Weather / infrastructure disruption	Physical hedge	No	Event / Security Hedge	7.0%	5.0%	High	Path, severity and exposure differ
14	Entertainment / operating KPI	Company event	No	Event / Security Hedge	7.0%	5.0%	High	KPI is only one valuation driver
15	Treasury / balance-sheet proxy	Company dependency	No	Treasury / Balance-Sheet Proxy	8.0%	4.0%	High	Dilution, leverage and premium-to-NAV overwhelm asset beta
16	Commodity producer / consumer	Input-output spread	No	Commodity Producer / Consumer	8.0%	4.0%	High	Pass-through, hedges, outages or wrong benchmark
17	Volume / volatility proxy	Operating KPI	No	Volume / Volatility Proxy	10.0%	3.0%	High	Mix shifts, fee compression or immaterial business line
18	Regulatory platform exposure	Policy event	No	Regulatory Platform Exposure	10.0%	3.0%	High	Appeals, narrow scope, workarounds or priced-in outcome
19	Physical bottleneck / freight	Physical spread	No	Physical Bottleneck / Freight	10.0%	3.0%	High	Wrong route, excess capacity, rapid normalization
20	Second-order supplier / customer	Value-chain pair	No	Second-Order Supplier / Customer	12.0%	2.5%	Very high	Exposure too small, inventory buffers or substitution
21	Attention / mention signal	Behavioral signal	No	Attention / Mention Signal	15.0%	1.0%	Very high	Reflexivity, bots, statistical noise and multiple testing
22	Sports/public owner	Signal	No	Signal Only	100.0%	0.0%	Research only	Usually economically immaterial

What each family is trying to exploit

Strategy	Test / logic	Why it can work	Minimum inputs / primary failure
Exact contract across venues	Net locked = payout − sum(executable asks × qty) − all costs	Fragmented liquidity	Inputs: Same wording/source/time/rounding/void; depth Failure: Contracts are not actually identical
Exhaustive outcome basket	Buy every exclusive/exhaustive outcome when total cost < payout	Outcome prices can sum below 1	Inputs: Complete outcome list; asks; depth Failure: Missing or overlapping bin
Nested-threshold violation	P(X>high) ≤ P(X>low); buy broader YES + narrower NO if underpriced	Probability monotonicity	Inputs: Direction; strikes; same measured value Failure: One contract uses different source/time
Deadline nesting	P(event by early) ≤ P(event by late)	Time nesting	Inputs: Same event definition; only date differs Failure: Early/late contracts have different rules
Financial threshold vs vertical	Compare event ask to payoff of tight option vertical at every terminal price	Listed options reveal distribution	Inputs: Option chain; multipliers; assignment; settlement Failure: Partial-payoff region
Fed contract vs Fed Funds	Compare event probability with futures-implied distribution	Same macro driver	Inputs: Contract rules; futures curve; meeting dates Failure: Basis and meeting-date mismatch
Merger approval	p×upside − (1−p)×downside − costs	Binary approval changes deal probability	Inputs: Deal spread; break price; timing; approvals Failure: Financing, repricing, unrelated news
FDA approval / trial	Scenario-weighted company/option P&L, hedged with XBI	Concentrated value event	Inputs: Company exposure; readout timing; volatility Failure: Safety, label, financing, market beta
Crypto regulatory approval	Event probability vs BTC/ETH/COIN/miner option response	Access and flow catalyst	Inputs: Event timing; beta; volatility skew Failure: Market already priced event
Economic release surprise	Prediction bin vs rates/equity/FX scenario grid	Direct macro repricing	Inputs: Consensus; release vintage; revision rule Failure: Cross-asset reaction changes regime
Government shutdown / debt ceiling	Expected event P&L vs VIX, T-bill, Treasury spread scenarios	Specific cash-flow and risk channels	Inputs: X-date; maturity map; policy wording Failure: Political path and intervention
Tariff / court / election policy	Event probability × sector-winner/loser basket response	Policy creates relative winners/losers	Inputs: Direct exposure map; beta controls Failure: Weak or crowded causal link
Weather / infrastructure disruption	Event odds vs commodity/utility/insurer/shipping scenario	Direct physical demand/supply effect	Inputs: Geography; timing; physical exposure Failure: Path, severity and exposure differ
Entertainment / operating KPI	Event threshold vs company options around release	KPI affects expectations	Inputs: KPI-to-value sensitivity; event time Failure: KPI is only one valuation driver
Treasury / balance-sheet proxy	Estimate equity response to the marked asset after controlling for market beta, financing and NAV premium	A marked asset can dominate balance-sheet value	Inputs: Latest holdings; debt/preferreds; share count; beta Failure: Dilution, leverage and premium-to-NAV overwhelm asset beta
Commodity producer / consumer	Model revenue or gross margin from product price minus company-specific inputs, hedges and lag	Operating leverage converts commodity moves into cash flow	Inputs: Production/consumption; hedge book; realized prices; units Failure: Pass-through, hedges, outages or wrong benchmark
Volume / volatility proxy	Regress company revenue drivers on volume/volatility after controlling for price direction and market beta	Some businesses monetize activity rather than direction	Inputs: Activity data; fee/take rate; asset-class mix Failure: Mix shifts, fee compression or immaterial business line
Regulatory platform exposure	Read final rule/remedy; quantify addressable market, take-rate, compliance cost and implementation timing	Rules redistribute access or platform economics	Inputs: Official text; affected geography/product; revenue share Failure: Appeals, narrow scope, workarounds or priced-in outcome
Physical bottleneck / freight	Map asset/facility/route exposure and model price, volume, duration and insurance separately	Capacity loss can create non-linear scarcity value	Inputs: Geography; route; fleet/facility; inventories Failure: Wrong route, excess capacity, rapid normalization
Second-order supplier / customer	Estimate content-per-unit or input share; validate lag and customer concentration out of sample	A catalyst propagates through a concentrated value chain	Inputs: Supplier/customer map; unit economics; contract lag Failure: Exposure too small, inventory buffers or substitution
Attention / mention signal	Use surprise versus a rolling baseline; neutralize beta; test direction and decay out of sample	Attention can precede activity or volatility	Inputs: Platform-compliant mention/search data; timestamps; controls Failure: Reflexivity, bots, statistical noise and multiple testing
Sports/public owner	Observe only unless causal effect and size are defensible	Occasional sentiment effect	Inputs: Ownership attribution; materiality Failure: Usually economically immaterial

