Final Combined Snoozer + Powell Portfolio

Joint-day analysis; no fitted portfolio weights

ALIGNED PNL	MAX DRAWDOWN	DAILY CORRELATION	DD RATIO
$9,499	**$-1,741**	**-0.041**	**0.74**
1 NQ Snoozer + 3 MNQ Powell	191 common complete days	near-zero observed dependence	combined DD / summed component DD

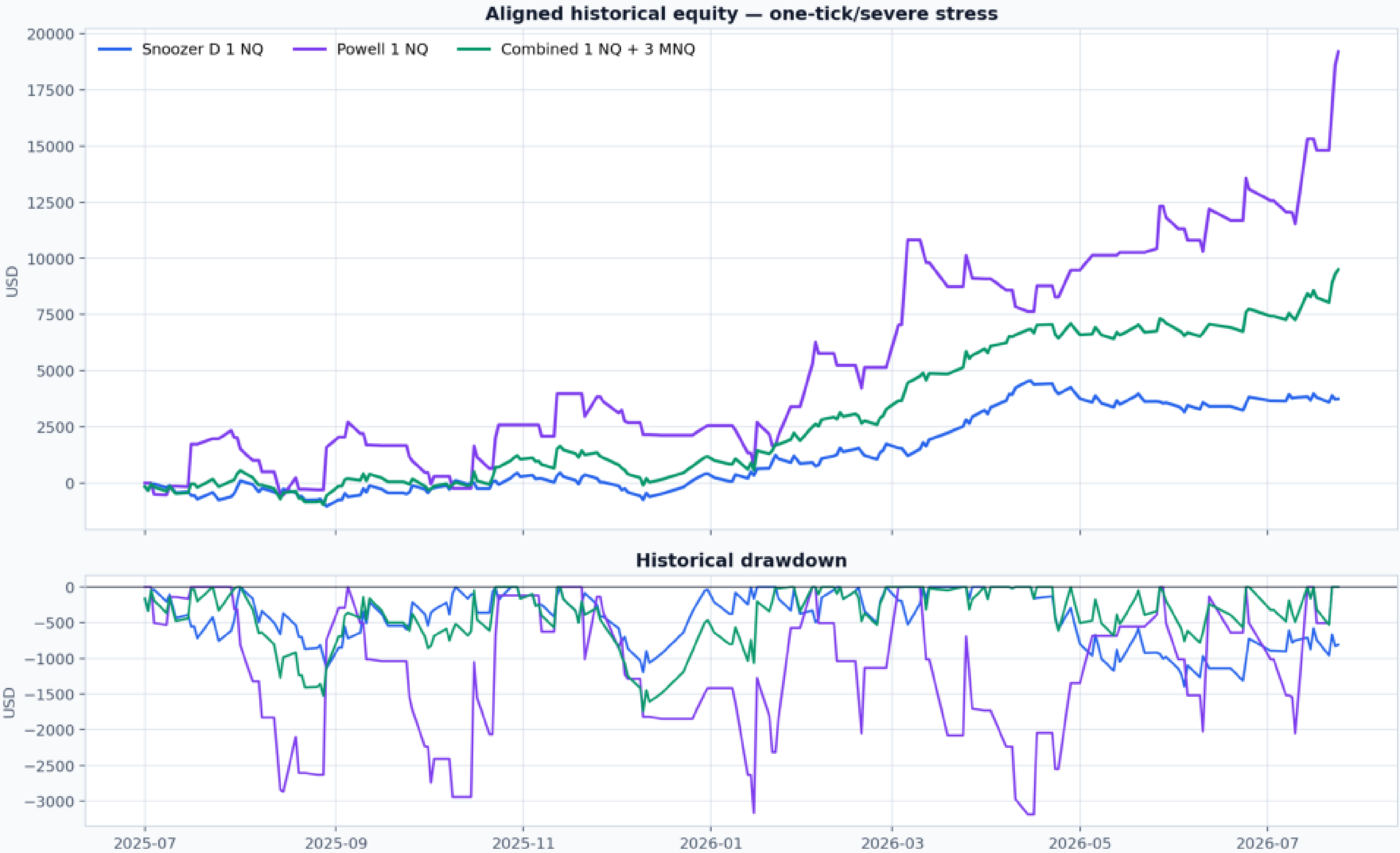
Primary sizing is fixed by nominal initial risk rather than backtest optimization: one NQ Snoozer risks about 160*beforeovershoot*; *threeMNQPowellcontractsriskabout*144 before costs. The pair therefore starts near $304 nominal concurrent risk.

