

Open Drive Speed Pass

Tier A aggressive eval research - 10k prop validation

TRADES	WIN	PF	EVAL PASS	EVAL FAIL
165	63.0%	1.56	94.8%	5.1%

Research Thesis

A faster open-drive reclaim variant designed for aggressive prop-evaluation attempts, with a validated speed-pass governor frontier.

Prop-Firm Reality Filter

Metric	Value	Interpretation
Evaluation pass probability	94.8%	Estimated from 10,000 Monte Carlo paths under the current Topstep-style 50K simulator.
Evaluation failure probability	5.1%	Failure is primarily max-loss/trailing drawdown before pass.
Median days to pass	26	25th/75th percentile pass window: 18/36 days.
Funded payout eligibility	100.0%	Modeled against five \$150+ winning days in funded mode.
Average max drawdown before pass	\$928	Useful for capital-buffer planning, not a guarantee.

Visual Evidence

Speed Pass 80 closed-trade equity curve



Metric	Value	Why it matters
Closed trades	165	Sample size behind the public research page.
Trades per week	1.11	Expected signal cadence from this historical sample.
Win rate	63.0%	Useful for drawdown clustering and execution psychology.
Expectancy	+0.208R	Average R-multiple per signal.
Profit factor	1.56	Gross winners divided by gross losers.
Historical max drawdown	7.61R	Peak-to-valley historical R drawdown.
Holdout	37 trades / +0.185R exp	Out-of-sample direction check from the latest segment.

Explicit Entry And Exit Parameters

These are the research-grade operating rules. Platform source code and exact automation wiring are staged privately for the buyer package.

Item	Validated Rule	Execution Note
Chart	2-minute execution chart	The speed variant is a 2-minute NY-open model.
Market	MES/MNQ micro futures	Micro contracts are the only reasonable starting point for prop-rule control.
Direction	Long only	The validated speed variant is long-only.
Session	NY-open window	Do not extend into midday without retesting.
Setup	Strong opening drive, bullish VWAP/EMA reclaim, and EMA200 trend alignment	This is a stricter trend-aligned cousin of Open Drive Prop 95.
Entry	Closed-bar signal, next-bar/market style entry in the approximation	No intrabar hindsight arrows.
Stop	Max of structure risk and 1.25 ATR, with minimum-risk floor	Stop is attached immediately. No widening.
Target	Fixed 1.0R target	Fast bracket target; do not manually stretch during eval mode.
Time exit	20 bars on the validated 2-minute model	Longer hold horizon than the conservative 8-bar version.
Governor	Aggressive speed mode around \$600-\$700 modeled risk	Only demo after signal parity and fill audit; failure is materially higher.

Risk Governor

Control	Default	Reason
Eval risk	\$100-\$150/trade in demo first; \$250 was the modeling ceiling.	The model earns a demo, not automatic max size.
Daily loss stop	-\$500 new-entry lockout.	Protects the drawdown floor and prevents revenge trading.
Daily profit lock	+\$650 new-entry lockout.	Protects passed/evaluation progress and controls consistency risk.
Max losses	Two clean model losses per day.	Stops the bot when the regime is not matching the historical edge.
News filter	Disable around high-impact scheduled news.	The replay does not prove edge during abnormal liquidity.
No stacking	One position at a time unless portfolio logic explicitly allows a reduced-risk add-on.	Keeps live path close to research path.

Fast-Pass Governor Frontier

Same signal logic, different risk dollars and daily lockouts. Faster settings are not automatically better because they increase failure pressure against the trailing drawdown.

Mode	Risk	Daily Stop	Daily Lock	Pass	Fail	Median	P75	Avg DD
Best survival score	\$200	\$500	\$500	98.1%	1.9%	36d	49d	\$819
Fast-pass frontier 1	\$300	\$500	\$500	94.1%	5.9%	21d	30d	\$940
Fast-pass frontier 2	\$275	\$650	\$500	94.5%	5.5%	23d	32d	\$881
Fast-pass frontier 3	\$275	\$650	\$800	93.5%	6.5%	24d	35d	\$945
Fast-pass frontier 4	\$275	\$500	\$500	95.0%	5.0%	25d	34d	\$924

Operational read: use the best survival score for funded-mode survivability and demo testing. Use the fast-pass frontier only after signal parity is proven and only with hard daily lockouts active.

