

Opening Structure No-Lookahead Router

Corrected current-best router branch with a new survival-pruned default. This is a closed-bar MES/MNQ opening-structure strategy with a separate prop-firm risk governor. The survival mode uses the Mon-Thu buy-side branch of the no-lookahead router because it improved pass probability, cost-stress survival, drawdown, and modeled median evaluation time versus the fuller router.

Metric	Balanced read	Interpretation
Trades	698	Survival-pruned default branch.
Frequency	4.49/week	Less frequent than the full router, but cleaner for prop rules.
Win rate	64.2%	Live-compatible filtered read after removing outcome labels.
Expectancy	+0.370R	Higher per-trade expectancy than the full router.
Profit factor	2.21	Quality improves after survival pruning.
Balanced governor	\$175 risk / \$800 stop / \$650 lock	Best balanced survival setting from the risk frontier.
Tighter governor	\$175 risk / \$700 stop / \$650 lock	Lower daily stop variant when drawdown room matters more than cost-stress score.
Balanced pass	99.7%	5,000-path Topstep-style simulation, not a guarantee.
Balanced median	17 days	Faster modeled median than the full router.
Balanced +0.10R	99.0%	Cost-stress profile for automation planning.
Funded payout model	100.0%	At reduced funded risk in the local simulator.



Plain English Operating Model

Question	Simple answer	Automation meaning
What does it trade?	Mon-Thu buy-side MES/MNQ router branch.	The default avoids weaker slices that hurt prop-firm path behavior.
How does it enter?	Closed-bar signal with intended next-bar fill.	No repainting and no impossible intrabar hindsight.
How does it exit?	Immediate bracket stop and target.	No averaging down, no stop widening, no discretionary rescue.
Why a governor?	Prop firms punish bad path behavior.	Daily stop, daily profit lock, and funded-risk reduction are part of the strategy.

Mode Comparison

Mode	Trades	Freq	Win	ExpR	Pass	+0.10R	Median	Worst fail
Survival	698	4.49/wk	64.2%	+0.370R	99.7%	99.0%	17d	0.9%
Full router	829	5.33/wk	62.8%	+0.344R	99.6%	97.5%	19d	1.8%

Recommended Governor Frontier

Profile	Risk	Stop	Lock	Pass	Fail	Median	+0.10R	p95 DD
eval_r175_dl700_pl650	\$175	\$700	\$650	99.6%	0.4%	19d	97.5%	\$1,250
eval_r175_dl700_pl800	\$175	\$700	\$800	99.6%	0.4%	19d	97.1%	\$1,240
eval_r175_dl800_pl650	\$175	\$800	\$650	99.8%	0.2%	19d	97.3%	\$1,281
eval_r200_dl1000_pl650	\$200	\$1000	\$650	99.4%	0.6%	17d	96.5%	\$1,377
eval_r175_dl1000_pl500	\$175	\$1000	\$500	99.8%	0.2%	20d	97.0%	\$1,239

Profile And Stress Summary

Survival baseline pass		99.7%
Survival +0.10R pass		99.0%
Full router baseline pass		99.6%
Full router +0.10R pass		97.5%
Funded payout model		100.0%

Profile	Risk	Stop	Lock	Pass	Fail	Median	p95 DD	Use
Balanced survival	\$175	\$800	\$650	99.7%	0.3%	17d	\$1,142	Current prop-survival default.
Tighter survival	\$175	\$700	\$650	99.9%	0.1%	17d	\$1,114	Lower daily stop variant.
Full router	\$175	\$700	\$650	99.6%	0.4%	19d	\$1,250	More frequency, weaker stress survival.
Speed	\$200	\$800	\$800	99.3%	0.7%	16d	\$1,403	Faster, more stress-sensitive.
Aggressive	\$225	\$800	\$800	99.0%	1.0%	15d	\$1,504	Only after fill-quality proof.

Entry, Exit, And Automation Notes

Area	Rule	Why it matters
Market	MES/MNQ micros first.	Sizing control is mandatory for prop-firm drawdown survival.
Signal	One-minute opening/RTH structure portfolio with no-lookahead add-on routing.	Only pre-entry-compatible filters are allowed.
Entry	Closed-bar confirmation with intended next-bar fill.	Avoids repainting and impossible intrabar fills.
Filter	Survival default: Mon-Thu buy-side no-lookahead router branch.	Must confirm platform timezone before automation.

Area	Rule	Why it matters
Stop	Immediate structure bracket stop.	No averaging down, no stop widening.
Target	Positive-R bracket family around 1.0-1.5R.	Keeps reward/risk viable while maintaining pass speed.
Risk	Balanced eval: \$175 risk, \$800 stop, \$650 lock. Tighter safety: \$175/\$700/\$650. Funded/demo starts near \$74 risk.	Do not use the same risk profile for funded survival.
Kill criteria	Stop automation on abnormal slippage, missed stops, duplicate orders, daily lock failure, or rule change.	Automation safety is part of the edge.
Source files	work/no_lookahead_router_fit00026_profile_validate_5000p_20260629/speed_branch_profile_summary.csv	5,000-path profile validation summary.
Tradebook	work/plus_next_sleeve_filter_router_NO_LOOKAH EAD_20260629/top_tradebooks/fit_00026.csv	829-trade corrected router book.

Risk Notice

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