09 / EVIDENCE

Latest full-system paper run — 25 August 2026

One eight-hour run is an operational snapshot, not a backtest. Results are shown net of the platform’s modeled costs where available.

19	−$4.36	$3.79	0	1
CLASSIC TRADES	CLASSIC NET P&L	CLASSIC MODELED COSTS	EVENT TRADES	WEATHER TRADE

Strategy	Trades	Pre-cost result	Modeled costs	Net result	Read-through
Mean reversion	7	+$1.88	$1.40	+$0.48	Only positive net classic sleeve in this run
Trend	6	+$0.15	$1.20	−$1.05	Gross edge was smaller than modeled costs
Momentum	3	−$2.15	$0.60	−$2.75	Loss before and after costs
Pairs	3	−$0.44	$0.60	−$1.04	Weak gross result plus costs
Breakout	0	—	—	$0.00	No qualifying signal
Classic total	19	+$0.44	$3.79	−$4.36	Costs were the dominant drag
Weather	1	—	Included	−$0.20	Fail-safe close; not pure market evidence
Event	0	—	—	$0.00	No candidates passed

Decision implication
Keep the platform in paper mode. The next useful proof is repeated, timestamped, out-of-sample evidence by strategy and market regime, with gross-versus-net attribution and operational-error tagging.

Research universe by status and strategy class

The event/security pair library is a thesis inventory. A ticker's presence does not imply a position, recommendation, or validated causal link.

