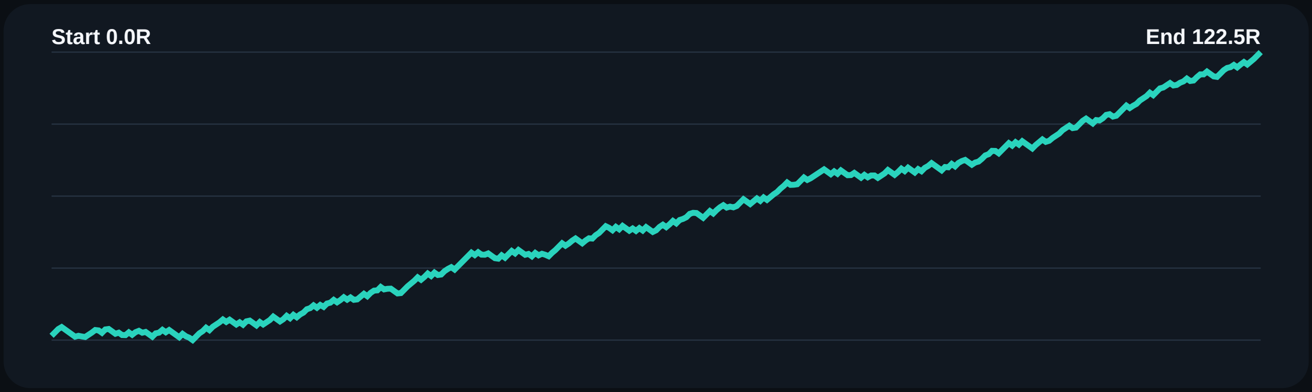
MNQ 1-Min Open Drive Reclaim Router

Research/demo candidate for prop-firm automation. This route grafts a one-minute MNQ open-drive reclaim sleeve onto the existing MES clean prop anchor, then runs the combined signal stream through a shared daily risk governor. The goal is higher useful frequency without sacrificing prop-firm survival.

Metric	Baseline 3k Read	Interpretation
Trades	360 accepted trades	Meaningfully more active than the conservative anchor, but not a forced daily scalper.
Frequency	2.31 trades/week	Usually multiple signals per week during active regimes.
Win rate	62.8%	Strong enough for positive-R bracket logic.
Target profile	1.0R to 1.5R	RR mix from accepted tradebook: {'1.5': 212, '1.25': 74, '1.0': 74}.
Expectancy	+0.340R/trade	Healthy normalized edge before harsher fill-cost stress.
Profit factor	1.98	Good gross-win to gross-loss relationship in the historical replay.
Historical max DD	5.63R	Main reason the route passes the prop reality filter.
Eval pass	98.3% at $125 risk	3,000 path Topstep-style simulation; not a firm guarantee.
Median days	45 trading days	Faster than the anchor, still designed for survival more than speed.



Prop Reality Filter

The strongest practical read is that the route remains viable after added-cost and missed-fill stress. The raw high-frequency one-minute variants were rejected because pass probability and expectancy fell apart under realistic friction.

Stress	N	Win	ExpR	PF	DD	Pass	Fail	Med	p95 DD
baseline	360	62.8%	+0.340R	1.98	5.63R	98.3%	0.0%	45d	$823
10% miss + cost	325	63.1%	+0.322R	1.91	6.59R	96.3%	0.0%	49d	$880
+0.05R cost	360	62.5%	+0.290R	1.80	7.58R	92.3%	0.0%	52d	$1,018
miss 7 + cost	309	61.5%	+0.258R	1.66	5.75R	83.5%	0.0%	59d	$1,085
+0.10R cost	360	61.7%	+0.240R	1.63	9.53R	81.1%	0.2%	59d	$1,180

Operating Profile - Public Version

Exact thresholds and route weights remain private buyer material. The public operating profile below is sufficient for audit and risk review without exposing the complete turnkey recipe.

Area	Public rule	Automation requirement
Instrument	MNQ one-minute sleeve plus MES anchor sleeves. Tradebook mix: {'MNQ': 187, 'MES': 173}.	Start on micro sizing only. Do not translate to NQ/ES without retesting.
Chart	MNQ 1-minute open-drive source plus MES 2m/5m anchor families.	Use closed-bar signals; no intrabar repaint or late chase.
Window	MNQ sleeve inside the New York open band; anchor sleeves remain inside their validated RTH windows.	Disable outside validated windows and around high-impact scheduled news.
Bias	Long-only continuation, reclaim, and failed-sweep families.	Route under one global position governor.
Entry	Closed signal, intended next-bar fill.	Cancel stale entries that miss the intended entry bar.
Stop	Immediate bracket stop from structure/ATR risk.	No stop widening, no averaging down.
Target	Positive-R bracket, 1.0R to 1.5R depending sleeve.	Take target automatically; no manual hope hold.
Daily governor	Max three accepted trades/day with hard daily stop and profit lock.	The governor must live above all signals, not inside only one strategy.
Risk	$125/trade evaluation profile; lower funded risk after passing.	Funded mode should prioritize payout survival over pass speed.

