Opening Failed-Break Portfolio Add-On

Faster-pass portfolio sleeve validation for prop-firm research. This add-on contributes 80 unique opening failed-break trades to the active-RTH plus prior-day sweep anchor, creating a 672-trade combined book with 4.32 trades/week and 21-day median evaluation pass in the 5,000-path baseline.

Metric	5k Read	Interpretation
Combined trades	672	Anchor plus 80 unique failed-break add-on trades.
Frequency	4.32/week	Higher than the prior combined anchor without forcing daily weak trades.
Win rate	61.6%	Positive-R portfolio.
Expectancy	+0.327R	Slightly higher than the current prior-sweep overlay book.
Profit factor	1.97	Strong combined gross win/loss ratio.
Eval pass	99.1%	5,000-path Topstep-style 50K simulation at $200 risk.
Median days	21	Fastest current portfolio branch.
Funded payout	100.0%	$90 funded-risk model.

Stress Test Results

The add-on is strong in baseline and missed-fill stress. The main limitation is heavy transaction-cost sensitivity; +0.10R cost lowers pass probability and raises failure enough that live paper fills must be measured before automation.

Stress	TPW	Win	ExpR	PF	DD	Pass	Fail	Median	p95 DD	Funded
baseline	4.32	61.6%	+0.327R	1.97	5.03R	99.1%	0.8%	21d	$1,447	100.0%
+0.05R	4.32	61.3%	+0.277R	1.78	5.38R	97.0%	2.3%	25d	$1,739	100.0%
+0.10R	4.32	60.9%	+0.227R	1.61	6.60R	91.7%	6.0%	28d	$1,894	99.8%
miss10	3.87	61.5%	+0.306R	1.89	6.29R	98.3%	1.3%	24d	$1,547	100.0%
miss7	3.71	61.3%	+0.278R	1.78	8.32R	96.5%	2.5%	26d	$1,730	99.9%

Operating Rules And Audit Trail

Area	Public operating rule	Source note
Instrument	MES/MNQ micros under one portfolio governor.	Do not scale to ES/NQ without retest.
Direction	Long-only opening failed-break/reclaim.	No short-side edge is claimed here.
Entry	Closed-bar failed-break confirmation, next-bar intended fill.	Cancel stale entries; no repainting.
Stop	Immediate structure bracket stop.	No stop widening or averaging down.
Target	Positive-R bracket, 1.0-1.5R portfolio family.	Target stretch must be retested.
Governor	$200 eval risk, $90 funded risk model.	Global stop/lock must sit above every sleeve.
Source	work/prop_alpha_expanded_or_failed_break_20260625/top_trades/07_X_or_failed_break_605ebdc8.csv	Original failed-break trade source.
Validation	work/or_failed_break_combined_anchor_validate_5000p_20260629/next_sleeves_combined_anchor_validation_summary.csv	5,000-path stress summary.

Risk Notice

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