Combined Snoozer + Powell Final Report V2

Bounded intraday portfolio, fixed sizing, prop Monte Carlo, dependence stress, and recent Powell MBP-1 audit

Historical PnL	EV / day	Daily PF	Bounded DD
$9,499	**$47**	**1.56**	**-$1,971**
1 NQ Snoozer + 3 MNQ Powell	200 analyzable joint days	severe/pro-rata cost basis	intraday range bound

- No portfolio weights or strategy parameters were fitted. Seven fixed contract combinations are shown without selecting a winner.
- The prior 22:00 Powell trade, 09:30 Snoozer trade, and 10:00 Powell trade are sequenced on the same trading-day ledger; observed timestamp overlap was zero.
- Powell one-minute OHLC is used only as an intraday range bound. Adverse-first and favorable-first orderings are published; neither is called exact.
- Recent Powell MBP-1 evidence supports 10 of 13 recorded entries. The conservative supported-entry-only July sensitivity remains profitable but trims the primary sleeve by $172.65.
- Prop outcomes are non-official diagnostic templates. Fees, resets, repurchases, taxes, rule changes, queue priority, and broker acknowledgements are not modeled.

Research status

Powell V6 and this combined portfolio remain post-outcome, research-only candidates. No automatic status change or order transmission is enabled.

