

529 CrudeoilMini Intraday options

Created By: [www retailalgo trader technology](#)

Deployed By: [www retailalgo trader technology](#)

Strategy Link: <https://tradetron.tech/strategy/9895190>

Subscribers: 6

Rating: 0

Tags	EarnTheta, ShortVol, Directional, Positional
Margin	₹55,000



Solid so far — early, but holding up

Gross P&L ₹9,640 (17.53% on ₹55,000 capital) over 53 trading days, worst fall 2.66% from peak equity. Only 53 trading days of live history — capped at B until 60 days. Treat as provisional.

GRADED BEFORE COSTS

Gross

Net of costs

as reported by Tradetron, before brokerage & statutory charges

Gross P&L

₹9,640

17.53% on ₹55,000 margin

CAGR (annualised)

—

needs 3+ months of history

Max Drawdown

2.66%

₹1,518 from peak equity

Calmar Ratio

—

CAGR ÷ max drawdown

Sharpe (annualised)

5.29

Sortino 11.52

Win Rate (days)

69.2%

36 win / 16 loss days

Profit Factor

2.71

gross profit ÷ gross loss

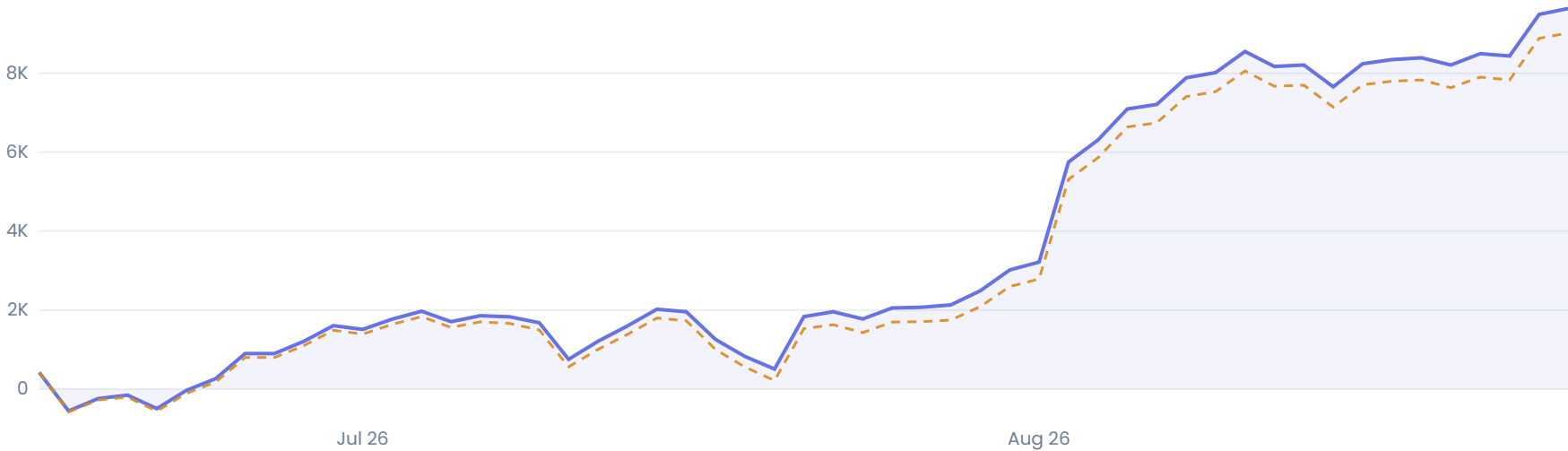
Current Drawdown

At peak

equity at all-time high

Ratios are computed on daily marked-to-market P&L of this deployment. Metrics that need longer history (CAGR, Calmar) unlock after ~3 months of data.

