529 crudeoil Red Crush Intraday options

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Strategy Link: https://tradetron.tech/strategy/8750433

Subscribers: 13

Rating: 0

Tags	ShortVol, Directional, Positional
Margin	₹550,000

A

Robust — performance across 10 months traded

Gross P&L ₹2,39,860 (43.61% on ₹5,50,000 capital) over 172 trading days, worst fall 5.91% from peak equity.

GRADED BEFORE COSTS

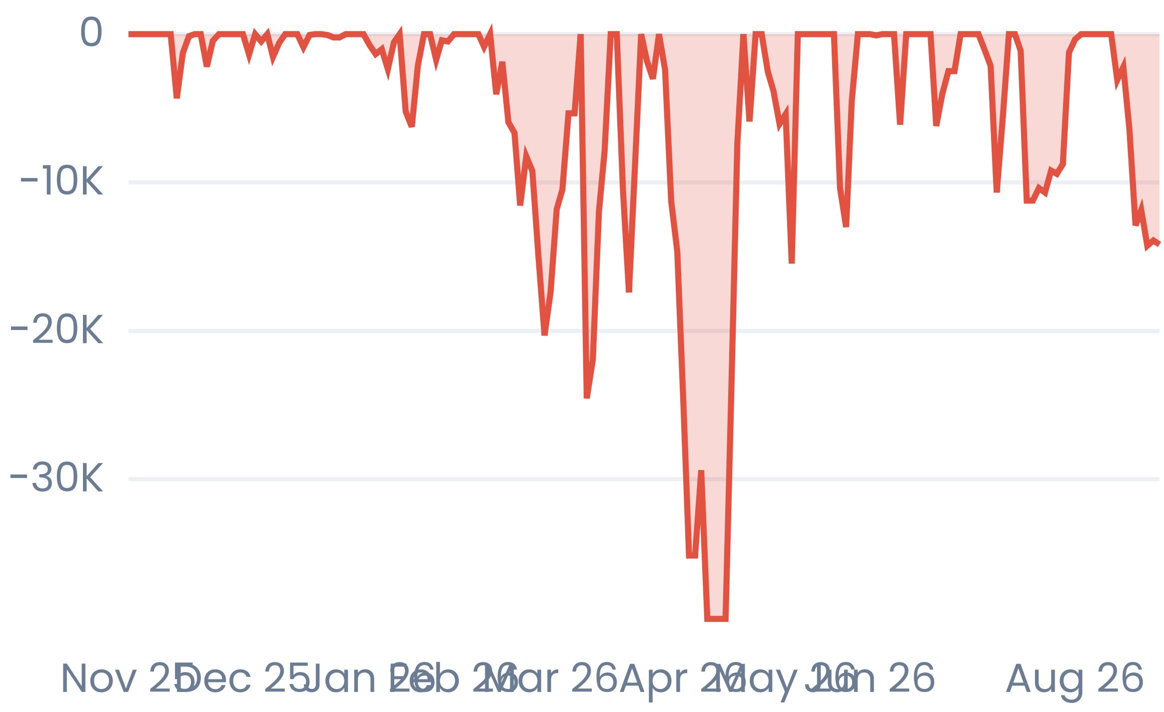
Gross Net of costs as reported by Tradetron, before brokerage & statutory charges

Gross P&L **₹2,39,860** 43.61% on ₹5,50,000 margin	CAGR (annualised) **56.5%** over 295 days	Max Drawdown **5.91%** ₹39,410 from peak equity	Calmar Ratio **9.55** CAGR ÷ max drawdown
Sharpe (annualised) **3.58** Sortino 6.58	Win Rate (days) **63.4%** 102 win / 59 loss days	Profit Factor **2.07** gross profit ÷ gross loss	Current Drawdown **-₹14,190 (-1.8%)** 8 trading days underwater

