Opening Structure Speed Portfolio

Faster one-minute opening-structure portfolio branch for futures prop-firm research. This page promotes the balanced $200 evaluation governor as the default because it keeps the faster 18-day modeled median pass while surviving the key cost and missed-fill stresses better than the aggressive profile.

Metric	Balanced read	Interpretation
Trades	756	Combined active-RTH, prior-day sweep, failed-break, and late-open sleeve book.
Frequency	4.86/week	Closer to the user's desired daily signal rhythm without forcing weak setups.
Win rate	62.0%	Positive-R portfolio, not a negative-R high-win-rate model.
Expectancy	+0.338R	Per accepted trade after modeled trade costs already in the source book.
Profit factor	2.01	Gross wins divided by gross losses.
Baseline eval pass	99.4%	5,000-path Topstep-style simulation, not a guarantee.
Baseline median	18 days	Faster than the previously staged portfolio overlay.
+0.10R stress	95.1%	Key reality filter for friction/slippage.
Funded payout model	100.0%	At the lower funded risk setting in this local simulator.

Stress Path Summary

The branch is strongest as a balanced or safe profile. Aggressive risk is faster, but the +0.10R stress produces a higher failure rate. That makes it a later paper-forward option, not the first automation default.

Profile	Risk	Stop	Lock	Pass	Fail	Median	p95 DD	Use
Safe	$175	$650	$650	99.4%	0.6%	21d	$1,307	First paper/demo profile.

Profile	Risk	Stop	Lock	Pass	Fail	Median	p95 DD	Use
Balanced	$200	$800	$800	99.4%	0.6%	18d	$1,420	Default staged profile.
Aggressive	$225	$800	$800	98.5%	1.5%	16d	$1,605	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 sleeves: active-RTH, prior-day sweep, opening failed-break, late-open pullback.	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/speed_branch_profile_validate_5000p_20260629/speed_branch_profile_summary.csv	Profile validation summary.
Tradebook	work/dbp_late_open_post_failed_break_validate_5000p_20260629/trades_anchor_plus_dbp_late_open_mps_162a37016f.csv	756-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.