

V4Router Used Manual

DealerFlow V4 Router user manual

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Plain-English Summary

The V4 Router is an extra shadow layer inside the DealerFlow dashboard.

It does not replace the current Active 10 sleeve system. The current Active 10 system remains the core trading program.

V4 watches for a small set of additional long sleeve opportunities. When one of those opportunities appears, V4 asks a stricter question:

`Is this a good time to add a small extra long exposure on top of the normal DealerFlow trade, without taking unnecessary risk?`

For now, the answer only affects the V4 shadow log. It does not place live orders, change the Active 10 checkboxes, or write to the normal DealerFlow paper trade log.

What V4 Is

V4 is a shadow additive router.

That means:

`Active 10 remains the main system.
V4 looks for extra add-on opportunities.
V4 starts with +0.50x maximum shadow add-on size.
V4 logs what it would have done.
V4 does not execute live API trades.`

The purpose is to forward-test whether the V4 research result holds up in live

dashboard conditions before it is ever allowed to control API sizing.

What V4 Is Not

V4 is not a new live trading system yet.

It is also not six new Active 10 sleeves. You do not need to check the Active column for the six V4 sleeves just because they are part of V4.

V4 is not a blanket size-up rule. It does not automatically turn every approved long into a bigger long.

V4 only matters when:

1. One of the six V4 watch sleeves fires.
2. The current DealerFlow safety gates are clean.
3. The specific V4 regime gate matches.
4. The V4 risk limits allow another add-on.

The Current Dashboard Panel

The V4 strip on the dashboard has five main boxes.

V4 Router

This shows the overall V4 state and mode.

Common examples:

```
ARMED / SHADOW ONLY  
BLOCKED / SHADOW ONLY  
DATA WAIT / SHADOW ONLY
```

Plain English:

```
ARMED:  
  V4 is allowed to consider a shadow add-on if a V4 sleeve fires.
```

```
BLOCKED:  
  V4 is not allowed to add exposure right now.
```

DATA WAIT:

The dashboard does not have enough current data to trust the V4 decision.

SHADOW ONLY:

V4 is observation and logging only. It has no live execution effect.

Additive Permission

This tells you whether V4 is allowing an add-on right now.

WATCH ADD:

At least one V4 candidate passed the gates.

NO ADD:

No V4 add-on is allowed right now.

The normal display also says:

```
+0.50x max shadow; Active 10 unchanged
```

That means V4 would add at most a half-size shadow layer. It does not change the normal Active 10 trade.

V4 Candidates

This shows how many V4 candidates are currently passing or blocked.

Example:

```
0 pass / 2 now / 2 logged block
```

Plain English:

pass:

Candidate passed V4 and would be logged as a shadow add-on.

block:

Candidate fired, but V4 refused the add-on because a gate failed.

logged block:

Blocked V4 events already written to the separate V4 shadow log today.

Safety Gate

This box tells you whether the combined safety gate is open.

V4 uses two layers:

Top-10 safety gate:

Reuses the existing DealerFlow / Top-10 cascade and data-quality controls.

V4 risk gate:

Adds V4-specific limits such as max open add-ons and daily loss protection.

If the panel says:

```
TOP-10 BLOCK
```

then V4 is blocked by the existing DealerFlow safety layer. That can happen even when the V4 risk gate itself is passing.

Example:

```
Top-10 data quality is WARN.
```

Plain English:

DealerFlow is saying the current data is not clean enough to trust additive V4 logic. V4 stands down.

V4 Shadow P&L

This shows the separate V4 shadow result for the day.

It is not the same as the normal DealerFlow paper trade log.

Example:

```
+0 pts  
0 open / 0 closed / 2 blocked
```

Plain English:

V4 has no open or closed add-on shadow trades, but it has blocked two add-on attempts today.

When V4 Is Allowed To Add

V4 can only allow a shadow add-on when all of these are true:

1. A V4 watch sleeve is firing.
2. The candidate is a long-side add-on.
3. Top-10 long permission is ALLOW.
4. Cascade state is NORMAL.
5. DealerFlow data quality is OK.
6. The V4 sleeve's regime condition matches.
7. V4 daily loss and open-position risk limits pass.