Paper status	Count
PAPER WATCHLIST	85
RESEARCH ONLY	39

Strategy class	Pairs
Commodity Producer / Consumer	29
Second-Order Supplier / Customer	22
Regulatory Platform Exposure	19
Physical Bottleneck / Freight	19
Attention / Mention Signal	13
Volume / Volatility Proxy	10
Event / Security Hedge	7
Same Underlying Mismatch	3
Treasury / Balance-Sheet Proxy	2

Unique parsed ticker / instrument tokens (194)

Alphabetical index
AA, AAL, AAPL, ABNB, ADM, AEM, AGCO, ALB, ALL, AMAT, AMC, AMD, AMZN, ANET, AR, ASML, ASTS, AVGO, AWK, BA, BG, BKNG, BKR, CAH, CALM, CAT, CB, CBOE
CCJ, CCK, CCL, CEG, CF, CIFR, CLF, CLSK, CME, CMG, CNK, COIN, COP, CRWD, CSX, CTRA, CVX, DAL, DDOG, DE, DELL, DHI, DIS, DJT, DKNG, DLR, DOW, EIX
EMN, ENPH, EQIX, EQT, ETHA, ETN, F, FCX, FDX, FLNC, FLUT, FRO, FSLR, FTNT, GD, GEV, GM, GME, GNRC, GOOGL, HAL, HD, HIMS, HL, HLT, HOOD, HPQ, HSY
HUBB, HUT, HYG, IBIT, IBKR, IMAX, JBHT, JETS, KO, KRE, LEN, LEU, LLY, LMT, LNG, LOW, LRCX, LUV, LYB, LYFT, MAR, MARA, MATX, MCD, MCK, MDLZ, META, MLM
MOS, MP, MPC, MSFT, MSTR, MTCH, MU, NCLH, NEM, NET, NFLX, NOC, NRG, NTR, NUE, NVDA, NVO, ODFL, ON, OXY, PAAS, PANW, PCG, PEP, PHM, PINS, PLTR, PSX
PWR, QCOM, RCL, RDDT, RGLD, RIOT, RKLB, RKT, ROKU, RTX, SBUX, SCCO, SCHW, SLB, SLG, SMCI, SNAP, SPOT, SQ, SQM, STLD, STM, STNG, SWKS, T, TGT, TMUS, TRV
TSLA, TSM, TSN, TTD, UAL, UBER, UEC, UNG, UNP, UPS, URI, UWMC, VLO, VMC, VNO, VST, VZ, WBD, WMT, WPM, XLF, XLU, XOM, XRT, XYL, ZIM

Some tokens represent indexes, commodities, funds, or shorthand rather than common equities. Ticker/security verification is required before any implementation.

Research notes, prototypes, and evidence boundaries

Source	As of	What it contributes	Reliance
Installed platform code + README	Aug 2026	Current engines, operating modes, thresholds, risk controls, source hierarchy	Authoritative for current local implementation
Event_Contract_Master.xlsx	Aug 2026	22 strategy families and 124 per-pair research records	Authoritative for research taxonomy and pair gates
Latest command-center run folder	25 Aug 2026	Run configuration, health files, trades, scans, workbooks, logs, and close summary	Point-in-time operational evidence
Google Drive ‘trading’ note	5 Aug 2026	Prediction-market research: exact cross-venue, exhaustive basket, nested threshold, and binary-vs-options structures	Research memo; time-sensitive venue facts may be stale
Kalshi Bot Live Data Template	27 Jul 2026	Legacy public-data monitoring prototype; manual review and live orders disabled	Prototype only; $100 example bankroll and 5% gates are not current platform defaults
Research watchlist workbook	15 Jul 2026	Research-intake tickers for screening	Screen-grade snapshot; separate from algorithmic strategies

Critical missing evidence

• Repeated out-of-sample runs across regimes, with strategy-level gross and net attribution.	• Point-in-time event and security prices aligned to the same timestamp and settlement rule.	• Empirical reaction models for each event/security pair, including beta, lags, nonlinearities, and basis risk.
• Capacity, slippage, market impact, quote survivorship, and stale-quote diagnostics.	• Operational reconciliation against a broker simulator before any live-money consideration.	• Pre-registered promotion and retirement criteria to reduce multiple-testing and selection bias.

APPENDIX A

Full event / security pair inventory (124 records)

Pair-level validation text and kill switches remain in the master workbook included with the archive. This compact appendix carries the actionable routing fields.