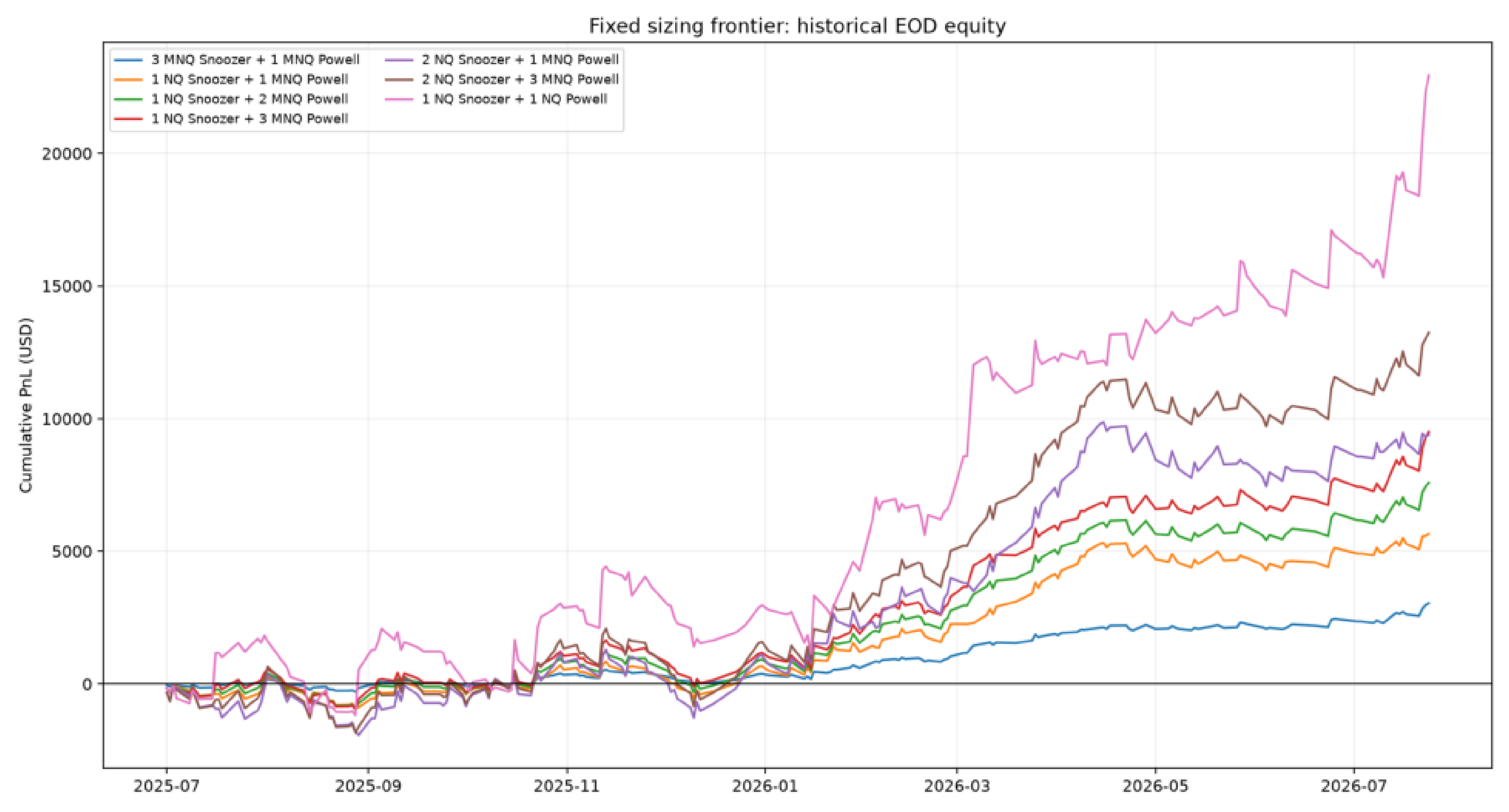
Fixed Contract-Sizing Frontier

Descriptive Pareto view only; MNQ costs are pro-rata approximations and no winner is selected