Validated Speed-Pass Evaluation Mode

Aggressive evaluation-only settings validated over 10,000 Monte Carlo paths. These are not funded-mode defaults. They are included because they target a much faster pass profile while exposing the drawdown/failure cost.

Mode	Risk	Daily Stop	Daily Lock	Pass <=5d	Pass <=10d	Total Pass	Fail	Median	P95 DD
Rank 1	\$700	\$800	\$1,000	24.9%	58.7%	79.6%	20.4%	7d	\$1,952
Rank 2	\$700	\$1,000	\$800	24.4%	58.6%	79.3%	20.7%	7d	\$1,956
Rank 3	\$700	\$1,000	\$1,000	24.7%	58.8%	79.9%	20.1%	7d	\$1,940
Rank 4	\$700	\$800	\$1,250	24.1%	58.4%	79.8%	20.1%	7d	\$1,940
Rank 5	\$700	\$1,000	\$1,250	25.1%	58.6%	79.3%	20.7%	7d	\$1,958

Operational read: the validated speed profile gets median pass time near seven simulated trading sessions, but failure clusters around max-loss/trailing drawdown. Demo-only until live signal and fill parity are proven.

TradingView Delivery

Private PineScript approximation staged as open-drive-speed-pass.lux.pine. It includes arrows, plotted stop/target levels, alert conditions, and session controls. It is not a TradingView public-library publication and is not an exact ATAS/MBO/DOM port.

Deliverable	Status	Notes
Pine v5 indicator	Staged privately	output/luxalgo-buyer-assets/pinescripts/open-drive-speed-pass.lux.pine
PDF research brief	Public preview	assets/pdfs/open-drive-speed-pass-research-brief.pdf
Automation spec	Private buyer package	Bracket entry, stop, target, governor, lockouts, and replay parity checklist.
TradingView screenshot	Pending chart QA	A chart screenshot should be captured after manual TradingView/LuxAlgo review before public sale.

Sources And Testing Protocol

The validation below is generated from local research artifacts and official rule references. It is not audited brokerage performance.

Area	Source	Test Note
Market data	Normalized MES/MNQ continuous-contract intraday bars from work/databento_validation_normalized.	Coverage checked from source CSVs: 2023-06-01 through 2026-05-29.
Replay engine	work/drawing_board_edge_hunt_20260624.py plus work/prop_alpha_expanded_tournament.py.	1-minute bars are resampled into the tested 2-minute and 5-minute execution views before signals are replayed.
Validation files	work/prop_alpha_expanded_validation_20260625 and work/prop_alpha_portfolio_validation_20260625.	Promoted candidates were rerun through 10,000 Monte Carlo prop-firm paths.
Rule template	Topstep-style 50K Combine/XFA simulator, verified from official Topstep help pages on 2026-06-25.	Includes MLL, optional DLL, contract limits, micro ratio, consistency, payout-day, and automation caveats.
Costs	\$1.24 commission per side and 1 tick slippage per side in the current simulator template.	Live fills must be audited before scaling. If costs drift, the strategy is paused.

Official Rule References Checked

Reference	URL
Trading Combine parameters	https://help.topstep.com/en/articles/8284197-trading-combine-parameters
Maximum Loss Limit	https://help.topstep.com/en/articles/8284204-what-is-the-maximum-loss-limit
Daily Loss Limit	https://help.topstep.com/en/articles/10490293-daily-loss-limit-in-the-trading-combine-and-express-funded-account
Payout policy	https://help.topstep.com/en/articles/8284233-topstep-payout-policy

Limitations

This PDF is educational research, not financial advice, not a broker statement, and not audited live performance. Results can fail in live markets due to slippage, latency, missed fills, commissions, platform behavior, rule changes, contract-roll handling, news shocks, and market-regime changes.

Forward-Test Checklist

Step	Requirement	Reject / Pause If
Demo parity	Run at least 20 sessions and compare every signal to the research logic.	Live signals drift from expected timestamps or levels.
Fill audit	Log entry, stop, target, slippage, MAE, MFE, and outcome in R.	Average live cost exceeds 1.5x modeled cost.
Drawdown audit	Pause after a new max drawdown or a new worst-day loss.	Live path breaks historical or Monte Carlo expectations.
Prop rules	Verify current firm automation, copy-trade, DLL, trailing, consistency, and payout rules.	Rules conflict with automation or payout plan.