ID	Theme	Trigger / question	Ticker(s)	Strategy class	Risk	Min edge	Cap	Rules	Status
CP-001	Crypto treasury	Bitcoin closes above / below a contract level	MSTR	Treasury / Balance-Sheet Proxy	High	11%	4.0%	90%	PAPER WATCHLIST
CP-002	Crypto treasury	Bitcoin closes above / below a contract level	MARA; RIOT; CLSK; HUT; CIFR	Treasury / Balance-Sheet Proxy	High	11%	4.0%	90%	PAPER WATCHLIST
CP-003	Crypto mining	Network hash-rate or difficulty jumps	MARA; RIOT; CLSK; HUT; CIFR	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-004	Crypto power	Power-price spike in a miner's operating region	MARA; RIOT; CLSK; HUT; CIFR	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-005	Crypto volume	Crypto trading volume exceeds a threshold	COIN; HOOD	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-006	Crypto derivatives	Bitcoin volatility or futures volume spikes	CME; CBOE; COIN	Volume / Volatility Proxy	Medium-high	13%	3.0%	88%	PAPER WATCHLIST
CP-007	Crypto regulation	Stablecoin or crypto-market-structure bill passes	COIN; HOOD; SQ	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-008	Crypto regulation	Spot-crypto product approval or expansion	COIN; HOOD; IBIT; ETHA	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-009	Crypto attention	Bitcoin / crypto mentions surge across X, Reddit or Google	MSTR; COIN; HOOD; MARA; RIOT	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-010	Crypto attention	MSTR / Strategy mentions surge relative to Bitcoin	MSTR	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-011	Meme attention	Ticker mention velocity spikes on Reddit/X	GME; AMC; RDDT; HOOD	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-012	Political attention	Named politician or campaign mentions crypto repeatedly	COIN; MSTR; HOOD; DJT	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-013	Gold producers	Gold settles above a level	NEM; AEM; WPM; RGLD	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-014	Gold financing	Real yields fall while gold-event odds rise	NEM; AEM; WPM; RGLD	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-015	Silver leverage	Silver closes above a level	PAAS; WPM; HL	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-016	Copper producers	Copper closes above a level	FCX; SCCO	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-017	Copper users	Copper spikes above a cost threshold	ETN; HUBB; PWR	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-018	Grid buildout	Data-center or grid-capacity approvals accelerate	ETN; GEV; PWR; HUBB	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-019	Steel tariffs	Steel or aluminum tariff enacted	NUE; STLD; CLF; AA	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-020	Steel users	Steel price spikes or tariff raises input cost	CAT; DE; F; GM	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-021	Aluminum	Aluminum price rises sharply	AA; BA; CCK	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-022	Lithium	Lithium price rebounds above a threshold	ALB; SQM	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-023	Lithium consumers	Lithium price collapses	TSLA; GM; F	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-024	Uranium	Uranium price or nuclear-support policy rises	CCJ; LEU; UEC	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-025	Nuclear generation	Nuclear restart / license extension is approved	CEG; VST; NRG	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-026	Rare earths	Export restriction or domestic-mining approval	MP	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-027	Construction materials	Infrastructure spending or rebuilding threshold	VMC; MLM; CAT; URI	Second-Order Supplier / Customer	Medium-high	15%	2.5%	90%	PAPER WATCHLIST
CP-028	Oil producers	WTI or Brent settles above a level	XOM; CVX; COP; OXY	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-029	Oil services	Oil stays above a threshold long enough to lift capex	SLB; HAL; BKR	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST

