4 crudeoil Red Crush Intraday options for evening session

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Strategy Link: https://tradetron.tech/strategy/7941089
Subscribers: 10
Rating: 0

Tags	EarnTheta, ShortVol, Directional, Positional
Margin	₹500,000

A

Robust — performance across 15 months traded

Gross P&L ₹2,73,640 (54.73% on ₹5,00,000 capital) over 279 trading days, worst fall 6.94% from peak equity.

GRADED BEFORE COSTS

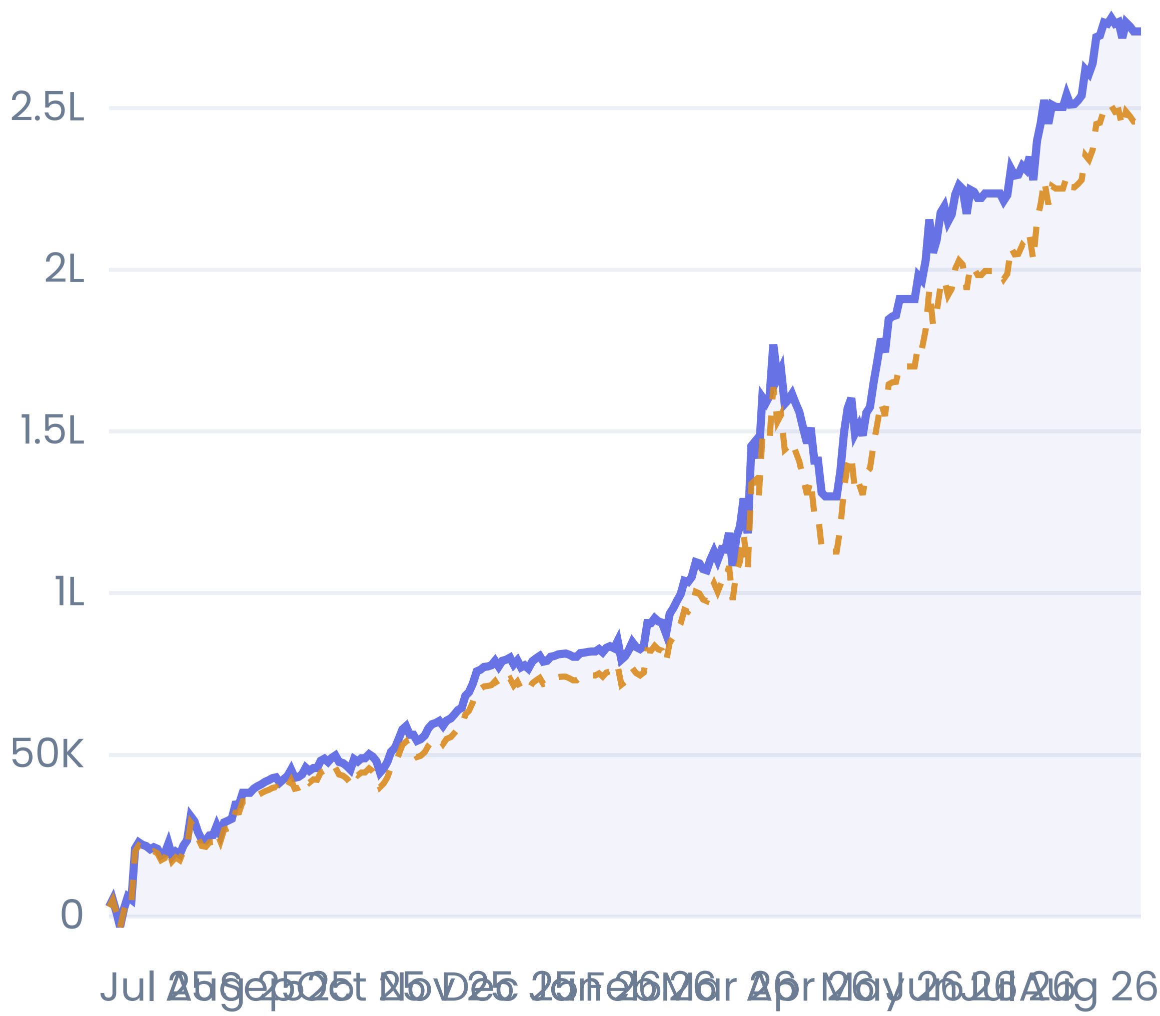
Gross | Net of costs — as reported by Tradetron, before brokerage & statutory charges