The observed daily correlation is close to zero, but diversification is measured rather than assumed. On common days, the combined historical drawdown was smaller than the sum of independently scaled component drawdowns. Joint block bootstrap resamples both strategy returns with the same day indices, preserving same-day dependence and clustered regimes.

Coverage handling: the joint chronology contains 200 analyzable days after restoring legitimate Snoozer no-fill days and Powell-only exchange-holiday sessions with zero Snoozer contribution. Four Snoozer outcomes remain unknown—two insufficient-window exits and the two quarantined corrupt sessions—and Powell made $0 on those dates. Setting only those four unknown Snoozer outcomes to zero leaves bookkeeping PnL at $9,499, but their unknown variance is not used in risk metrics.

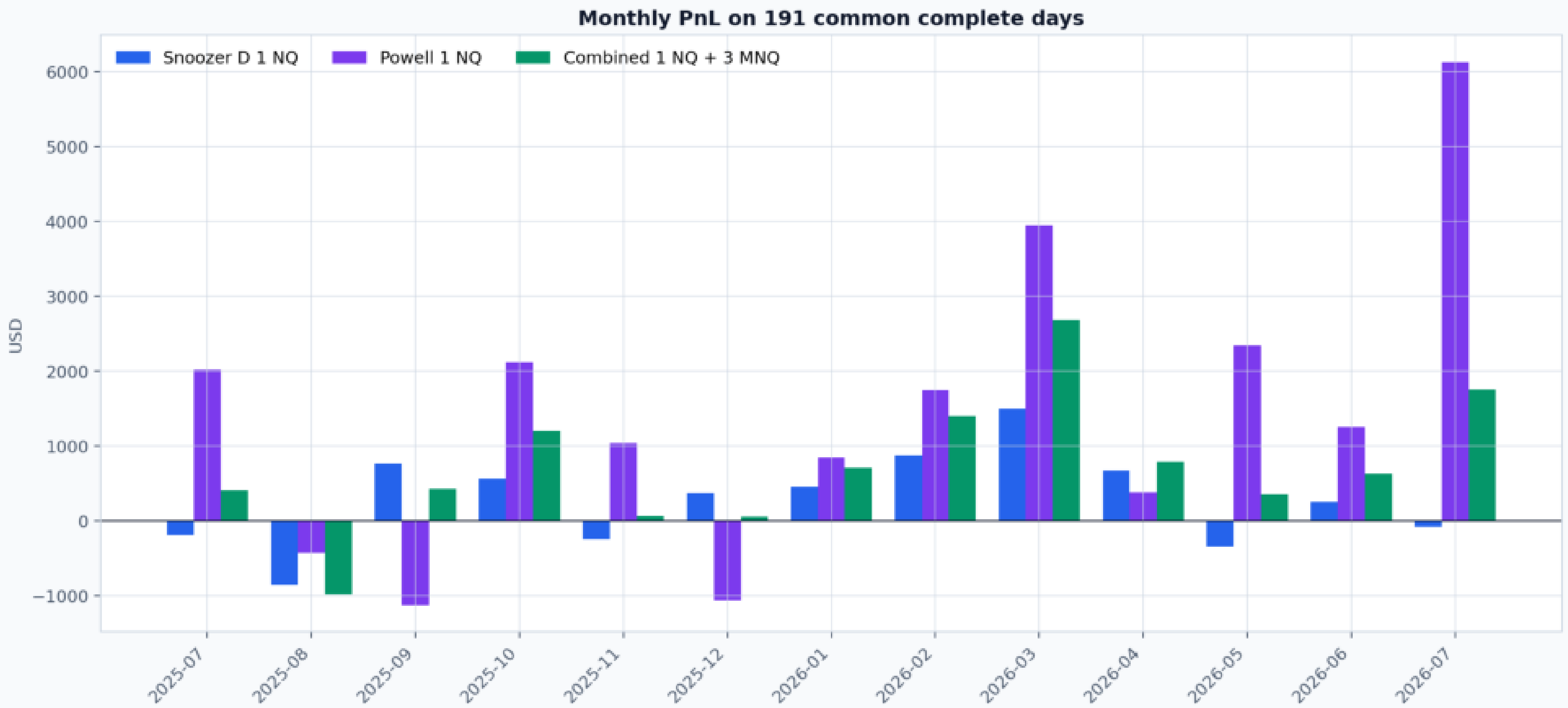
Combined historical equity and drawdown

One-tick Snoozer and severe-cost Powell chronology



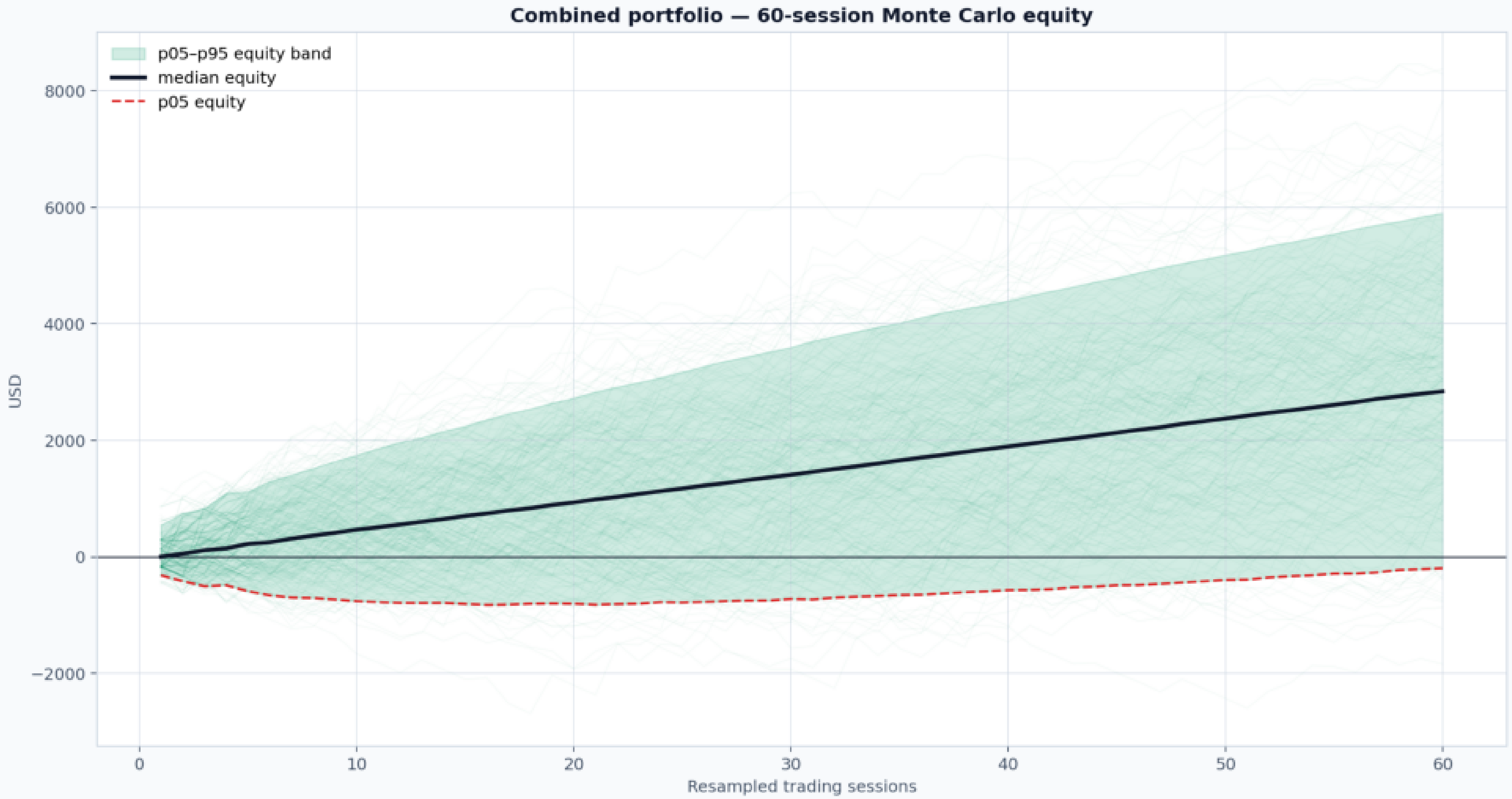
Combined monthly PnL

Natural and risk-balanced views on common complete days



Combined 60-session Monte Carlo paths

Primary 1 NQ Snoozer + 3 MNQ Powell sizing; 50,000 joint block paths



Historical portfolio profiles

No profile was selected by maximizing these outcomes

