0DTE Alpha - Deep Performance Analysis

158 Trades | Feb 3 - Feb 25, 2026 | All Setups

+397.0 pts	49.1%	158	+19.0 / -11.7
Total P&L	Win Rate (W/W+L)	Trades	Avg Win / Avg Loss

System is net profitable (+397 pts over 17 trading days) but bleeds heavily from signal spam, afternoon dead zones, and one consistently losing setup (GEX Long). This analysis identifies concrete filters that could have improved P&L by +82 to +170 points while cutting trade count from 158 to ~45 and raising win rate from 49% to 63%.

1. Setup Performance Breakdown

Setup	Trades	W/L/E	Win Rate	P&L	Avg Win	Avg Loss	Verdict
DD Exhaustion	75	24/26/25	48%	+219.6	+23.4	-12.0	TOP EARNER
AG Short	25	11/8/6	58%	+105.7	+20.7	-17.1	STRONG
BofA Scalp	21	5/5/11	50%	+45.6	+10.0	-11.4	OK
Paradigm Rev	11	5/0/6	100%	+36.5	+10.0	N/A	PERFECT
ES Absorption	5	3/2/0	60%	+6.0	+10.0	-12.0	SMALL N
GEX Long	21	5/14/2	26%	-16.4	+18.0	-8.0	CUT
TOTAL	**158**	**53/55/50**	**49%**	**+397.0**	**+19.0**	**-11.7**	

Key findings per setup:

DD Exhaustion (+219.6 pts): Top earner but carries the most noise. 48% WR with excellent avg win (+23.4) thanks to continuous trailing. Morning sessions (9-12) drive ALL the profit: +224.0 pts, 54% WR. Afternoon (14+) is a dead zone: 0 wins in 21 trades, -82.1 pts. BOFA-PURE paradigm toxic: 29% WR, -21.5 pts.

AG Short (+105.7 pts): Most reliable setup. 58% WR with strong directional edge. Morning is best: +100.8 pts from 18 trades. AG-LIS paradigm (67% WR, +61.4) and AG-TARGET (57% WR, +54.1) both strong. AG-PURE is weak (50% WR, -9.8) - but sample is small.

GEX Long (-16.4 pts): Only net loser. 26% WR - gets stopped out 14/21 times. Midday 12-14 is catastrophic: 0 wins in 5 trades (-40 pts). GEX-TARGET paradigm 0% WR (-28 pts). Recommendation: DISABLE entirely.

2. Time-of-Day Analysis

Hour (ET)	Trades	W/L/E	Win Rate	P&L	P&L/Trade
09:00	7	4/3/0	57%	+48.4	+6.9
10:00	27	12/13/2	48%	+103.1	+3.8
11:00	34	16/13/5	55%	+199.9	+5.9
12:00	22	8/6/8	57%	+56.4	+2.6
13:00	23	8/10/5	44%	+19.0	+0.8
14:00	32	4/6/22	40%	-24.4	-0.8
15:00	13	1/4/8	20%	-5.4	-0.4
9:00-13:59	113	48/45/20	52%	+426.8	+3.8
14:00-15:59	45	5/10/30	33%	-29.8	-0.7

The morning session (9:00-13:59) generates +426.8 pts at 52% WR. The afternoon (14:00+) is net negative: -29.8 pts at 33% WR across 45 trades. The 11:00 hour alone contributes +199.9 pts - nearly half the system's total profit. The 15:00 hour has a devastating 20% WR.

Insight: The system's edge comes from morning volatility and mean-reversion moves. By afternoon, trends solidify and contrarian

signals (DD, AG) fail systematically.

3. Direction & Paradigm Analysis

Direction Bias

Direction	Trades	Win Rate	P&L	Best Window	Worst Window
Short	88	56%	+306.3	9-12: +316.8	14-16: -18.6
Long	65	39%	+84.7	12-14: +57.3	14-16: -9.2

Shorts outperform longs significantly: +306 pts (56% WR) vs +85 pts (39% WR). Short morning trades (9-12) are the system's core profit engine: +316.8 pts. Long trades only work well in the midday session (12-14). Both directions turn negative after 14:00.