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

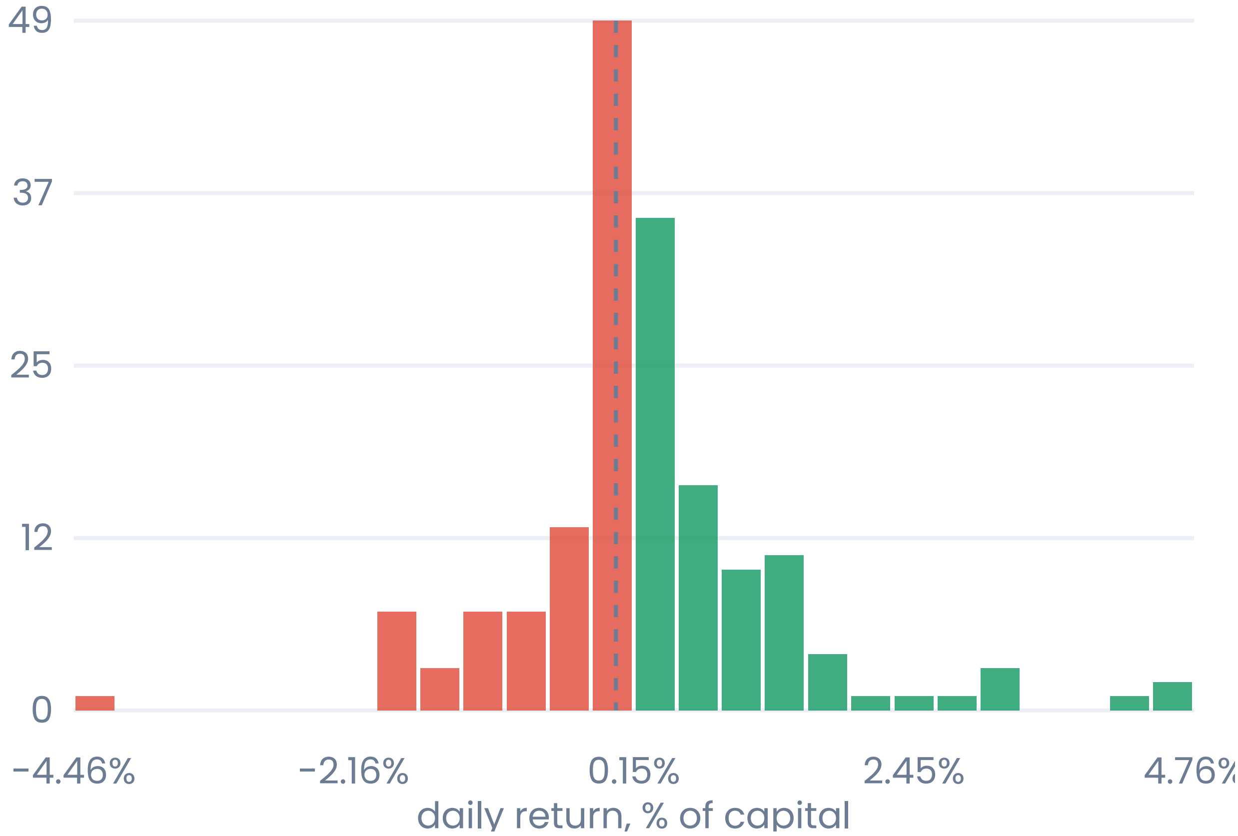
Drawdown



Worst Drawdowns

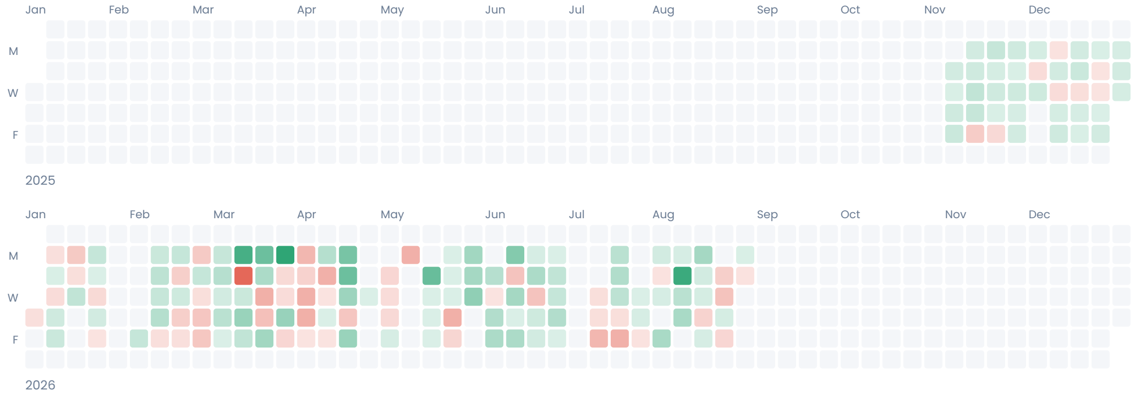
#	Depth	%	Started	Trough	Length	Status
1	-₹39,410	-5.9%	Fri, Mar 27, 26	Fri, Apr 10, 26	13 days	Recovered
2	-₹24,540	-3.9%	Tue, Mar 10, 26	Tue, Mar 10, 26	4 days	Recovered
3	-₹20,310	-3.3%	Tue, Feb 17, 26	Fri, Feb 27, 26	14 days	Recovered
4	-₹17,400	-2.7%	Wed, Mar 18, 26	Thu, Mar 19, 26	3 days	Recovered
5	-₹15,460	-2.3%	Tue, Apr 28, 26	Mon, May 4, 26	5 days	Recovered