Equity Curve



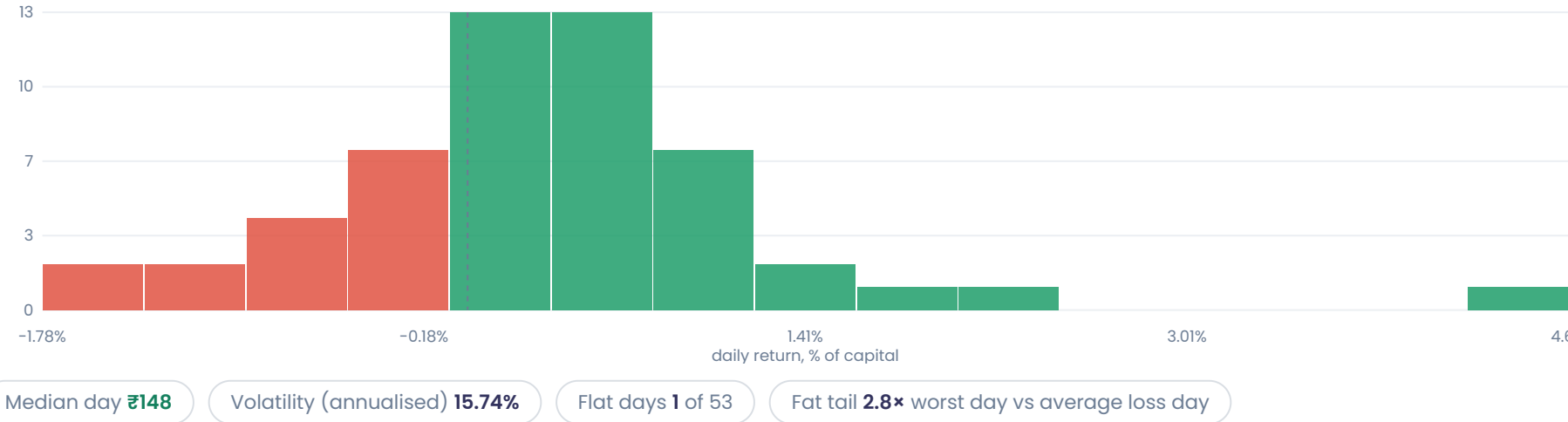
Drawdown



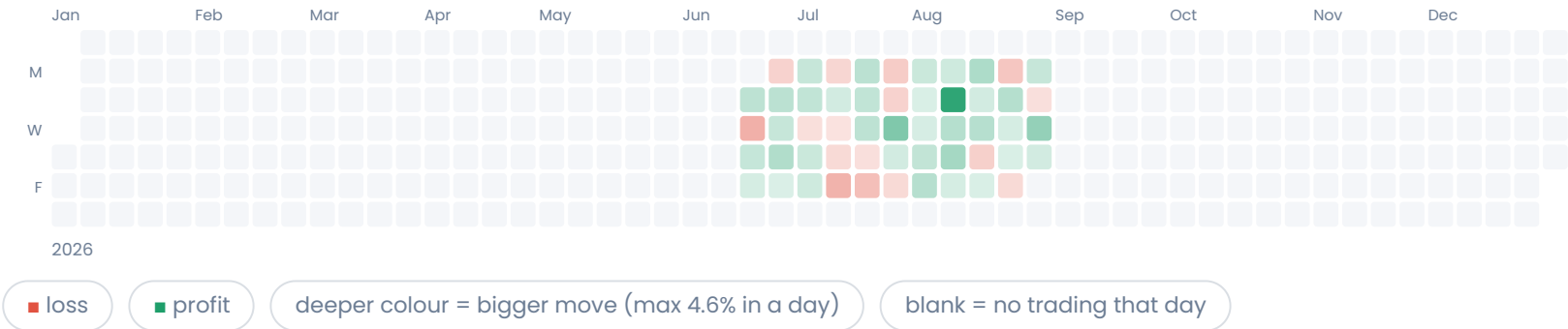
Worst Drawdowns

#	Depth	%	Started	Trough	Length	Status
1	-₹1,518	-2.7%	Thu, Jul 16, 26	Tue, Jul 21, 26	7 days	Recovered
2	-₹1,218	-2.1%	Mon, Jul 6, 26	Fri, Jul 10, 26	7 days	Recovered
3	-₹978	-1.8%	Wed, Jun 17, 26	Wed, Jun 17, 26	6 days	Recovered
4	-₹894	-1.4%	Thu, Aug 13, 26	Mon, Aug 17, 26	9 days	Recovered
5	-₹93	-0.2%	Wed, Jul 1, 26	Wed, Jul 1, 26	1 days	Recovered

