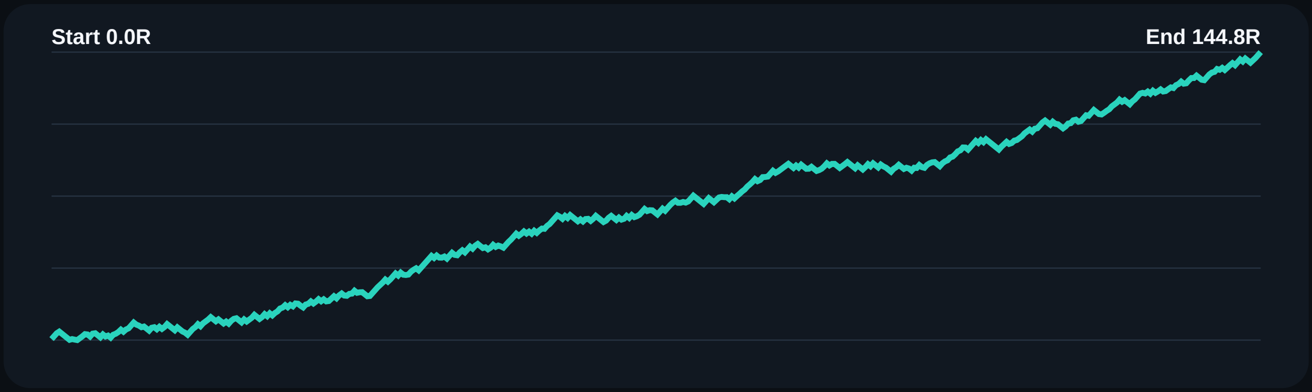
MNQ Open Drive Active RTH Router

Research/demo candidate for prop evaluation automation. This pass promotes the active-RTH/open-drive router with a faster $200 evaluation governor after 5,000-path Monte Carlo verification. It improves median pass speed versus the conservative $125 profile while keeping modeled failure risk controlled.

Metric	5k Speed-Governor Read	Interpretation
Trades	471 accepted trades	More active than the open-drive anchor control.
Frequency	3.03 trades/week	Multiple signals per week without forcing weak daily scalps.
Win rate	60.7%	Slightly lower than the anchor, still positive-R viable.
Target profile	1.0R to 1.5R	RR mix from accepted tradebook: {'1.5': 320, '1.25': 75, '1.0': 76}.
Expectancy	+0.307R/trade	Lower than the anchor, but still a real positive edge in replay.
Profit factor	1.86	Good but not as clean as the promoted anchor.
Historical max DD	6.16R	Higher drawdown than the conservative profile, still controlled.
Eval pass	98.2% at $200 risk	5,000-path Topstep-style simulation; not a guarantee.
Median days	28 trading days	Materially faster than the older conservative setting.



Stress Test Results

The active-RTH speed governor is promoted as the current evaluation-mode paper test default. It remains sensitive to heavy extra cost, so the funded profile should reduce risk and wait for paper broker logs before any live automation label.

Stress	TPW	Win	ExpR	PF	DD	Pass	Fail	Med	p95 DD
baseline	3.03	60.7%	+0.307R	1.86	6.16R	98.2%	0.9%	28d	$1,494
+0.05R cost	3.03	60.3%	+0.257R	1.68	7.21R	94.8%	2.0%	33d	$1,708
10% miss + cost	2.82	59.9%	+0.272R	1.74	5.72R	95.9%	1.2%	32d	$1,590
+0.10R cost	3.03	59.7%	+0.207R	1.52	8.26R	87.1%	5.0%	36d	$1,889

Portfolio Verdict

Mode	TPW	Pass	Median	+0.10R pass	Verdict
Active-RTH speed governor	3.03	98.2%	28d	87.1%	Promote for evaluation paper test.
Active-RTH conservative	2.98	98.1%	29d	86.1%	Nearly equal, slightly lower historical DD.
Open-drive-only speed	2.31	99.0%	25d	93.2%	Safest fast pass, fewer weekly signals.
High-frequency add-on	3.18	97.7%	28d	85.4%	Watchlist only; extra trades do not justify DD.

Accepted Source Mix

Source	Accepted trades
published_mes_clean	247
open_drive_anchor	116
active_rth	108

Execution Rules And Audit Trail

Area	Public operating rule	Automation note
Instrument	MNQ active-RTH overlay plus MES/MNQ open-drive anchor routing.	Start with micros only. Do not translate to NQ/ES without retesting.
Entry	Closed-bar signal, intended next-bar fill.	Cancel stale entries; do not chase missed fills.
Stop	Immediate bracket stop from source sleeve structure/ATR.	No widening, averaging down, or manual rescue.
Target	Positive-R bracket, 1.0R to 1.5R.	Take target automatically.
Governor	$200 risk, max four accepted trades/day, $650 daily stop, $800 daily profit lock.	Governor must sit above every signal source.
Best use	Evaluation-mode paper automation candidate.	Funded mode should cut risk and prioritize payout survival.

Area	File	Purpose
Portfolio summary	work/current_router_governor_verify_active_speed_20260629/current_router_governor_summary.csv	5,000-path speed-governor stress ranking.
Selected tradebook	work/current_router_governor_verify_active_speed_20260629/trades_open_drive_plus_active_rth__speed_4trade_wide.csv	Accepted route used for this brief.
Open-drive anchor source	work/router_graft_tf1_open_drive_top1_3000_fixed_20260629	Safer promoted anchor/control.
Active overlay source	work/router_graft_tf1_active_diverse_20260629	Active-RTH one-minute overlay candidates.
High-frequency comparison	work/current_router_governor_verify_highfreq_speed_20260629	Rejected as default because added frequency did not improve drawdown/cost profile.
Rule simulator	work/prop_alpha_lab.py	Topstep-style 50K template with daily loss, max loss, payout, commission, slippage, and 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.