

0DTE Alpha - Daily Trade Report

February 25, 2026 | SPX 0DTE Setups + MES SIM Auto-Trader

Executive Summary

-37.6 pts

Portal P&L (SPX pts)

+\$1,919

TS SIM P&L (MES \$)

23

Setups Fired

6

SIM Fills

The portal setup tracker recorded -37.6 SPX points across 23 signals. The MES SIM auto-trader recorded +\$1,918.75 across only 6 actual positions. The divergence is explained by (a) SIM deduplication skipping 17 repeat signals, (b) a carry-over DD Long from Feb 24 that captured a massive +42 pt T2 move, and (c) two quick ES Absorption winners that the portal also credited.

Market Context

SPX opened near 6924 and traded sideways to slightly lower through 11:00 ET, reaching a low around 6920. From there, the market began a steady grind higher for the rest of the session, closing near 6952 - a +28 point intraday range. This trending afternoon was hostile to short setups, which dominated the signal flow.

Portal Setup Log (23 Trades, -37.6 pts)

By Setup Type

Setup	Count	W / L / E	P&L (pts)	Win Rate
GEX Long	2	2W / 0L	+25.0	100%
ES Absorption	2	1W / 1L	-2.0	50%
DD Exhaustion	9	0W / 4L / 5E	-48.0	0%
AG Short	1	0W / 1L	-10.6	0%
BofA Scalp	3	0W / 0L / 3E	-2.0	0%
Paradigm Reversal	5	0W / 0L / 5E	0.0	0%
TOTAL	23	3W / 6L / 13E	-37.6	13%

Full Trade Detail

#	Time	Setup	Dir	Grade	Spot	Result	P&L	MaxP	MaxL	Held
227	10:06	GEX Long	Long	A-E	6924	WIN	+15.0	+19.3	-5.0	211m
228	10:09	DD Exhaustion	Short	A	6922	LOSS	-12.0	+3.5	-12.3	82m
229	10:28	ES Absorption	Bear	C	6926	LOSS	-12.0	0.0	0.0	80m
230	10:28	GEX Long	Long	A-E	6926	WIN	+10.0	+13.7	-7.3	121m
232	10:53	DD Exhaustion	Short	A-E	6921	LOSS	-12.0	+1.8	-12.2	37m
231	11:09	ES Absorption	Bull	A	6928	WIN	+10.0	0.0	0.0	38m
233	11:31	DD Exhaustion	Short	A	6933	LOSS	-12.0	+0.8	-12.5	151m
234	12:12	Paradigm Rev	Short	A-E	6940	EXP	0.0	+3.7	-12.7	232m
235	12:13	BofA Scalp	Short	A-E	6940	EXP	-0.9	+3.4	-1.4	30m
236	12:21	DD Exhaustion	Short	A-E	6939	LOSS	-12.0	+3.3	-12.7	208m
237	12:38	Paradigm Rev	Short	A-E	6940	EXP	0.0	+0.6	-13.0	206m
238	12:47	DD Exhaustion	Short	A	6941	EXP	0.0	+2.3	-11.3	197m
239	13:04	DD Exhaustion	Short	A	6942	EXP	0.0	+2.5	-11.0	180m
240	13:11	Paradigm Rev	Short	A-E	6943	EXP	0.0	+4.2	-9.3	173m
241	13:30	AG Short	Short	A-E	6941	LOSS	-10.6	+2.4	-10.6	139m

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242	13:41	DD Exhaustion	Short	A+	6942	EXP	0.0	+0.3	-10.9	143m
243	14:02	BofA Scalp	Short	A-E	6944	EXP	-3.2	+0.3	-3.5	30m
244	14:02	Paradigm Rev	Short	A-E	6944	EXP	0.0	+0.3	-8.9	122m
245	14:16	DD Exhaustion	Short	A+	6945	EXP	0.0	+0.7	-7.3	108m
246	14:32	Paradigm Rev	Short	A-E	6947	EXP	0.0	+2.3	-5.7	92m
247	14:52	BofA Scalp	Short	A-E	6949	EXP	+2.1	+2.1	-0.7	30m
248	14:52	DD Exhaustion	Short	A+	6949	EXP	0.0	+3.9	-4.0	72m
249	15:25	DD Exhaustion	Short	A+	6946	EXP	0.0	+1.8	-6.2	39m

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TS SIM Auto-Trader (6 Fills, +\$1,918.75)