ID	Theme	Trigger / question	Ticker(s)	Strategy class	Risk	Min edge	Cap	Rules	Status
CP-030	Refiners	Crack spread widens	VLO; MPC; PSX	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-031	Refiners	Crude rises without gasoline/diesel keeping pace	VLO; MPC; PSX	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-032	Natural gas producers	Henry Hub gas settles above a level	EQT; AR; CTRA	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-033	LNG	US LNG export authorization / facility start succeeds	LNG	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-034	LNG input	Henry Hub rises faster than global LNG	LNG	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-035	Fertilizer	Natural gas price spikes	CF; NTR	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-036	Chemicals	Natural gas liquids or oil feedstock spread changes	DOW; LYB; EMN	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-037	Airlines fuel	Jet fuel or oil spikes	DAL; UAL; AAL; LUV	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-038	Cruise fuel	Oil spikes or geopolitical route disruption	CCL; RCL; NCLH	Physical Bottleneck / Freight	High	13%	3.0%	90%	PAPER WATCHLIST
CP-039	Heating demand	Extreme cold probability rises	EQT; AR; XLU	Physical Bottleneck / Freight	High	13%	3.0%	90%	PAPER WATCHLIST
CP-040	Cooling demand	Extreme heat probability rises	VST; CEG; NRG	Physical Bottleneck / Freight	High	13%	3.0%	90%	PAPER WATCHLIST
CP-041	Gas storage	Storage report misses / beats expectation	EQT; AR; CTRA; UNG	Same Underlying Mismatch	High	7%	7.0%	97%	PAPER WATCHLIST
CP-042	Nuclear outages	Nuclear outage percentage exceeds threshold	CEG; VST; NRG; EQT	Physical Bottleneck / Freight	High	13%	3.0%	90%	PAPER WATCHLIST
CP-043	Egg prices	Wholesale egg price exceeds a level	CALM	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-044	Egg input	Corn/soy feed cost rises	CALM; TSN	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-045	Cocoa	Cocoa price exceeds a level	HSY; MDLZ	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-046	Coffee	Arabica coffee price spikes	SBUX	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-047	Sugar	Sugar price spikes	KO; PEP; MDLZ	Second-Order Supplier / Customer	Medium-high	15%	2.5%	90%	PAPER WATCHLIST
CP-048	Corn	Corn price rises sharply	ADM; BG; TSN	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-049	Soy crush	Soybean crush margin widens	ADM; BG	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-050	Fertilizer prices	Potash or nitrogen price exceeds threshold	NTR; MOS; CF	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-051	Farm income	Corn/soy price and planted-acreage expectations rise	DE; AGCO	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-052	Drought	Major crop-region drought probability rises	ADM; BG; DE; MOS	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-053	Avian influenza	Commercial flock outbreak count rises	CALM; TSN	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-054	GLP-1 food mix	GLP-1 prescription/adoption threshold is reached	HSY; MDLZ; PEP	Second-Order Supplier / Customer	Very high	19%	1.0%	90%	RESEARCH ONLY
CP-055	GLP-1 channels	Telehealth GLP-1 access expands or contracts	LLY; NVO; HIMS	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-056	Passenger demand	TSA checkpoint volume exceeds a threshold	DAL; UAL; AAL; LUV; JETS	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-057	Flight disruption	Major airport delay/cancellation threshold	DAL; UAL; AAL; LUV	Physical Bottleneck / Freight	High	13%	3.0%	90%	PAPER WATCHLIST
CP-058	Parcel volume	E-commerce sales or parcel volume beats threshold	UPS; FDX	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-059	Diesel cost	Diesel price spikes	JBHT; ODFL; UPS; FDX	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-060	Rail volumes	Industrial production or railcar loadings exceed threshold	UNP; CSX	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-061	Panama Canal	Canal restrictions persist beyond a date	ZIM; MATX; JBHT	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-062	Suez / Red Sea	Red Sea disruption persists	ZIM; MATX	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-063	Hormuz	Strait disruption probability rises	STNG; FRO; XOM; CVX	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-064	Ocean freight users	Container spot rates spike	WMT; TGT; XRT	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-065	Cruise bookings	Cruise passenger/bookings threshold	CCL; RCL; NCLH	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST