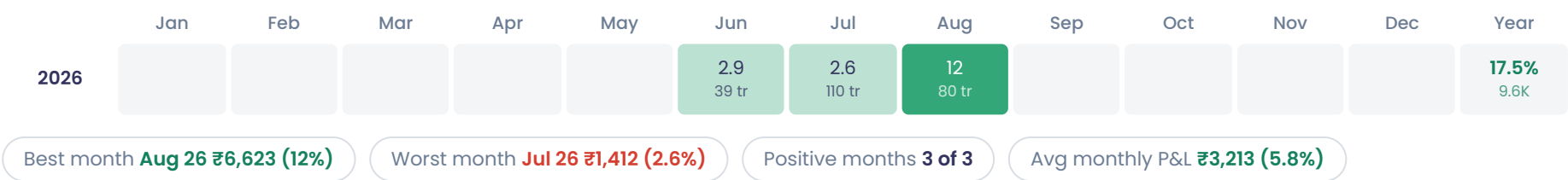
Daily Return Distribution



Daily Returns Calendar



Monthly Performance



Full Statistics

Returns		Risk	
Gross P&L	₹9,640 (17.53%)	Max drawdown	₹1,518 (2.66%)
CAGR (annualised)	—	Longest underwater spell	9 trading days
Avg monthly P&L	₹3,213 (5.8%)	Max time to recover	9 trading days
Avg daily P&L (expectancy)	₹182 (0.33%)	Median underwater depth	-₹342 (-0.5%)
Best day	₹2,531 (4.6%)	Currently underwater	No — at peak
Worst day	-₹978 (-1.8%)	Ulcer index	0.8
Positive months	3 of 3	Worst day at 95% (VaR)	-₹704 (-1.3%)
Top-5 days share of profits	42%	Avg of worst 5% days (CVaR)	-₹868 (-1.6%)
		Worst rolling 12 months	needs 13+ months

Ratios & Quality		Trading Activity	
Sharpe (annualised)	5.29	Trading days	53
Sortino (annualised)	11.52	Fills	228 (114 buy / 114 sell charted)
Calmar	—	Avg trades per day	4.47
Martin (Ulcer-adjusted)	—	Avg profit on win days	₹425 (0.8%)
Recovery factor	6.35	Avg loss on loss days	-₹353 (-0.6%)
Profit factor	2.71	Max profit / loss in a day	₹2,531 / -₹978
Prob. the edge is real	99%		
Std deviation (annualised)	15.74%		
Win rate (days)	69.2% · 36W/16L		
Best / worst streak	13 wins / 4 losses		

Hover a dotted label for what the number means. Computed from this deployment's daily P&L and fills. Margin-based stats, walk-forward tests and the report Grade need backtest-only data and are not shown for live deployments.

Risk Flags

✓ No major red flags on the data so far

Day of Week

Day	P&L	%	Days	Best	Worst
-----	-----	---	------	------	-------

Monday	₹622	1.1%		10	₹676 (1.2%)	-₹552 (-1%)
Tuesday	₹4,701	8.5%		11	₹2,531 (4.6%)	-₹322 (-0.6%)
Wednesday	₹3,271	5.9%		11	₹1,328 (2.4%)	-₹978 (-1.8%)
Thursday	₹2,077	3.8%		11	₹786 (1.4%)	-₹380 (-0.7%)
Friday	-₹1,030	-1.9%		10	₹523 (1%)	-₹923 (-1.7%)

Cost Lab

Reported P&L ₹9,640

Est. costs -₹621

Net P&L ₹9,019

Costs eat 6% of gross

Cost per fill ₹2.72

Net ROI 16.4%

Net Sharpe 4.93

Brokerage / order: 0

Brokerage %: 0%

Slippage %: 0%

Other / order: 0

Statutory charges: 1x

☒ Apply statutory & exchange charges

Segment	Fills	Exchange / fee	STT / CTT	Stamp (buy)
Commodity options MCX	228	0.05%	0.05% sell	0.003%

Move the sliders — every number above (KPIs, charts, monthly, statistics, Grade) recomputes on the **Net of costs** basis, live from all **228** fills (turnover **₹7,22,831**). Each fill is charged at its own segment's published rate — an option, a future and a crypto perp are not priced alike. The **dashed line** on the Equity Curve is the net-of-costs curve.

► What every number on this page means