

Opening Structure Plus Portfolio

Current best additive speed branch from the portfolio sleeve search. It adds 40 unique trades to the 756-trade speed anchor, lifting the combined book to 796 trades and 5.12 trades/week while preserving strong prop-rule stress behavior.

Metric	Balanced read	Interpretation
Trades	796	Speed anchor plus MPS_efabddd877 add-on.
Frequency	5.12/week	Closest current result to daily signal flow.
Win rate	62.7%	Positive-R portfolio.
Expectancy	+0.342R	Per accepted trade.
Profit factor	2.03	Gross wins divided by gross losses.
Baseline eval pass	99.5%	5,000-path Topstep-style simulation, not a guarantee.
Baseline median	17 days	Fastest balanced profile so far.
+0.10R stress	95.7%	Friction/slippage reality filter.
Funded payout model	100.0%	At reduced funded risk in the local simulator.



Profile And Stress Summary

Safe baseline pass		99.7%
Balanced baseline pass		99.5%
Aggressive baseline pass		98.6%
Balanced +0.10R pass		95.7%
Balanced missed-fill pass		97.8%

Profile	Risk	Stop	Lock	Pass	Fail	Median	p95 DD	Use
Safe	\$175	\$650	\$650	99.7%	0.3%	19d	\$1,266	First paper/demo profile.
Balanced	\$200	\$800	\$800	99.5%	0.5%	17d	\$1,378	Default staged profile.
Aggressive	\$225	\$800	\$800	98.6%	1.4%	15d	\$1,530	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 plus add-on sleeve.	Multiple small edges under one governor beats one overfit monster.
Entry	Closed-bar confirmation with intended next-bar fill.	Avoids repainting and impossible intrabar fills.
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 default: \$200 eval risk, \$800 stop, \$800 profit lock.	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/additive_top_efabddd877_profile_validate_5000p_20260629/speed_branch_profile_summary.csv	5,000-path profile validation summary.
Tradebook	work/additive_sleeves_vs_speed_anchor_20260629/top_tradebooks/anchor_plus_MPS_efabddd877.csv	796-trade combined book.

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.