ID	Theme	Trigger / question	Ticker(s)	Strategy class	Risk	Min edge	Cap	Rules	Status
CP-066	Hotel travel	International arrivals or hotel occupancy exceeds threshold	MAR; HLT; BKNG; ABNB	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-067	Ride hail	Urban transit disruption or event attendance spikes	UBER; LYFT	Second-Order Supplier / Customer	Very high	19%	1.0%	90%	RESEARCH ONLY
CP-068	Hurricane losses	Major hurricane landfall in a named region	ALL; CB; TRV	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-069	Hurricane rebuilding	Major hurricane landfall and damage threshold	GNRC; HD; LOW; PWR; URI	Second-Order Supplier / Customer	Very high	19%	1.0%	90%	RESEARCH ONLY
CP-070	Wildfire	Wildfire acreage / utility-cause probability rises	PCG; EIX	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-071	Backup power	Grid outage or severe-weather alert count rises	GNRC	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-072	Restoration contractors	Large outage restoration event	PWR; URI	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-073	Water scarcity	Drought declaration or reservoir threshold	AWK; XYL	Second-Order Supplier / Customer	Very high	19%	1.0%	90%	RESEARCH ONLY
CP-074	Winter storm	Severe freeze reaches Gulf energy infrastructure	EQT; VLO; DOW; LYB	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-075	Heat and data centers	Regional heat plus peak-load threshold	DLR; EQIX; VST; CEG	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-076	Snow retail	Major snowstorm affects dense retail regions	HD; LOW; UPS; FDX	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-077	Earthquake	Significant earthquake near semiconductor or logistics hub	TSM; ASML; AMAT; LRCX	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-078	Mortgage rates	30-year mortgage rate falls below a threshold	DHI; LEN; PHM	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-079	Mortgage origination	Mortgage rate falls and application volume rises	RKT; UWMC	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-080	Home improvement	Existing-home sales turn up	HD; LOW	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-081	Lumber	Lumber price spikes	DHI; LEN; PHM	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-082	Office stress	Office vacancy / refinancing stress threshold	VNO; SLG	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-083	Regional-bank CRE	Commercial real-estate loss threshold	KRE	Event / Security Hedge	High	10%	5.0%	90%	PAPER WATCHLIST
CP-084	Yield curve	Curve steepens beyond a threshold	XLF; SCHW; IBKR	Same Underlying Mismatch	High	7%	7.0%	97%	PAPER WATCHLIST
CP-085	Trading volume	Equity or option volume exceeds threshold	CBOE; CME; IBKR; HOOD	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-086	Volatility	VIX closes above a level	CBOE; IBKR	Volume / Volatility Proxy	High	13%	3.0%	88%	PAPER WATCHLIST
CP-087	Prediction-market adoption	Event-contract volume or regulatory access expands	IBKR; CME; HOOD; CBOE	Regulatory Platform Exposure	Very high	17%	1.0%	92%	RESEARCH ONLY
CP-088	Credit spreads	High-yield spread widens beyond threshold	HYG; KRE; RKT	Same Underlying Mismatch	High	7%	7.0%	97%	PAPER WATCHLIST
CP-089	Short-term rates	Fed cuts faster than expected	SCHW; IBKR	Event / Security Hedge	Very high	14%	1.0%	90%	RESEARCH ONLY
CP-090	Short-video regulation	TikTok is banned, divested or materially restricted	META; SNAP; PINS; GOOGL	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-091	App-store policy	App-store commission or anti-steering rule changes	AAPL; GOOGL; SPOT; MTCH	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-092	Digital advertising	Privacy rule tightens targeting / attribution	META; SNAP; PINS; TTD; GOOGL	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-093	Search antitrust	Search-distribution remedy is imposed	GOOGL; AAPL	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-094	Sports betting	A state legalizes online sports betting	DKNG; FLUT	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-095	Prediction-market regulation	Sports/political event-contract access expands or contracts	IBKR; HOOD; CME	Regulatory Platform Exposure	Very high	17%	1.0%	92%	RESEARCH ONLY
CP-096	Autonomous vehicles	Driverless commercial approval expands to a city/state	TSLA; GOOGL; UBER; LYFT	Regulatory Platform Exposure	Very high	17%	1.0%	92%	RESEARCH ONLY

