

Delta-Flux Scalper Trade Analysis Report

Data source: delta_scalp_optimized.csv | Period: 2026-01-11 10:22–2026-01-12 08:53 (IST) Generated: 2026-01-12 (IST)

Executive summary

Across 5,134 completed round-trip trades (BUY→SELL), overall performance is close to flat but slightly negative (total -376.56% summed across trades; average -0.07% per trade). The strategy's edge is highly asset-dependent: **Bitcoin trades are strongly profitable** (avg 7.98% with profit factor 3.16), while **Ethereum trades are consistently losing** (avg -1.36% with profit factor 0.71).

The biggest loss-driver is taking trades in **low-velocity regimes** (velocity ≤ 0.002): these account for 2,446 trades and contribute -5128.54% of total PnL. Another major drag is “no-move” exits: 706 trades (13.8%) exit at the same price and realize a near-fixed -0.25% loss (fees/spread).

Metric	Value
Trades (round trips)	5,134
Win rate	36.54%
Average PnL / trade	-0.07%
Median PnL / trade	-0.25%
Profit factor (gross win / gross loss)	0.984
Total PnL (sum of % per trade)	-376.56%
Avg hold time	7.82s
Max drawdown (cum PnL)	-3666.22%

1) Performance breakdown

By asset (BTC vs ETH)

Asset	Trades	Win rate	Avg PnL/trade	Median	Profit factor	Sum PnL
BTC	709	60.65%	7.98%	2.48%	3.16	5661.13%
ETH	4,425	32.68%	-1.36%	-1.33%	0.71	-6037.69%

Takeaway: The system is behaving like “BTC momentum scalp works; ETH momentum scalp bleeds.” If you do only one change: **stop trading ETH until filters are tightened** (see section 3).

2) Best time windows for trading

BTC: strongest hours (by average PnL with reasonable sample sizes)

Hours are based on entry timestamp. ET = America/New_York; IST = Asia/Kolkata.

ET window	IST window	Trades	Win rate	Avg PnL	Sum PnL
18:00–18:59 ET	04:30–05:29 IST	101	57.4%	6.69%	675.56%
21:00–21:59 ET	07:30–08:29 IST	87	58.6%	5.32%	462.59%

15:00–15:59 ET	01:30–02:29 IST	42	45.2%	6.31%	264.95%
20:00–20:59 ET	06:30–07:29 IST	90	50.0%	3.48%	312.93%
10:00–10:59 ET	20:30–21:29 IST	32	71.9%	5.59%	178.74%
22:00–22:59 ET	08:30–09:29 IST	34	67.6%	4.16%	141.32%

ETH: “least-bad” hours (ETH is still net negative overall)

ET window	IST window	Trades	Win rate	Avg PnL	Sum PnL
03:00–03:59 ET	13:30–14:29 IST	113	35.4%	4.57%	516.46%
07:00–07:59 ET	17:30–18:29 IST	151	45.0%	2.20%	331.64%
05:00–05:59 ET	15:30–16:29 IST	109	42.2%	2.08%	226.84%
21:00–21:59 ET	07:30–08:29 IST	350	29.7%	0.93%	325.63%
14:00–14:59 ET	00:30–01:29 IST	127	32.3%	-0.09%	-11.78%
09:00–09:59 ET	19:30–20:29 IST	194	33.0%	-0.11%	-20.90%

Interpretation: The “best times” you see here are mostly a proxy for when the underlying has enough movement and liquidity for a quick scalp to beat spread/fees. Time-of-day matters, but in this dataset the **filters (velocity/price/exit) matter more than the clock.**

3) Why you make profit vs why you make losses

Why profitable trades happen (patterns in this file):

- **BTC bias:** BTC trades show positive average price movement and higher win rate (see asset table).
- **Moderate momentum regimes:** velocity 0.005–0.02 is the sweet spot (avg 3.93% per trade, profit factor 1.97). Too little velocity doesn't move; too much likely slips.
- **Quick exits:** Most of your edge is realized in the first ~5–7 seconds; holding longer tends to decay into losses (see hold-time analysis).
- **Mid-price contracts:** entries in ~0.30–0.70 price range outperform very cheap contracts (<0.10) that get eaten by spreads/theta/low liquidity.

Why losing trades happen:

- **Low-velocity churn:** velocity ≤ 0.002 accounts for 2,446 trades with avg -2.10% and total -5128.54%. These are mostly “no move” scalps that cannot pay for spread/fees.
- **Fixed micro-cost:** 706 trades (13.8%) exit at the same price and lose -0.25% (your logs imply PnL \approx raw ROI - 0.25). This means any entry that does not move quickly is structurally negative.
- **ETH baseline edge is negative:** without filters, ETH trades have avg -1.36% per trade and lose -6037.69% summed across trades.

4) Concrete recommendations (what to change)

Recommendation A — Add a velocity gate (highest impact):

Only enter when **entry_velocity** ≥ 0.003 (better: 0.005) and ≤ 0.04 . In your data, very low velocity is the dominant loss-driver; very high velocity also underperforms (likely slippage).

Recommendation B — Avoid extreme contract prices:

For ETH especially, **do not trade contracts priced < 0.20**. They are heavily negative in this dataset. Focus on ~0.30–0.70 where liquidity and “move vs cost” is better.

Recommendation C — Tighten the stagnation exit (don't wait):

Your best-performing stagnation bucket is **5.3–5.6s**. Longer waits correlate with worse outcomes, suggesting that when momentum dies, the expected value turns negative quickly.