Daily Return Distribution



Median day **₹740** | Volatility (annualised) **17.83%** | Flat days **11** of 172 | Fat tail **6.4×** worst day vs average loss day

Daily Returns Calendar



loss | profit | deeper colour = bigger move (max 4.76% in a day) | blank = no trading that day

Rolling Sharpe (63-day window)

Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2025											3.9 86 tr	2.1 90 tr	6.1% 33.5K
2026	0.5 74 tr	0.4 74 tr	11.6 104 tr	2.8 56 tr	4.2 30 tr	11 72 tr	0.8 74 tr	6.3 66 tr					37.5% 2.1L

Best month **Mar 26 ₴63,730 (11.6%)** | Worst month **Feb 26 ₴1,930 (0.4%)** | Positive months **10 of 10** | Avg monthly P&L **₴23,986 (4.4%)**

Full Statistics

Returns

Gross P&L	₴2,39,860 (43.61%)
CAGR (annualised)	56.5%
Avg monthly P&L	₴23,986 (4.4%)
Avg daily P&L (expectancy)	₴1,395 (0.25%)
Best day	₴26,160 (4.8%)
Worst day	-₴24,540 (-4.5%)
Positive months	10 of 10
Top-5 days share of profits	23%

Risk

Max drawdown	₴39,410 (5.91%)
Longest underwater spell	14 trading days
Max time to recover	14 trading days
Median underwater depth	-₴5,940 (-0.9%)
Currently underwater	-₴14,190 (-1.8%) · 8 days
Ulcer index	1.51
Worst day at 95% (VaR)	-₴8,860 (-1.6%)
Avg of worst 5% days (CVaR)	-₴11,649 (-2.1%)
Worst rolling 12 months	needs 13+ months

Ratios & Quality

Sharpe (annualised)	3.58

Trading Activity

Trading days	172

Sortino (annualised)	6.58
Calmar	9.55
Martin (Ulcer-adjusted)	37.51
Recovery factor	6.09
Profit factor	2.07
Prob. the edge is real	100%
Std deviation (annualised)	17.83%
Win rate (days)	63.4% · 102W/59L
Best / worst streak	9 wins / 6 losses

Fills	768 (384 buy / 384 sell charted)
Avg trades per day	4.71
Avg profit on win days	₹4,553 (0.8%)
Avg loss on loss days	-₹3,806 (-0.7%)
Max profit / loss in a day	₹26,160 / -₹24,540

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	₹1,17,110	21.3%	32	₹26,160 (4.8%)	-₹10,060 (-1.8%)
Tuesday	₹62,330	11.3%	36	₹24,360 (4.4%)	-₹24,540 (-4.5%)
Wednesday	₹25,290	4.6%	38	₹11,320 (2.1%)	-₹10,410 (-1.9%)
Thursday	₹14,090	2.6%	33	₹10,220 (1.9%)	-₹10,360 (-1.9%)
Friday	₹21,040	3.8%	33	₹10,030 (1.8%)	-₹10,090 (-1.8%)

Cost Lab

Reported P&L **₹2,39,860** | Est. costs **-₹20,519** | Net P&L **₹2,19,341** | Costs eat **9% of gross** | Cost per fill **₹28.26** | Net ROI **39.88%** | Net Sharpe **3.27**

Brokerage / order: **0** | Brokerage %: **0%** | Slippage %: **0%** | Other / order: **0**

Statutory charges: **1×**

☑ Apply statutory & exchange charges

Segment	Fills	Exchange / fee	STT / CTT	Stamp (buy)
Commodity options MCX	768	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 **726** fills (turnover **₹2,39,08,280**). 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