Paradigm Performance (All Setups)

Paradigm	Trades	W/L	Win Rate	P&L	Assessment
AG-TARGET	17	8/6	57%	+106.0	Best overall
AG-LIS	24	9/6	60%	+84.3	Strong
SIDIAL-EXTREME	4	3/1	75%	+66.3	Small N, promising
GEX-MESSY	17	7/9	44%	+65.9	Noisy, DD drives it
SIDIAL-MESSY	8	5/2	71%	+63.9	Strong
BOFA-PURE	39	9/8	53%	+54.8	Volume, mixed
GEX-LIS	10	2/6	25%	-1.4	Weak
AG-PURE	18	5/7	42%	-14.5	Below average
GEX-PURE	6	1/4	20%	-16.0	Avoid
GEX-TARGET	3	0/3	0%	-28.0	Toxic

AG-paradigms (AG-TARGET, AG-LIS) are the most profitable environments overall. SIDIAL paradigms show high WR but small samples. GEX-paradigms (GEX-PURE, GEX-TARGET, GEX-LIS) are the worst performers - this correlates with GEX Long being the worst setup. BOFA-PURE has volume (39 trades) but mixed results.

4. Grade & Score Analysis

Grade	Trades	W/L	Win Rate	P&L
A+	26	7/5	58%	+106.8
A	61	21/23	48%	+160.1
A-Entry	62	19/24	44%	+68.2
LOG	5	4/1	80%	+65.9
B	2	1/1	50%	-2.0
C	2	1/1	50%	-2.0

A+ has the best WR (58%) but LOG has 80% WR (small sample of 5 DD trades). The grading system has limited predictive power - A-Entry (44% WR) is barely better than coin flip. The score is NOT a strong trade filter. Timing and setup selection matter far more than grade.

5. VIX Analysis

Only 45 trades have VIX data (recently added). VIX 16-20: 44 trades, 35% WR, -66.1 pts. This suggests the system struggles in elevated but not extreme vol. Need more data across VIX regimes to draw conclusions, but early signal is that higher VIX (16-20) hurts performance.

6. Profit Capture Efficiency

Setup	Avg Win	Avg Max Profit	Capture %	Avg Loss	Opportunity
DD Exhaustion	+23.4	27.8	84%	-12.0	Good - trail captures most
Paradigm Rev	+10.0	13.9	72%	N/A	Fixed 10pt, misses +4 avg
BofA Scalp	+10.0	14.4	69%	-11.4	30min timeout leaves money
AG Short	+20.7	38.2	54%	-17.1	Biggest gap - 46% left

GEX Long	+18.0	30.4	59%	-8.0	Irrelevant - disable it
ES Absorption	+10.0	6.7	150%	--12.0	Captures well (small N)

AG Short has the biggest capture gap: winners average +38.2 pts max profit but only capture +20.7 (54%). This means AG winners regularly go +30-40 pts but the system exits at the Volland target. A trailing mechanism on AG (similar to DD's continuous trail) could capture significantly more. Paradigm Reversal is capped at +10 fixed target but max profit averages +13.9 - a trail could help here too.

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7. What-If Optimization Scenarios

Each scenario is applied to the historical 158 trades to estimate impact. Scenarios are cumulative where noted.

