Expected Income Report

Based on live signal data: 2026-02-03 to 2026-02-20 (11 trading days, 91 trades)

Total P&L	Avg Daily	Total Trades	Trading Days
+506 pts	**+46.0 pts**	**91**	**11**

Setup Performance Breakdown

Setup	Trades	Wins	Losses	Win Rate	P&L (pts)
DD Exhaustion	36	19	10	52.8%	+290.0
AG Short	16	10	4	62.5%	+124.9
BofA Scalp	16	5	4	31.3%	+56.8
Paradigm Reversal	4	4	0	100.0%	+40.0
ES Absorption	2	2	0	100.0%	+20.0
GEX Long	17	3	12	17.6%	-25.4
TOTAL	**91**				**+506.4**

Daily P&L History

Date	Trades	Wins	Losses	Day P&L	Cumulative
2026-02-03	3	1	2	+4.0	+4.0
2026-02-04	1	1	0	+16.4	+20.4
2026-02-05	4	1	3	-14.0	+6.4
2026-02-09	2	2	0	+45.0	+51.4
2026-02-11	3	0	3	-9.1	+42.3
2026-02-12	3	0	3	+30.8	+73.1
2026-02-13	7	2	5	+1.3	+74.4
2026-02-17	6	2	4	-13.1	+61.3
2026-02-18	12	6	6	+34.8	+96.1
2026-02-19	20	14	6	+228.0	+324.1
2026-02-20	30	14	16	+182.3	+506.4

Risk Metrics

Best day: +228.0 pts | Worst day: -14.0 pts | Max drawdown: 14.0 pts | Profitable days: 8/11 (72%)

Monthly Income Projections

Based on average daily P&L of +46.0 pts over 11 trading days. Assumes 21 trading days/month. ES = $50/point. MES = $5/point. USD/SAR = 3.75.

Scenario A: Full Rate (46.0 pts/day)

Contracts	Monthly (pts)	Monthly (USD)	Monthly (SAR)	Yearly (USD)	Margin Req.
2 ES	+967	$+96,676	+362,536 SAR	$+1,160,116	$30,800
3 ES	+967	$+145,015	+543,805 SAR	$+1,740,175	$46,200
4 ES	+967	$+193,353	+725,073 SAR	$+2,320,233	$61,600
5 ES	+967	$+241,691	+906,341 SAR	$+2,900,291	$77,000
6 ES	+967	$+290,029	+1,087,609 SAR	$+3,480,349	$92,400

Scenario B: Conservative (15 pts/day)

Assumes performance normalizes after the initial high-signal period (Feb 19-20 were outlier days with 50 combined trades).

Contracts	Monthly (pts)	Monthly (USD)	Monthly (SAR)	Yearly (USD)
2 ES	+315	$+31,500	+118,125 SAR	$+378,000
3 ES	+315	$+47,250	+177,188 SAR	$+567,000
4 ES	+315	$+63,000	+236,250 SAR	$+756,000
5 ES	+315	$+78,750	+295,312 SAR	$+945,000
6 ES	+315	$+94,500	+354,375 SAR	$+1,134,000

Scenario C: Moderate (25 pts/day)

Assumes strong setups (DD Exhaustion + AG Short) continue to perform. GEX Long disabled or fixed.

Contracts	Monthly (pts)	Monthly (USD)	Monthly (SAR)	Yearly (USD)
2 ES	+525	$+52,500	+196,875 SAR	$+630,000
3 ES	+525	$+78,750	+295,312 SAR	$+945,000
4 ES	+525	$+105,000	+393,750 SAR	$+1,260,000
5 ES	+525	$+131,250	+492,188 SAR	$+1,575,000
6 ES	+525	$+157,500	+590,625 SAR	$+1,890,000

Time to $1,000,000 USD

Contracts	Conservative (15/day)	Moderate (25/day)	Full Rate (46/day)
2 ES	31.7 months (2.6 yr)	19.0 months (1.6 yr)	10.3 months (0.9 yr)
3 ES	21.2 months (1.8 yr)	12.7 months (1.1 yr)	6.9 months (0.6 yr)
4 ES	15.9 months (1.3 yr)	9.5 months (0.8 yr)	5.2 months (0.4 yr)
5 ES	12.7 months (1.1 yr)	7.6 months (0.6 yr)	4.1 months (0.3 yr)
6 ES	10.6 months (0.9 yr)	6.3 months (0.5 yr)	3.4 months (0.3 yr)

Risk & Drawdown Analysis

Worst-case daily losses based on historical data. Actual drawdowns could be larger on days with more losing setups or volatile conditions.

Scenario	2 ES	4 ES	6 ES
Worst day (-14.0 pts)	$-1,400	$-2,800	$-4,200
Max drawdown (14.0 pts)	$-1,400	$-2,800	$-4,200
Hypothetical bad day (-50 pts)	$-5,000	$-10,000	$-15,000
Hypothetical bad week (-120 pts)	$-12,000	$-24,000	$-36,000

Important Disclaimers

1. These projections are based on only 11 trading days of live signal data. This is a very small sample and results may not be representative of future performance.

2. Feb 19-20 contributed +410 of +506 total points (81%). These were outlier trending days. Removing them reduces average to ~10 pts/day.

3. Slippage and commissions are NOT included. ES round-trip cost is ~$4.50/contract. At 8 trades/day with 4 contracts = ~$144/day overhead.

4. Past performance does not guarantee future results. The system has not been tested through extended flat/choppy markets, flash crashes, or regime changes.

5. The Conservative scenario (15 pts/day) is the most realistic starting assumption. Performance should be validated over 60+ trading days before scaling.

6. Capital requirements shown are overnight margin. Intraday margin may be lower but varies by broker. A risk reserve of 2-3x margin is recommended.

7. DD Exhaustion (largest P&L contributor) is still in LOG-ONLY mode and has not been live-traded at scale.