Module Contribution

The route is a portfolio of small sleeves, not a single entry trick. This is why it survives better than the broad one-minute scalper searches that produced higher trade count but weaker cost stress.

Module	Trades	Win	Net R	Avg R
MNQ 1-Min Open Drive Sleeve	116	56.9%	+34.0R	+0.293R
RTH Sweep Frequency Scout	74	66.2%	+28.0R	+0.378R
Open Drive Quality Anchor	74	67.6%	+21.3R	+0.288R
OR Failed Break Sleeve A	41	70.7%	+21.1R	+0.515R
Prior Sweep Reclaim Sleeve	52	57.7%	+17.3R	+0.332R
OR Failed Break Sleeve B	3	66.7%	+0.8R	+0.266R

Evaluation Mode Versus Funded Mode

Mode	Recommended risk	Goal	Stop/lock behavior	Current read
Evaluation	$125 per accepted trade	Pass efficiently without rule breach.	Max three trades/day, hard daily stop, profit lock, no stale fills.	98.3% baseline pass, median 45 days, p95 DD about $823.
Evaluation - cost stressed	$125 per accepted trade	Survive realistic added friction.	Same governor, +0.10R modeled extra cost.	81.1% pass and 0.17% modeled max-loss failure.
Funded	$80-$110 per accepted trade	Preserve payout eligibility.	Use lower daily aggression and strict kill switch.	Baseline funded payout reads 100.0% in the modeled profile.
Do not use	Mini contract scaling	Speed at all costs.	None.	Not approved. Scaling before live fill logs invalidates the research.

Kill Criteria

Trigger	Action
IBKR/TWS API cannot be reached or bracket placement is not confirmed	Do not automate live. Run only chart/demo review until API logs are clean.
Live/paper slippage exceeds modeled cost by 1.5x for 20 trades	Pause and rerun stress with actual fill data.
Two full model losses in one day	Stop trading that day.
Any missing bracket attachment	Immediate automation halt.
High-impact scheduled news inside active window	Disable entries until news cooldown model is verified.
Daily drawdown reaches 40%-50% of prop daily limit	Stop entries and preserve account.
Prop firm rule changes	Refresh simulator before next challenge attempt.

Audit Trail And Status

Area	File or source	Purpose
Router tradebook	work/router_graft_tf1_open_drive_top1_3000_fixed_20260629/trades_anchor_plus_m1_3trade_nolosslock__top_trades_14_dbp_9eb1f74368_mnq_all_all_prior_open_band_r16_48_rrnone_snone_enone.csv	Accepted trades used for baseline metrics.
Router stress summary	work/router_graft_tf1_open_drive_top1_3000_fixed_20260629/router_graft_m1_sleeves_summary.csv	Monte Carlo pass/fail, stress, and risk rankings.
1-minute sleeve	work/tf1_open_drive_tradebooks_20260629/top_trades/14_DBP_9eb1f74368.csv	MNQ one-minute open-drive reclaim sleeve before router grafting.
Readiness note	work/TF1_OPEN_DRIVE_ROUTER_READINESS_20260629.md	Promotion notes and paper-forward next steps.
IBKR observation attempt	work/prop_alpha_ibkr_exact_signal_watch_tf1_20260629/EXACT_SIGNAL_WATCH_REPORT.md	Blocked by local TWS/Gateway API connection error 502; no orders placed.
Rule simulator	work/prop_alpha_lab.py	Topstep-style 50K template with daily loss, max loss, payout, commission, slippage, and lockouts.
Data source	work/databento_validation_normalized	Normalized MES/MNQ continuous-contract intraday bars used by the research lab.

Current Status

Promote as a Tier A/B paper automation candidate. It is stronger than the low-frequency anchor for signal count and stronger than rejected one-minute scalpers for prop-firm survival. It is not approved for unattended live automation until the IBKR/automation adapter records clean demo fills, stale cancels, bracket attachment, and daily lockouts.

Risk Notice

This document is educational trading research and software documentation, not financial advice, investment advice, or a brokerage performance statement. Backtests and Monte Carlo simulations can fail because of fills, slippage, latency, fees, platform behavior, user execution, rule changes, and market regime shifts.