Scenario	Description	Trades Cut	P&L Impact	New Total
A	Remove GEX Long entirely	21	+16.4	+413.4
B	DD cutoff at 14:00	21	+82.1	+479.1
C	DD cutoff at 13:00	32	+69.5	+466.5
D	Remove BofA Scalp	21	-45.6	+351.4
E	Remove Paradigm Reversal	11	-36.5	+360.5
I	Cap 2 signals per setup+dir/day	76	-185.1	+211.9
J	BEST: AG+DD(<14,!BOFA)+Abs+Para cap2	113		+198.8
ULTIMATE	J + DD 60min cooldown	114		+226.3

Scenario Analysis:

Scenario B (DD cutoff 14:00) is the single highest-impact change: +82.1 pts recovered by eliminating 21 afternoon DD trades that had 0% WR. This is the #1 priority.

Scenario A (remove GEX Long) saves +16.4 pts from 21 trades. GEX Long has 26% WR and actively destroys capital. Easy decision.

Scenario I (cap 2 signals/day) has a COUNTER-INTUITIVE result: it REDUCES P&L from +397 to +212. This is because DD's big winners often come as the 3rd or 4th signal of the day (the trend finally reverses after multiple contrarian entries). Capping per-day signals kills these comeback winners. This suggests a smarter approach: cap signals per direction, not per setup.

Scenario J (best combo) cuts to 45 trades with 60% WR and +198.8 pts. While total P&L drops from +397, the P&L per trade jumps from +2.51 to +4.42 - nearly double the efficiency. For SIM/live trading with real money, this matters more.

IMPORTANT: Scenario J's lower total P&L is because it removes DD trades that were eventually winners despite firing in BOFA-PURE paradigm or after 14:00. The question is whether those rare big wins justify the consistent bleed from the 70%+ losers around them.

8. Signal Spam Problem

76 trades (48% of all trades) were the 3rd or later signal for the same setup+direction on the same day. These spam trades generated +185.1 pts total - meaning they are net profitable! This is entirely driven by DD Exhaustion's pattern: fire multiple contrarian signals, eventually the reversal happens and the continuous trail captures a huge move.

However, this only works in the portal tracker which counts every signal independently. The SIM auto-trader already deduplicates (one position per setup), so it captures the FIRST signal's entry and rides it. Spam signals don't matter for SIM execution.

Recommendation: For portal P&L reporting, spam is fine. For real trading (SIM/eval), the deduplication already handles this correctly.

9. Daily P&L Pattern

Date	Trades	W/L/E	P&L	Notes
Feb 03	3	1/2	+4.0	Low volume day
Feb 04	1	1/0	+16.4	Single AG Short win
Feb 05	4	1/3	-14.0	GEX Long losses
Feb 09	2	2/0	+45.0	Perfect day
Feb 11	3	0/1	-9.1	Slow day
Feb 12	3	0/0	+30.8	All expired profitable
Feb 13	7	2/3	+1.3	Break even
Feb 17	6	2/2	-13.1	Post-holiday

Feb 18	12	6/6	+34.8	First big DD day
Feb 19	20	14/4	+228.0	BEST DAY - DD trail captures
Feb 20	30	14/9	+182.3	Second best - DD dominant
Feb 23	17	4/9	+15.3	Drawdown starts
Feb 24	27	3/10	-87.1	WORST DAY - all setups struggle
Feb 25	23	3/6	-37.6	Afternoon grind killed shorts

Two days (Feb 19-20) generated +410 pts, more than the system's entire net profit. The last three days (Feb 23-25) lost -109.4 pts. This suggests the system is regime-dependent: it excels in mean-reverting markets but bleeds in trending ones. Feb 24 was the worst day (-87.1 pts) with 3W/10L.

The system's P&L curve is NOT smooth - it's driven by a few big DD trail wins on high-volatility reversal days.

10. Recommended Changes (Priority Order)

1. DD Exhaustion: Cut afternoon (dd_market_end = 14:00) [HIGH PRIORITY]

IMPACT: +82.1 pts recovered | CONFIDENCE: Very High (21 trades, 0% WR after 14:00)

The single highest-impact change. Zero wins in 21 afternoon DD trades across the entire dataset. The afternoon is hostile to contrarian signals because trends have solidified by then. Cutting at 14:00 instead of 13:00 preserves the strong midday window (12-14: 53% WR, +77.7 pts).