If any one of those is false, V4 blocks the add-on.

What Blocks V4

The most common V4 block reasons are:

Missing pre-session GEX:

DealerFlow does not trust the warm-start / positive-GEX amplifier layer.

Top-10 data quality is WARN:

The existing dashboard safety layer says data quality is not clean.

Cascade watch or cascade containment:

The system is in a defensive state. V4 does not add long exposure.

V4 regime gate failed:

The sleeve fired, but the specific dealer-flow / market-structure condition that made it valuable in research is not present right now.

V4 risk gate failed:

Too many V4 add-ons are already open, daily loss protection is active, or the combined exposure target would be too high.

The Six V4 Additive Sleeves

V4 uses six additive watch sleeves. These are not manually activated as normal

Active 10 sleeves. They are watched by the V4 router.

V4 Additive Sleeve	Required V4 Gate	Research Trades	Research Points	Average Points	Worst Trade
POS_GAMMA_LOUD_LONG	wall_reload_state=BELOW_HVL	77	+706.31	+9.17	-50.00
Floor Absorption Impulse Long	dex_state=DEX_IMMATURE	45	+651.75	+14.48	-30.50
DHUI_EXPANSION_LOW_CHOP_LONG	wall_reload_state=BELOW_HVL	56	+452.88	+8.09	-35.00
D1_bullDiv_fewmaVel_dexd30Short_all_120m	dealer_book_state=SHORT_GAMMA_CONVEX	24	+440.62	+18.36	-6.00
WB_CW_PROXIMITY_LONG	wall_reload_state=BELOW_HVL	37	+167.00	+4.51	-47.00
CONFLUENCE_LONG_BIAS_60M	vp_state=BELOW_VALUE	23	+119.19	+5.18	-20.56

Plain English:

The sleeve firing is not enough.
The matching market-structure condition must also be present.

How V4 Uses Existing Cascade Protection

V4 piggybacks on the existing DealerFlow / Top-10 cascade protection.

It does not invent a second, unrelated cascade blocker for the six sleeves.

V4 asks the existing dashboard:

```
Is Top-10 long permission ALLOW?  
Is cascade state NORMAL?  
Is the data quality clean?
```

If the existing dashboard says the market is in cascade watch, cascade containment, or data-quality warning, V4 refuses the add-on.

This is deliberate. The six V4 sleeves are add-ons, not emergency overrides.

Investment Metrics

These are the main metrics used to judge V4.

Total Points

Total ES points generated by the backtest or shadow log.

Higher is better, but only if the risk profile is acceptable.

Number Of Trades

How many trades or shadow add-ons were taken.

A higher trade count gives more evidence, but it can also mean more exposure.

Average Points

Total points divided by number of trades.

This tells you the average reward per trade.

Median Points

The middle trade result.

Median is useful because a few huge winners can make the average look better than the typical trade really is.

Win Rate

The percentage of trades that closed positive.

Win rate alone is not enough. A system can have a high win rate and still lose money if the losers are too large.

Profit Factor

Gross winning points divided by gross losing points.

Example:

Profit factor 6.69 means the historical winners produced 6.69 points of profit for every 1.00 point of loss.

Higher is better, but extremely high values should still be validated forward.

Max Drawdown

The largest peak-to-trough loss during the test.

Plain English:

How much pain the strategy had to sit through before making a new high.

For live/API trading, max drawdown matters as much as total points.

Worst Day

The worst single trading day in the test.

This matters because API trading must survive bad days without forcing a panic shutdown.

Largest Loss

The worst individual trade.

This shows the single-trade tail risk.

Largest Gain

The best individual trade.

This helps identify whether the system is dependent on only one or two unusually large trades.

Max Concurrent

The highest number of trades open at the same time.

Plain English:

How crowded the book can get.

Lower max concurrent exposure is usually better for a system that may eventually route through an API.

V4 Research Result

The V4 research result was designed to stay above 10,000 points while improving the loss profile versus earlier router versions.