Profile	PnL	EV/day	Daily PF	DD	Sharpe	Initial risk
Snoozer D 1 NQ	$3,740	$19	1.25	$-1,395	1.54	$160
Powell 1 NQ	$19,196	$96	1.72	$-3,190	2.24	$480
Natural 1 NQ each	$22,936	$115	1.68	$-3,285	2.60	$640
bined 1 NQ Snoozer + 1 M	$5,660	$28	1.40	$-1,377	2.23	$208
bined 1 NQ Snoozer + 3 M	$9,499	$47	1.56	$-1,741	2.74	$304
sk micro 3 MNQ Snoozer +	$3,042	$15	1.57	$-541	2.76	$96
Equal-risk fractional $150	$9,505	$48	1.57	$-1,690	2.76	$300

Joint 60-session Monte Carlo

Same paired block indices preserve cross-strategy correlation

Profile	PnL p05	PnL p50	PnL p95	DD p05	Loss prob	$2k DD breach
Snoozer D 1 NQ	$-1,140	$1,085	$3,505	$-2,040	21.7%	5.6%
Powell $150/R	$-667	$1,732	$4,501	$-1,727	12.2%	2.2%
bined 1 NQ Snoozer + 3 M	$-194	$2,841	$5,898	$-2,150	6.2%	7.1%
Natural 1 NQ each	$-967	$6,712	$15,318	$-5,105	7.8%	75.2%
Equal-risk $150 each	$-169	$2,837	$5,905	$-2,107	6.1%	6.5%

Common-basis prop sensitivity

50K-style 3, 000*target*/2,000 fixed EOD loss; EOD-only because Powell intraday unrealized paths are unavailable

Profile	Eval pass	Eval fail	Funded fail	Any payout	Avg payout/acct	Avg payout/5
Snoozer D 1 NQ	13.6%	2.3%	0.0%	62.2%	$247	$1,235
Powell $150/R	26.6%	0.9%	0.0%	13.0%	$124	$622
bined 1 NQ Snoozer + 1 M	23.3%	1.0%	0.0%	69.8%	$299	$1,497
bined 1 NQ Snoozer + 3 M	55.4%	1.9%	0.3%	72.8%	$437	$2,184
bined 2 NQ Snoozer + 3 M	72.7%	10.9%	5.5%	80.1%	$821	$4,104
Natural 1 NQ each	76.7%	19.8%	13.7%	70.4%	$1,112	$5,562

Portfolio conclusion and deployment boundary

- Diversification is present historically: near-zero daily correlation and a primary-profile drawdown below the sum of component drawdowns. It is not guaranteed, and both strategies still trade the same NQ market.
- The balanced combination improves the historical PnL/DD relationship without choosing a fitted numerical weight. It uses approximate contract-level risk parity: 1 NQ Snoozer plus 3 MNQ Powell.
- The common-basis prop simulation is intentionally EOD-only. It is less execution-complete than the standalone Snoozer simulation and must not replace firm-specific intraday trailing-drawdown analysis.
- Powell remains research-only and post-outcome designated. Therefore the combined portfolio is also research-only even though its historical and resampled metrics improve.
- Five copied accounts multiply payout dollars but remain perfectly correlated. One market-data, copier, OCO, or strategy failure can affect every account simultaneously.
- No Databento acquisition was made for these reports. All market-data inputs and prior Powell diagnostics were reused; only the changed Snoozer outputs and the new combined analysis were generated.