Position Detail

#	Time	Setup	Dir	Fill	Target Fills		
222	(Feb 24)	DD Exhaust	Long	6897.50	T1: 5 @ 6907.25 Close: 5 @		
227	10:06	GEX Long	Long	6937.00			Close: 1
229	10:28	ES Absorp	Bear	6940.25	T1: 10 @ 6929.50		
231	11:09	ES Absorp	Bull	6936.00	T1: 10 @ 6945.50		
233	11:31	DD Exhaust	Short	6945.75			Close: 1
245	14:16	DD Exhaust	Short	6957.75			STUCK

Why SIM Outperformed Portal

1. Carry-over #222 DD Long (+\$1,294):

This position was opened Feb 24 at 6897.50. T1 (5 contracts) filled at 6907.25 (+\$49/contract). The remaining T2 (5 contracts) rode the rally into Feb 25 and was closed at 6939.50 - a +42 point move worth \$1,050. This single T2 leg accounts for 55% of total SIM profit.

2. Deduplication saved 17 losing signals:

The SIM auto-trader only allows one position per setup type at a time. When DD Exhaustion #233 was active, all subsequent DD shorts (#236, #238, #239, #242, #245, #248, #249) were skipped as duplicates. The portal tracker credits every signal independently, eating -48 pts on DD alone.

3. ES Absorption pair was the day's best edge:

Two quick ES Absorption trades (#229 bearish, #231 bullish) captured +10 pts each in <40 minutes. On SIM with 10 MES each, these contributed +\$1,013 combined.

Issue: Stuck Position #245

DD Exhaustion #245 (short at 6957.75) was filled at 14:16 ET but never closed before market close. The stop order (6970.0) and target limit (6948.0) were DAY orders - TradeStation cancels these at EOD, but the underlying position remains open overnight.

Root cause: The auto-trader had no end-of-day flatten mechanism. The portal's EOD summary at 16:05 ET expires setup tracking records but does NOT call `auto_trader.close_trade()`.

Fix deployed: Added `flatten_all_eod()` to `auto_trader.py` with a scheduler cron job at 15:55 ET. This will market-close all remaining SIM positions 5 minutes before market close, matching the `eval_trader.py` behavior (which flattens at 15:50 CT).

Key Observations

DD Exhaustion afternoon dead zone (confirmed):

9 DD shorts fired between 12:12-15:25 ET. All 9 either stopped out (-12 pts each) or expired. This matches the Analysis #5 finding: 0% win rate after 14:00 ET. The DD signal kept firing into a trending market because the charm/DD shift conditions were met, but the contrarian thesis failed against persistent buying pressure.

DD signal spam (9 signals, same direction):

The 30-minute cooldown allowed a new DD short every 30 minutes throughout the afternoon. With no direction-aware cap, the system kept re-entering a losing thesis.

Grade is not predictive:

Four of the DD shorts were graded A+ (scores 82-89). All four expired with 0 or negative P&L. The two GEX Long wins were graded A-Entry (score 60). High DD scores continue to show no correlation with win rate, consistent with earlier analysis.

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SIM deduplication is a strong alpha source:

By only holding one position per setup, the SIM avoided 17 duplicate signals that collectively lost -37 pts on the portal tracker. This built-in constraint acts as natural risk management.

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Recommendations

1. Implement DD afternoon cutoff (dd_market_end: 14:00)

HIGH PRIORITY. Analysis #5 showed 0% WR after 14:00 across 13 trades (-82 pts). Today added 7 more data points confirming this. Would have prevented 7 of 9 DD shorts today, saving ~36 pts of portal bleed and preventing the stuck #245 position.

2. Increase DD cooldown to 60 minutes

MEDIUM PRIORITY. The 30-minute cooldown allowed 9 DD signals in one afternoon, all same direction. A 60-minute cooldown would halve the spam. Alternatively, cap DD at 3 signals per direction per day.

3. EOD flatten (DONE)

DEPLOYED. The 15:55 ET cron job will prevent positions from staying open overnight. Verify tomorrow that #245 situation does not recur.

4. Consider blocking DD in trending markets

LOW PRIORITY (needs more data). DD is a contrarian signal - it inherently fights the trend. When the market grinds directionally (like today's +28 pt afternoon rally), DD shorts will systematically fail. A volatility or trend filter could help, but needs backtesting.

Cumulative SIM Performance (All-Time)

Total tracked SIM P&L (from auto_trade_orders with fill data): +\$1,012.50 across 40 orders (many early orders from Feb 20-23 have no fill data due to pre-deployment).

Feb 24 SIM: -\$93.75 (6 fills: 2 winners, 4 losers)

Feb 25 SIM: +\$1,918.75 (6 fills: 4 winners, 1 loser, 1 stuck)

The SIM's strong performance is driven by the T2 split-target strategy on DD Exhaustion, where winners ride extended moves while T1 locks in partial profit early.