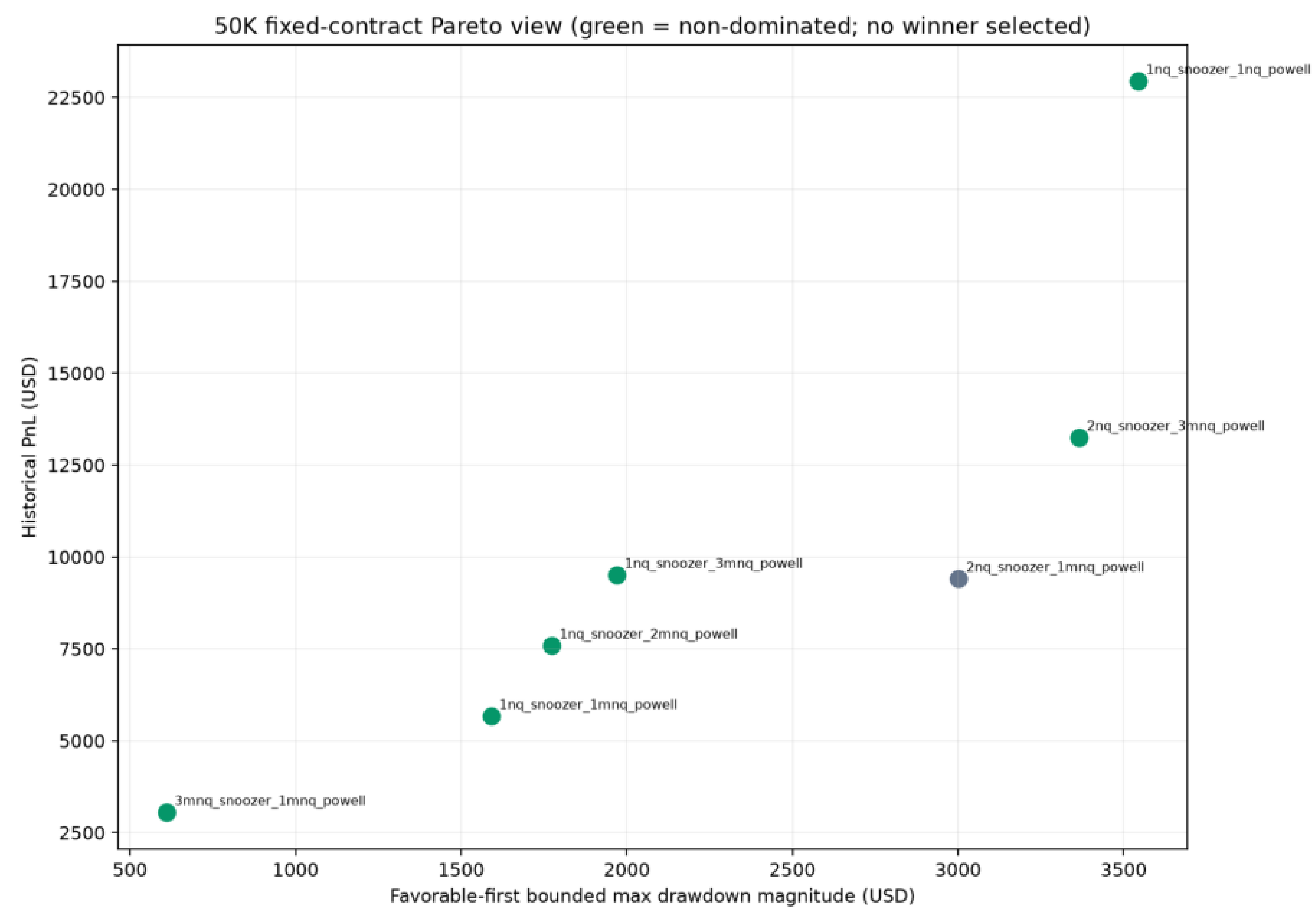
Profile	PnL	EV/day	PF	DD	Risk	Pareto
3 MNQ Snoozer + 1 MNQ Po	$3,042	$15	1.57	-$612	$96	True
1 NQ Snoozer + 1 MNQ Pov	$5,660	$28	1.40	-$1,592	$208	True
1 NQ Snoozer + 2 MNQ Pov	$7,579	$38	1.49	-$1,774	$256	True
1 NQ Snoozer + 3 MNQ Pov	$9,499	$47	1.56	-$1,971	$304	True
2 NQ Snoozer + 1 MNQ Pov	$9,400	$47	1.32	-$3,002	$368	False
2 NQ Snoozer + 3 MNQ Pov	$13,239	$66	1.45	-$3,366	$464	True
1 NQ Snoozer + 1 NQ Pow	$22,936	$115	1.68	-$3,545	$640	True

Historical Equity Across Fixed Sizes

Same 200-day chronology; zero-PnL no-fill and cash-holiday days remain in the ledger



PnL / Drawdown / Risk Frontier



Joint 200-Day Monte Carlo

50,000 shared-date-index paths per row; block-length sensitivity preserves component dependence

Block	P05 PnL	P50 PnL	P95 PnL	P05 DD	P(PnL<0)	P(DD breach)
5	$3,976	$9,507	$15,065	-$3,212	0.2%	44.2%
10	$3,796	$9,549	$15,256	-$3,383	0.3%	49.4%
20	$3,849	$9,448	$15,283	-$3,041	0.2%	45.9%

60-Session Evaluation Diagnostics

Primary 1 NQ + 3 MNQ profile; min/max spans block lengths 5/10/20 and declared path bounds

Template	Pass min	Pass max	Fail min	Fail max	Unresolved min	Unresolved max
topstep_like_50k	53.6%	55.7%	7.1%	8.5%	35.8%	39.3%
apex_like_50k	53.8%	55.9%	2.9%	4.7%	39.4%	43.3%
mffu_like_50k	53.8%	56.0%	0.3%	1.1%	42.9%	45.9%

60-Session Funded First-Payout Diagnostics

Independent funded-from-day-one simulation; 5 positive days, 30% consistency, 3*Kbalance*, 2K reserve/cap assumptions

