Final Snoozer Strategy Report

09:30 ET executable MBP-1 straddle — corrected chronology through 2026-07-27

2026 PNL	EV / TRADE	PROFIT FACTOR	MAX DRAWDOWN
$3,405	**$25**	**1.32**	**$-1,850**
one NQ, one-tick stress	135 completed sessions	one-tick stress	historical exit-order DD

Production research choice: Model D — orders 8 points above and below the 09:29:58 midpoint, 8-point stop, 15-point target, and an 8/8 protective trail. The opposite entry is cancelled OCO. Unfilled entries cancel at 09:30:20; open trades time-exit after 20 seconds.

Tick audit: 984,194 July MBP-1 events, 216 saved scenarios, zero replay mismatches and zero unsupported profitable rows. Sessions 2026-04-21 and 2026-06-11 remain excluded wholesale because their source books contained impossible crossed quotes.

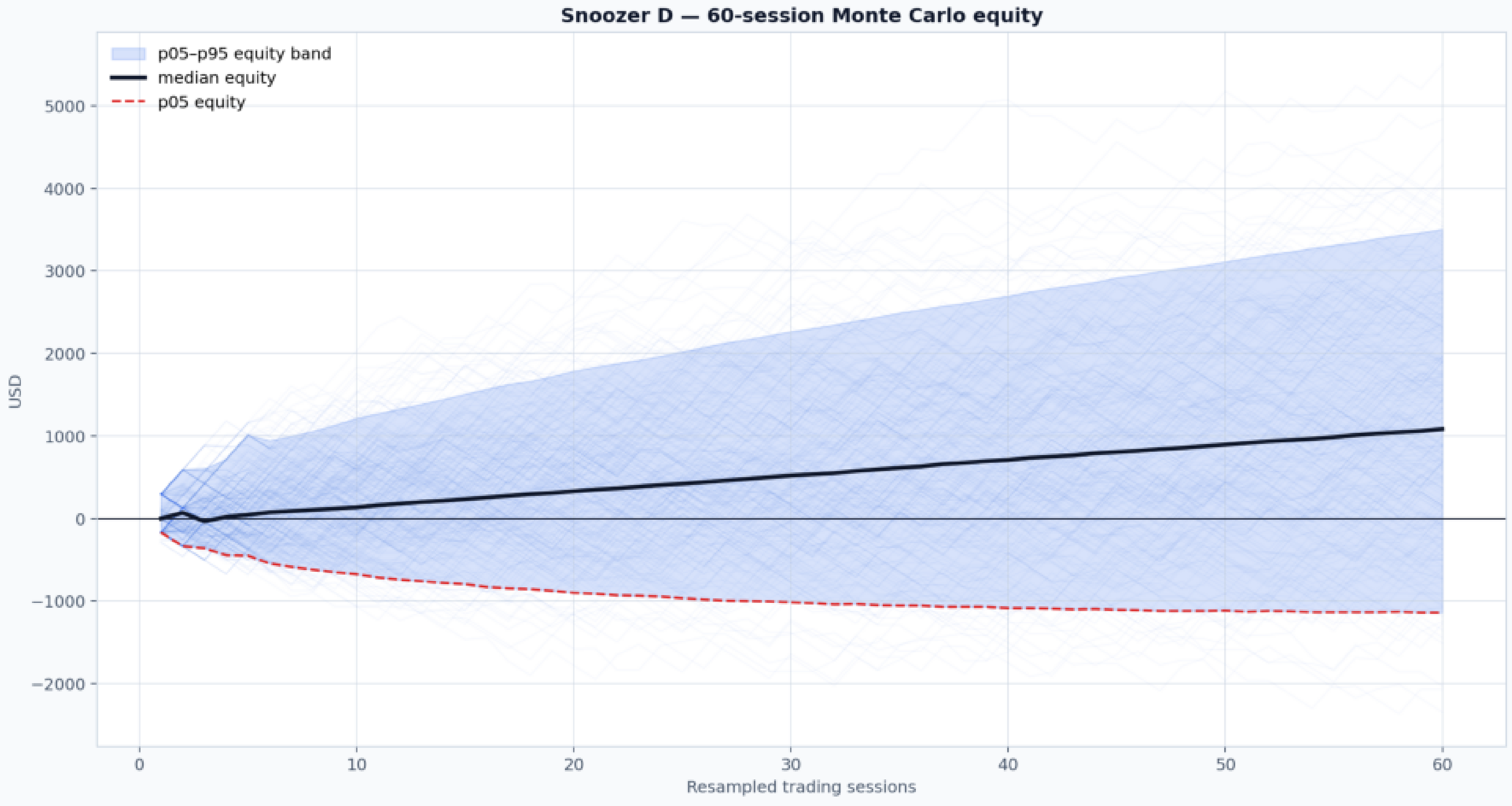
Model D is used here because it was the pre-existing prop-risk frontier choice, not because it maximized the new combined portfolio. Model A remains the higher raw-EV alternative.

Snoozer historical contribution

Blue line: Model D one-tick stress on days aligned with Powell

Snoozer 60-session Monte Carlo paths

50,000 circular five-session block-bootstrap paths



2026 frozen model comparison

One additional adverse tick at entry and exit

Model	WR	EV	PF	PnL	DD
Model A	37.3%	$37	1.35	$5,055	$-1,900
Model B	43.3%	$30	1.31	$4,070	$-1,755
Model C	16.4%	$-13	0.83	$-1,765	$-3,665
Model D	49.3%	$25	1.32	$3,405	$-1,850
Model E	48.9%	$26	1.33	$3,485	$-2,615

Snoozer generic prop sensitivity

Existing corrected intraday-MAE-aware simulation; 20,000 paths. Copy accounts remain fully correlated.

NQ	Eval pass	Eval fail	Funded fail	Any payout	Avg payout/acct
1	23.6%	6.3%	0.1%	74.1%	$311
2	56.4%	38.8%	9.1%	76.1%	$676
3	49.4%	50.6%	25.3%	72.0%	$1,089

Snoozer conclusion and limitations

- Model D one-tick 2026: positive EV, PF 1.32, and $3,405 gross PnL per NQ, but the one-tick max drawdown expands to $1,850.
- Two NQ has the best observed 50K pass/fail frontier in the existing simulation; one NQ is materially safer. Three NQ sharply increases failure risk.
- The July tick audit validates displayed executable quotes, not actual broker acknowledgements. Native/pre-staged entry stops and server-side OCO brackets are required for semantic parity.
- Results are gross of commissions. Copy trading multiplies dollars but does not diversify execution or strategy risk.
- Fixed-delay tests are sensitivity analyses, not measured live latency. Broker logs remain necessary before operational deployment.