Scenario	Trades	Total Points	Average Points	Median Points	Win Rate	Profit Factor	Max Drawdown	Worst Day	Largest Loss	Largest Gain	Max Concurrent
Active 10, cascade only	305	+5043.50	+16.54	+10.75	64.3%	6.51	-217.50	-150.25	-52.25	+95.25	10
Active 10, Clint/HIRO sizing	305	+7342.88	+24.08	+14.50	64.3%	9.06	-194.38	-147.00	-68.62	+142.88	10
V4 minimal robust 10k	579	+10189.37	+17.60	+8.25	64.1%	6.69	-191.00	-147.00	-68.62	+142.88	11

Plain English:

The current Active 10 cascade-only baseline was about +5043.50 points.
 V4 research reached about +10189.37 points.
 That is roughly +5145.87 more historical points than the cascade-only baseline.

The important part is not only the extra points. The important part is that V4 kept the risk profile controlled:

Profit factor:	6.69
Max drawdown:	-191.00
Worst day:	-147.00
Max concurrent:	11
Largest loss:	-68.62

Why V4 Was Preferred Over V3

V3 had slightly more historical P&L, but V4 had cleaner risk.

Scenario	Total Points	Profit Factor	Max Drawdown	Worst Day	Max Concurrent
V3 evidence-floor adaptive ODTE	+10267.88	6.64	-228.25	-166.25	12
V4 minimal robust 10k	+10189.37	6.69	-191.00	-147.00	11

Plain English:

V4 gave up about 78.51 historical points.
 In exchange, it improved drawdown by 37.25 points, improved the worst day by 19.25 points, improved profit factor, and reduced max concurrent exposure.

That is a better tradeoff for a system that may eventually place API trades.

Where V4 Logs

V4 writes to its own shadow log:

```
DealerFlow/analysis_out/v4_shadow_trades.csv
```

It does not write to the normal DealerFlow paper trade log while it is in SHADOW_ONLY mode.

The dashboard API also exposes:

```
/api/v4-shadow
```

That endpoint is for reviewing V4 shadow rows and daily V4 results.

How To Use V4 During The Trading Day

Use the V4 strip as an operator read, not as a live trade instruction yet.

Recommended workflow:

1. Check the V4 Router state.
2. If it says BLOCKED, read the reason.
3. Check whether the block came from Top-10 safety or V4 risk.
4. If Additive Permission says WATCH ADD, treat it as a shadow add-on only.
5. Review V4 Shadow P&L over many days before considering promotion.

Do not manually check the Active column for the six V4 sleeves just because V4 exists. V4 is meant to evaluate those sleeves separately.

Promotion Path

V4 should move through stages.

Stage 1: SHADOW_ONLY

Display decisions and log shadow results.
No normal paper-log writes.
No live API effect.

Stage 2: V4_PAPER_ADD_ONLY

Still no live API.
Allow V4 to create separate paper add-on records after forward validation.

Stage 3: V4_API_SIZE_ADD

Only after enough forward evidence.

Still capped at additive size.

Still blocked by cascade watch, cascade containment, stale data, and daily risk limits.

The current implementation is Stage 1.

Operator Translation

If you see this:

V4 Router: BLOCKED / SHADOW ONLY

Safety Gate: TOP-10 BLOCK

Reason: Top-10 data quality is WARN.

It means:

V4 is standing down because the existing DealerFlow safety layer does not trust the current data.

If you see this:

V4 Router: ARMED / SHADOW ONLY

Additive Permission: NO ADD

V4 Candidates: 0 pass / 0 block

It means:

V4 is allowed to look, but no V4 sleeve is firing right now.

If you see this:

V4 Router: ARMED / SHADOW ONLY

Additive Permission: WATCH ADD

It means:

A V4 sleeve fired, the safety gates passed, the regime gate matched, and V4 would allow a +0.50x shadow add-on.

Important Risk Note

All V4 research metrics are historical backtest metrics. They are not a guarantee of future performance.

The reason V4 is shadow-only is to make sure the live dashboard behavior matches the research behavior before any API execution is considered.