ID	Theme	Trigger / question	Ticker(s)	Strategy class	Risk	Min edge	Cap	Rules	Status
CP-097	Tariffs and retail	Broad consumer-goods tariff becomes effective	TGT; WMT; XRT	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-098	Solar policy	Domestic-content credit or tariff changes	FSLR; ENPH	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-099	Defense budget	Named defense program is funded / awarded	LMT; NOC; RTX; GD; PLTR	Event / Security Hedge	High	10%	5.0%	90%	PAPER WATCHLIST
CP-100	Space launch	Named launch succeeds / fails	RKLB; ASTS	Event / Security Hedge	Very high	14%	1.0%	90%	RESEARCH ONLY
CP-101	Spectrum auction	Named spectrum band is auctioned / cleared	T; VZ; TMUS; ASTS	Regulatory Platform Exposure	High	13%	3.0%	92%	PAPER WATCHLIST
CP-102	Drug approval	FDA approves a named drug/label	LLY; NVO; HIMS; named sponsor	Event / Security Hedge	High	10%	5.0%	90%	PAPER WATCHLIST
CP-103	Drug shortage	FDA shortage status persists / resolves	LLY; NVO; HIMS; MCK; CAH	Physical Bottleneck / Freight	High	13%	3.0%	90%	PAPER WATCHLIST
CP-104	AI capex	Hyperscaler AI capex exceeds threshold	NVDA; AVGO; ANET; ETN; GEV	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-105	AI power demand	Data-center load / interconnection queue exceeds threshold	VST; CEG; NRG; ETN; GEV; PWR	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-106	AI mentions	AI-chip or model mentions surge around a keynote	NVDA; AVGO; ANET; SMCI; PLTR	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-107	GPU supply	Lead times or export controls tighten	NVDA; AMD; ASML; AMAT; LRCX	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-108	Semiconductor cycle	Memory price rises	MU; DELL; HPQ	Commodity Producer / Consumer	High	11%	4.0%	88%	PAPER WATCHLIST
CP-109	Cloud outage	Major cloud outage exceeds duration threshold	AMZN; MSFT; GOOGL; NET; DDOG	Physical Bottleneck / Freight	Very high	17%	1.0%	90%	RESEARCH ONLY
CP-110	Cyber incident	Material cyber breach is confirmed	CRWD; PANW; FTNT	Second-Order Supplier / Customer	Very high	19%	1.0%	90%	RESEARCH ONLY
CP-111	Streaming KPI	Streaming subscribers or engagement beats threshold	NFLX; ROKU; TTD	Event / Security Hedge	High	10%	5.0%	90%	PAPER WATCHLIST
CP-112	Box office	Domestic/global box office exceeds threshold	IMAX; CNK; DIS; WBD	Second-Order Supplier / Customer	Very high	19%	1.0%	90%	RESEARCH ONLY
CP-113	App downloads	App-store rank or download mentions surge	RDDT; SNAP; PINS; DJT	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-114	Reddit attention	Reddit post/comment activity around investing surges	RDDT; HOOD	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-115	CEO mentions	CEO/product name mentions surge after a post or interview	TSLA; MSTR; DJT	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-116	EV deliveries	Named EV maker delivery threshold	TSLA; ALB; ON; STM	Second-Order Supplier / Customer	Very high	19%	1.0%	90%	RESEARCH ONLY
CP-117	Battery storage	Grid-storage installation threshold	TSLA; FLNC; ETN	Second-Order Supplier / Customer	High	15%	2.5%	90%	PAPER WATCHLIST
CP-118	Satellite launch	Satellite constellation deployment threshold	ASTS; RKLB	Event / Security Hedge	Very high	14%	1.0%	90%	RESEARCH ONLY
CP-119	Movie mentions	Trailer/film search interest surges before release	IMAX; CNK; DIS; WBD	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-120	Product launch	Search / mention interest for a new device exceeds threshold	AAPL; QCOM; SWKS	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-121	Restaurant traffic	Weather-adjusted restaurant-search interest rises	SBUX; MCD; CMG	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-122	Labor action	Strike begins or ends at a named company/industry	BA; F; GM; UPS	Physical Bottleneck / Freight	High	13%	3.0%	90%	PAPER WATCHLIST
CP-123	Government contract mentions	Agency budget/document mentions a named vendor	PLTR; MSFT; AMZN; GOOGL	Attention / Mention Signal	Very high	22%	1.0%	95%	RESEARCH ONLY
CP-124	Regulatory document mentions	Company/product is newly named in a regulator filing	Case-specific	Regulatory Platform Exposure	Very high	17%	1.0%	92%	RESEARCH ONLY

