

# ODTE Alpha

Daily Trading Report | Thursday, February 27, 2026

## Executive Summary

Total Trades	Net P&L	Win Rate	Resolved
28	+32.4 pts	56%	18/28

Market Context: ES traded a 74-point range (6842 - 6916) across 372 range bars. Opened at 6896, closed at 6876.

The system generated 28 signals with 18 resolved: 9 wins, 7 losses, 2 expired, 10 still open (pending outcome backfill). Net P&L of +32.4 pts on resolved trades.

## Performance by Setup

Setup	Trades	W	L	E	Open	PnL	WR%
BofA Scalp	4	3	1	0	0	+13.3	75
DD Exhaustion	10	4	6	0	0	+0.5	40
ES Absorption	14	2	0	2	10	+18.6	100
TOTAL	28	9	7	2	10	+32.4	56

## Key Observations

ES Absorption: 14 signals, 2W/0L with 10 still open. T1 hit rate near 100%. Split-target RM (T1=+10pt, T2=trail) continues to perform. Signal frequency remains high (~14/day vs target 1-3).

DD Exhaustion: 10 signals, 4W/6L. Morning longs (10-11 ET) were 0/6 = -72 pts. Afternoon longs (13-15 ET) rescued with 4/4 wins = +72.5 pts. Strong afternoon rally confirmed contrarian DD signals.

BofA Scalp: 3W/1L = +13.3 pts. Reliable 30-min scalp setup continues steady contribution.

## Hourly Performance

Hour (ET)	Trades	Wins	PnL	WR%
10:00-11:00	3	1	-14.0	33
11:00-12:00	3	1	-14.0	33
12:00-13:00	4	2	-6.8	50
13:00-14:00	2	2	+35.2	100
14:00-15:00	2	1	+4.1	50
15:00-16:00	4	2	+27.9	50

Morning (10-11 ET) was the weakest period with heavy DD losses. The afternoon session (13-15 ET) drove the recovery with 100% win rate on DD continuation signals.

## Direction Breakdown

Direction	Trades	Wins	PnL	WR%
LONG	15	7	+31.9	47
SHORT	3	2	+0.5	67

# ODTE Alpha

Daily Trading Report | Thursday, February 27, 2026

## Trade Log

#	Setup	Dir	Score	Result	PnL	MaxP	MaxL	Time
293	ES Absorption	L	31	OPEN	--	--	--	10:02
294	ES Absorption	L	31	OPEN	--	--	--	10:13
295	BofA Scalp	S	80	WIN	+10.0	11.2	-6.1	10:09
296	DD Exhaustion	L	46	LOSS	-12.0	-1.6	-12.3	10:14
297	ES Absorption	L	36	OPEN	--	--	--	10:18
298	ES Absorption	L	29	OPEN	--	--	--	10:35
299	ES Absorption	S	36	OPEN	--	--	--	10:45
300	DD Exhaustion	L	54	LOSS	-12.0	0.0	-12.6	10:46
301	ES Absorption	S	22	OPEN	--	--	--	11:06
302	BofA Scalp	L	80	WIN	+10.0	10.3	-2.8	11:15
303	DD Exhaustion	L	44	LOSS	-12.0	5.6	-12.4	11:06
304	ES Absorption	S	28	OPEN	--	--	--	11:17
305	DD Exhaustion	L	55	LOSS	-12.0	5.6	-12.4	11:38
306	ES Absorption	S	32	OPEN	--	--	--	11:48
307	BofA Scalp	L	85	WIN	+10.0	12.1	3.7	12:04
308	DD Exhaustion	L	63	LOSS	-12.0	-0.9	-12.3	12:13
309	ES Absorption	S	23	OPEN	--	--	--	12:30
310	ES Absorption	S	23	WIN	+7.2	12.2	-0.2	12:53
311	DD Exhaustion	L	75	LOSS	-12.0	0.4	-12.3	12:40
312	DD Exhaustion	L	87	WIN	+17.0	22.1	-7.2	13:17
313	DD Exhaustion	L	77	WIN	+18.2	23.2	-5.9	13:51
314	ES Absorption	L	28	OPEN	--	--	--	14:40
315	DD Exhaustion	L	75	WIN	+20.8	25.8	-3.3	14:30
316	BofA Scalp	S	60	LOSS	-16.7	1.3	-16.8	14:50
317	DD Exhaustion	L	78	WIN	+16.5	21.5	-1.8	15:03
318	ES Absorption	L	20	EXPIRED	+4.0	8.2	-6.0	15:34
319	ES Absorption	L	18	WIN	+8.4	11.8	-0.5	15:42
320	ES Absorption	L	24	EXPIRED	-1.0	1.2	-1.8	15:59