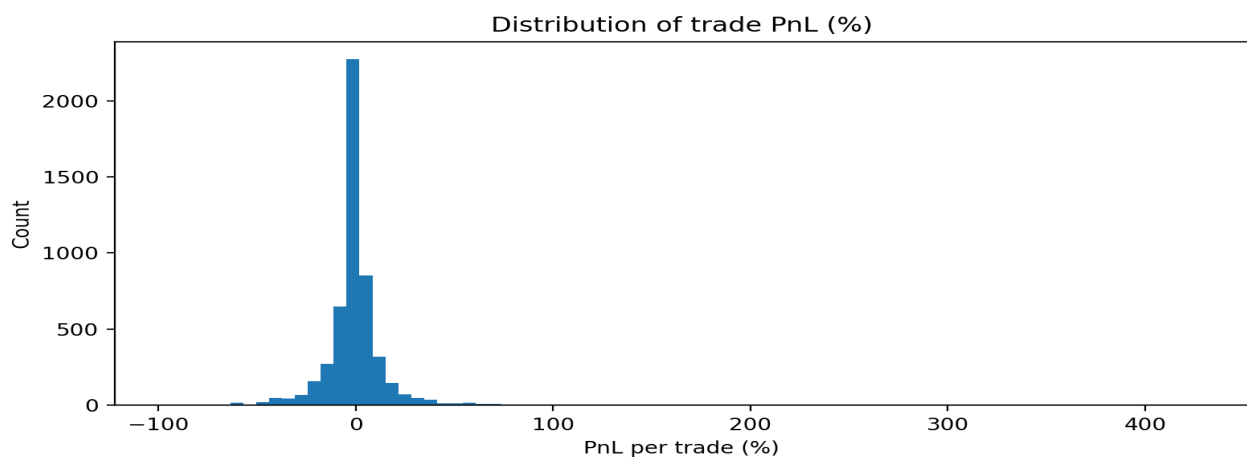
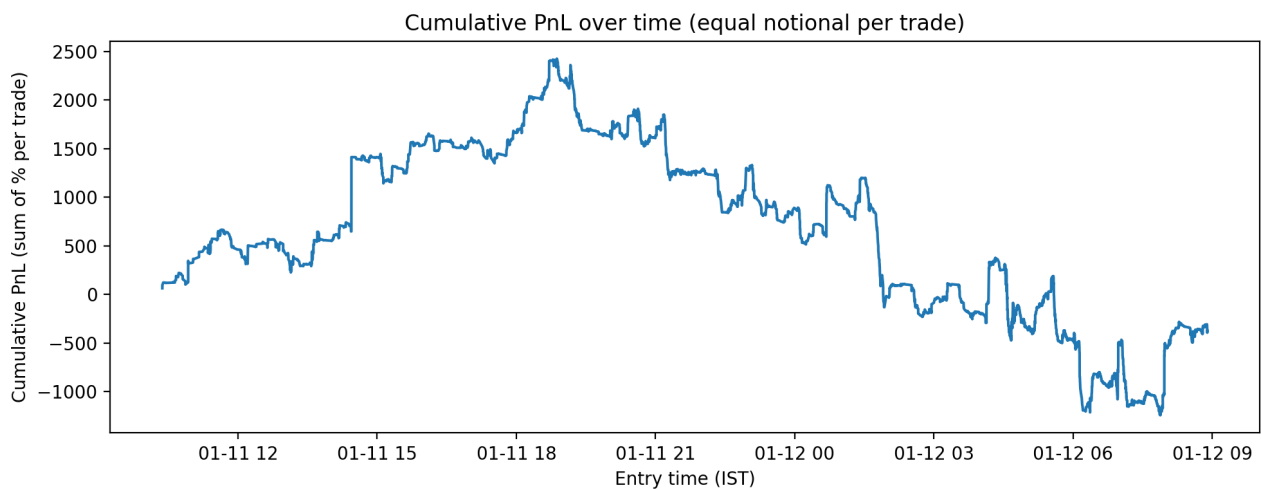
Recommendation D — “Trade fewer, trade better” presets (based on your own data):

Practical next step: run your scanner but only allow orders when the “mid velocity + mid price” condition holds; start with BTC-only for a day to validate stability, then re-introduce ETH with the tight filters above.

Scenario	Trades	Win rate	Avg PnL/trade	Median	Profit factor	Sum PnL
All trades (baseline)	5,134	36.54%	-0.07%	-0.25%	0.98	-376.56%
BTC only	709	60.65%	7.98%	2.48%	3.16	5661.13%
ETH only	4,425	32.68%	-1.36%	-1.33%	0.71	-6037.69%
Mid velocity + mid price (vel 0.005–0.02 & price 0.30–0.70)	561	59.18%	4.75%	2.87%	2.67	2664.99%
BTC preset: vel 0.003–0.04, price 0.2–0.9, stag 5.3–5.6, hold $\leq 7.5s$	89	75.28%	10.03%	4.23%	8.13	892.57%
ETH preset: vel 0.005–0.04, price 0.3–0.7, stag 5.3–5.6, hold $\leq 7.5s$	58	72.41%	7.11%	4.45%	6.07	412.65%

Appendix: Visual diagnostics

Cumulative PnL and distribution



Where the edge lives: time-of-day, velocity, exits, price