Template	Payout min	Payout max	Fail min	Fail max	Mean $ min	Mean $ max
topstep_like_50k	47.5%	50.5%	7.1%	8.5%	$630	$671
apex_like_50k	47.6%	50.6%	3.0%	4.8%	$631	$673
mffu_like_50k	47.6%	50.6%	0.3%	1.1%	$631	$673

Dependence and Execution Stress

Stress scenarios are falsification diagnostics, not fitted regime gates

Historical corr	Comonotonic DD	Loss-flip PnL	Both-cost PnL
-0.041	**-$22,879**	**-$6,474**	**$7,241**
daily component PnL	rank-coupled marginals	25% positive-leg sign flip	extra Snoozer tick + Powell $10

- Historical diversification is real in this sample, but it is not guaranteed. Comonotonic rank coupling raises the primary EOD drawdown to a much larger adverse extreme.
- The deliberately harsh simultaneous-loss stress turns the primary profile negative; the book depends on low joint-loss frequency as well as positive standalone expectancy.
- Worst-block pairings at 5/10/20 sessions and every contiguous quarter are retained in the CSV artifacts. No adverse period is removed.
- Observed simultaneous position overlap is zero, so historical active risk was lower than the sum of both sleeves' nominal risks. Nominal risk remains reported for conservative sizing.
- The monitoring ledger tracks rolling EV/PF, correlation, simultaneous losses, slippage, fill parity, drawdown, and prop diagnostics without automatic enable/disable actions.

Powell Recent MBP-1 Execution Audit

13 July trades, 26 isolated entry/exit minutes, exact provider cost $0.00

Supported entries	Recorded PnL	Supported-only PnL	Adjusted book
10/13	**$5,110**	**$4,535**	**$9,326**
price + size + normal BBO	one-minute proxy, one NQ	unsupported entries set to no-fill	full 200-day primary PnL

- All 13 recorded exits had executable-side support; 3 recorded entries had none anywhere in their one-minute windows.
- Unsupported entries were July 9 breakeven (-$26.50/NQ), July 10 stop (-$506.50/NQ), and July 24 time flatten (+$1,108.50/NQ).
- Treating all three as no-fills reduces July Powell PnL by $575.50/NQ but improves the counted-trade PF from 2.431 to 2.492 and trade-order DD from -2, 052.50*to* − 1,519.50.
- On the full primary combined path, PnL becomes $9,326, EV/day $47, PF 1.548, and bounded DD -$1,971.
- This does not prove those trades were impossible live: MBP-1 shows displayed top-of-book, not queue position or broker acknowledgements. It does prove the minute-touch proxy overstated executable evidence for those entries.
- No crossed, locked, or nonpositive-size BBO rows were found. Isolated event windows do not reconstruct full trade management paths.

Interpretation and Operating Guardrails

What is supported, what remains uncertain, and how to continue without overfitting

- Supported: both component ledgers are historically profitable on the frozen recent chronology; the primary fixed book earns $9,498.80withdailyPF1.558andboundedintradayDDabout-1$,970.95.
- Supported: shared-date block Monte Carlo, contiguous-quarter replay, dependence shocks, and execution-cost shocks are published without fitting strategy parameters or deleting weak regimes.
- Uncertain: Powell V6 was designated after outcomes were viewed, 3/13 recent entries lack MBP support, four late-July Powell paths have only realized excursion bounds, and prop rules are diagnostic assumptions rather than current official terms.
- Use the append-only monitoring ledger to accumulate genuinely unseen observations. Review fill parity and dependence drift manually; do not invent a new numerical gate from these same 200 days.
- For a prop account, the primary 1 NQ Snoozer + 3 MNQ Powell book is the existing balanced profile—not a newly optimized winner. Larger sizes raise pass probability but also sharply raise trailing-loss failure risk.

Bottom line

The combined thesis remains economically promising, but the Powell sleeve is not fully tick-validated. Continue forward observation and execution parity auditing before treating these as operational payout rates.