APPENDIX B

Event-strategy default gates

Strategy	Min inputs	Best categories	Example	Edge	Min profit	Rules	Depth	Cap
Exact contract across venues	Same wording/source/time/rounding/void; depth	Fed, index, CPI, commodities, elections	$0.42 YES + $0.55 NO = $0.97 gross cost	1.5%	$5.00	99%	3	20.0%
Exhaustive outcome basket	Complete outcome list; asks; depth	Fed bins, CPI ranges, temperature, election winner	$0.46 + $0.37 + $0.12 = $0.95	2.0%	$5.00	99%	3	15.0%
Nested-threshold violation	Direction; strikes; same measured value	BTC, oil, temperature, date-by markets	Above 100 vs above 110	3.0%	$7.50	98%	3	10.0%
Deadline nesting	Same event definition; only date differs	Approvals, launches, elections, policy actions	By June vs by December	3.0%	$7.50	98%	3	10.0%
Financial threshold vs vertical	Option chain; multipliers; assignment; settlement	SPX/XSP, RUT/IWM, BTC, WTI, gold, FX	SPX above K vs XSP call spread	5.0%	$10.00	95%	4	7.0%
Fed contract vs Fed Funds	Contract rules; futures curve; meeting dates	FOMC decisions	ForecastEx/Kalshi vs Fed Funds futures	4.0%	$10.00	97%	4	7.0%
Merger approval	Deal spread; break price; timing; approvals	M&A antitrust/foreign approvals	Approval contract + target shares/options	7.0%	$12.50	90%	5	5.0%
FDA approval / trial	Company exposure; readout timing; volatility	Biotech approvals and trials	FDA YES + company option spread	7.0%	$12.50	90%	5	5.0%
Crypto regulatory approval	Event timing; beta; volatility skew	ETF and regulatory decisions	Approval YES + BTC/COIN structure	7.0%	$12.50	90%	5	5.0%
Economic release surprise	Consensus; release vintage; revision rule	CPI, payrolls, unemployment, GDP	CPI bin + Treasury/FX options	7.0%	$12.50	90%	5	5.0%
Government shutdown / debt ceiling	X-date; maturity map; policy wording	Fiscal events	Shutdown YES + volatility/rates hedge	7.0%	$12.50	90%	5	5.0%
Tariff / court / election policy	Direct exposure map; beta controls	Tariffs, elections, court rulings	Tariff YES + domestic/importer spread	7.0%	$12.50	90%	5	5.0%
Weather / infrastructure disruption	Geography; timing; physical exposure	Hurricanes, heat, canals, straits	Landfall YES + gas/utility/insurer basket	7.0%	$12.50	90%	5	5.0%
Entertainment / operating KPI	KPI-to-value sensitivity; event time	Subscribers, box office, passengers	Subscriber threshold + company options	7.0%	$12.50	90%	5	5.0%
Treasury / balance-sheet proxy	Latest holdings; debt/preferreds; share count; beta	Bitcoin and other treasury assets	BTC threshold + MSTR/IBIT relative-value	8.0%	$15.00	90%	5	4.0%
Commodity producer / consumer	Production/consumption; hedge book; realized prices; units	Metals, energy, agriculture, airlines, food	Cocoa above level + HSY/MDLZ spread	8.0%	$15.00	88%	5	4.0%
Volume / volatility proxy	Activity data; fee/take rate; asset-class mix	Exchanges, brokers, transport, travel	Crypto volume + COIN/HOOD; VIX + CBOE	10.0%	$20.00	88%	5	3.0%
Regulatory platform exposure	Official text; affected geography/product; revenue share	Apps, betting, crypto, search, drug access	TikTok restriction + META/SNAP basket	10.0%	$20.00	92%	5	3.0%
Physical bottleneck / freight	Geography; route; fleet/facility; inventories	Shipping, energy, weather, semiconductors	Suez disruption + shipper/importer spread	10.0%	$20.00	90%	5	3.0%
Second-order supplier / customer	Supplier/customer map; unit economics; contract lag	Grid, AI, housing, EV, agriculture	AI capex + power/grid equipment basket	12.0%	$25.00	90%	6	2.5%
Attention / mention signal	Platform-compliant mention/search data; timestamps; controls	Crypto, meme stocks, launches, consumer demand	Relative MSTR-vs-BTC mentions + MSTR/IBIT watch	15.0%	$25.00	95%	8	1.0%
Sports/public owner	Ownership attribution; materiality	Sports results	Game result vs listed owner	100.0%	$999.00	100%	99	0.0%

Archive map
The companion folder contains this PDF, current platform code (with credentials excluded), master and release workbooks, the full latest run, research exports, relevant legacy weather workbooks, and a SHA-256 manifest.