# Refining intraday futures strategy through ICT concepts: a real-time trading performance analysis

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## Abstract

This project documents the ongoing development and refinement of a live intraday futures trading strategy, primarily focused on the E-mini S&P 500 (ES) contract. Utilizing core principles from Inner Circle Trader (ICT) methodology—including Fair Value Gaps (FVGs), liquidity sweeps, breaker blocks, and higher timeframe market structure—the strategy aims to capitalize on high-probability trade setups during key market sessions. Over the course of February to May 2025, we implemented structured execution protocols, strict session filters, and continuous journaling to improve consistency and reduce impulsive behavior. Performance metrics showed an overall net gain with reduced drawdowns and an enhanced risk-reward profile. This iterative process highlights the importance of disciplined decision-making, contextual market understanding, and systematic journaling in the evolution of a professional trading strategy.

## Index Terms

futures trading, ICT concepts, fair value gap, FVG, liquidity sweep, market structure, breaker block, trading psychology, day trading strategy, risk management, E-mini S&P 500 (ES), intraday analysis