2. Disable GEX Long [HIGH PRIORITY]

IMPACT: +16.4 pts recovered | CONFIDENCE: High (21 trades, 26% WR)

GEX Long has the worst win rate of any setup. It fires into support levels expecting bounces but gets stopped out 14 of 21 times. The midday session (12-14) is 0/5. Even the morning, where it shows 36% WR, is barely above random. The setup's logic may need a fundamental rethink before re-enabling.

3. DD Exhaustion: Block BOFA-PURE paradigm [MEDIUM PRIORITY]

IMPACT: +21.5 pts recovered | CONFIDENCE: Medium-High (17 trades, 29% WR in BOFA-PURE)

DD in BOFA-PURE paradigm wins only 29% of the time vs 54% in morning overall. BOFA-PURE represents a stable dealer positioning regime where DD's contrarian thesis (dealers over-hedged) is less valid. Best DD paradigms: GEX-MESSY (50%), SIDIAL-EXTREME (67%), SIDIAL-MESSY (67%), AG-TARGET (57%).

4. DD Exhaustion: Increase cooldown to 60 minutes [MEDIUM PRIORITY]

IMPACT: Reduces noise, marginal P&L impact | CONFIDENCE: Medium

Currently DD fires every 30 minutes, creating 7-9 signals on heavy days. A 60-minute cooldown per direction would halve the spam. Since the SIM auto-trader deduplicates anyway, this mainly helps the portal tracker and eval trader. Combined with the 14:00 cutoff, this limits DD to ~4-5 signals max per day.

5. AG Short: Add trailing stop (capture gap = 46%) [LOW PRIORITY]

IMPACT: Potentially +50-80 pts | CONFIDENCE: Medium (needs backtest)

AG Short winners average +38.2 pts max profit but only capture +20.7 (54%). A continuous trail similar to DD (activation=15, gap=5) could capture significantly more on trending days. This is the biggest P&L-per-trade opportunity in the system. Requires careful backtesting - AG's profile is different from DD.

6. Paradigm Reversal: Consider trail or higher target [LOW PRIORITY]

IMPACT: +4-10 pts per trade | CONFIDENCE: Low (11 trades, 100% WR)

Paradigm Rev has perfect WR but is capped at +10 pts while max profit averages +13.9. Small sample, but worth testing a trail or higher fixed target. However, with 0 losses, the current setup is working - don't break what works.

7. Monitor VIX regime filter [LOW PRIORITY]

IMPACT: TBD | CONFIDENCE: Low (limited data)

Early data shows VIX 16-20 has 35% WR (-66.1 pts). Consider reducing position size or tightening stops in elevated-VIX environments. Need 50+ VIX-tagged trades to validate.

11. Combined Impact Estimate

Change	Trades Removed	P&L Impact	Running Total
Current baseline	--	--	+397.0 pts
+ DD cutoff 14:00	21	+82.1	+479.1 pts
+ Disable GEX Long	21	+16.4	+495.5 pts
+ DD block BOFA-PURE	~8	+15-20	~+513 pts
Conservative estimate	50 fewer		+495 pts
With AG trail (est.)	0	+50-80	~+560 pts

Implementing just the top 3 changes (DD afternoon cutoff, disable GEX Long, DD block BOFA-PURE) would have improved total P&L from +397 to approximately +513 pts (+29% improvement) while cutting 50 losing trades. Adding an AG trail could push to +560 pts.

These changes reduce total trades from 158 to ~108, but the quality of remaining trades is much higher. For real money trading (SIM/eval), fewer high-quality signals with the auto-trader's deduplication is the optimal approach.

Priority implementation order: DD 14:00 cutoff (today) > Disable GEX Long (today) > DD BOFA-PURE block (this week) > DD 60min cooldown (this week) > AG trail (backtest first).