

Wednesday 1/14/2026

MNQ Foundational

Applies to the MNQ Futures trading session beginning at 6:00pm EST on the specified date.

The framework structure for the upcoming session is outlined below. Each scenario defines a complete structural set of activation, risk, and extension levels based on opening conditions.

LONG REFERENCE

only one LONG scenario will activate based on opening conditions

HIGH RANGE

if first 5 minute close is above Activation level

ACTIVE

Extension Level 26,145

Activation 25,838

Risk from Activation -232

close above

Or

MID RANGE

if first 5 minute close is between Range levels

ACTIVE

Extension Level 25,882

Range Upper 25,838

Range Lower 25,411

Risk Level 25,377

close between

Or

LOW RANGE

if first 5 minute close is below De-activation level

INACTIVE

De-Activation 25,411

close below

SHORT scenario activation is independent of LONG activation

SHORT REFERENCE

ACTIVE

until 4 pm EST

Risk Level 25,617

Activation 25,361

Extension Level 25,105

-Framework Status-

Long-Side: **Available**

Short-Side: **Available (until 4pm EST)**

-Long Framework Structure-

-High Range Scenario-

Activation: **first 5 minutes after open** → close **above 25838**

Risk: **-232 points from activation**

Extension Level: **26145**

-Mid Range Scenario-

Activation: **first 5 minutes after open** → close **between 25838 and 25411**

Risk Level: **25377**

Extension Level: **25882**

-Low Range Scenario-

Activation: **first 5 minutes after open** → close **below 25411**

Outcome: **Long-side framework becomes inactive for the session**

-Short Framework Structure-

Activation Window: **Active until 4pm EST**

Activation: **Triggers if price trades into the 25361 level**

Risk Level: **25617**

Extension Level: **25105**

-Framework Interpretation-

- Only one long-side scenario becomes active based on the first 5-minute closing condition after market open.
- If no activation condition is met, the framework remains inactive for the session.
- Long and short-side frameworks are independent and may activate based on their own conditions.
- Activation defines when a framework becomes applicable. Without activation, no structure is formed.
- When risk is expressed as a point distance, the corresponding level is determined relative to the activation point.
- The short-side framework remains available only within its defined activation window.
- The framework defines structure, not participation. Sessions may occur with no active framework.
- Levels are condition-based and intended to be interpreted within their defined activation context.
- Participation decisions remain solely with the subscriber.

-Notes-

All levels are determined in advance and remain fixed for the duration of the session. No updates will be issued intraday.

Market Open refers to Globex first trading period after settlement, typically 1800 EST.

Frameworks are reassessed at the next settlement.

Risk may be expressed either as a price reference or as a point distance.

When risk is expressed as a point distance, the effective risk reference is capped at a maximum of 500 points from activation.

This framework provides structured reference levels derived from analytical modeling. It does not constitute trade instruction, execution guidance, or position management. The above framework is a structured analytical model of market conditions. It is not a directive to enter or manage any position. All execution decisions remain solely with the subscriber.

Past performance or modeled results are not indicative of future results.