Gross P&L	CAGR (annualised)	Max Drawdown	Calmar Ratio
₹2,73,640	**43.6%**	**6.94%**	**6.29**
54.73% on ₹5,00,000 margin	over 440 days	₹46,970 from peak equity	CAGR ÷ max drawdown

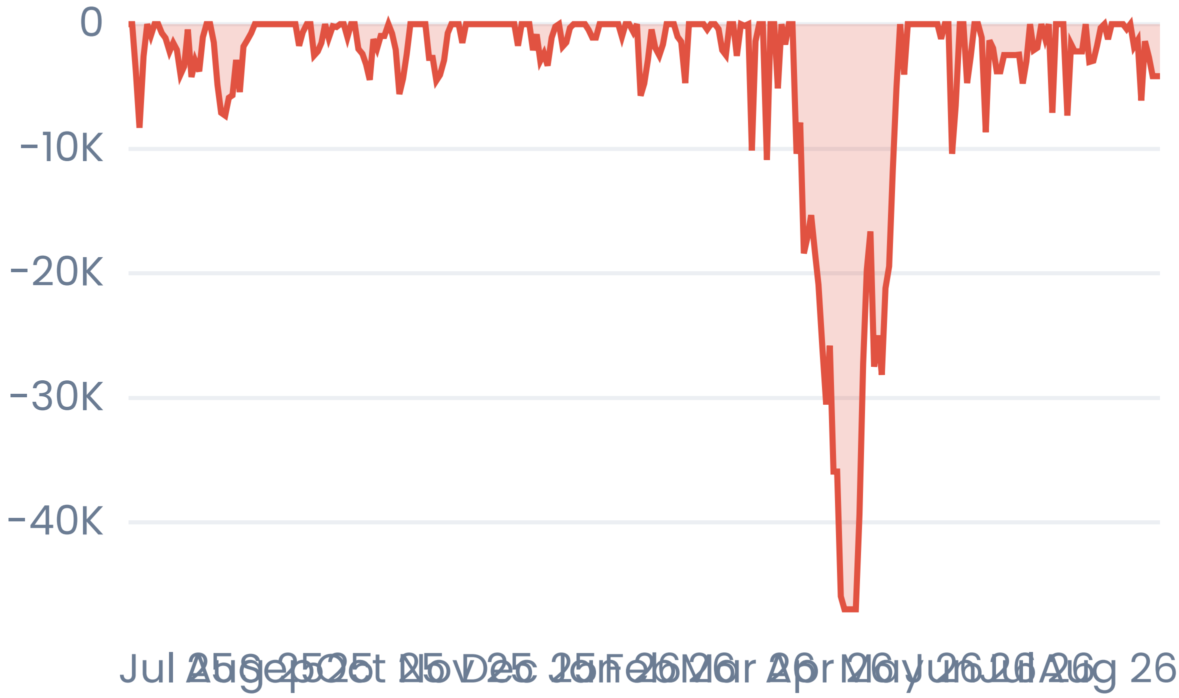
Sharpe (annualised)	Win Rate (days)	Profit Factor	Current Drawdown
3.63	**65.3%**	**2.11**	**-₹4,180 (-0.5%)**
Sortino 6.86	171 win / 91 loss days	gross profit ÷ gross loss	8 trading days underwater

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



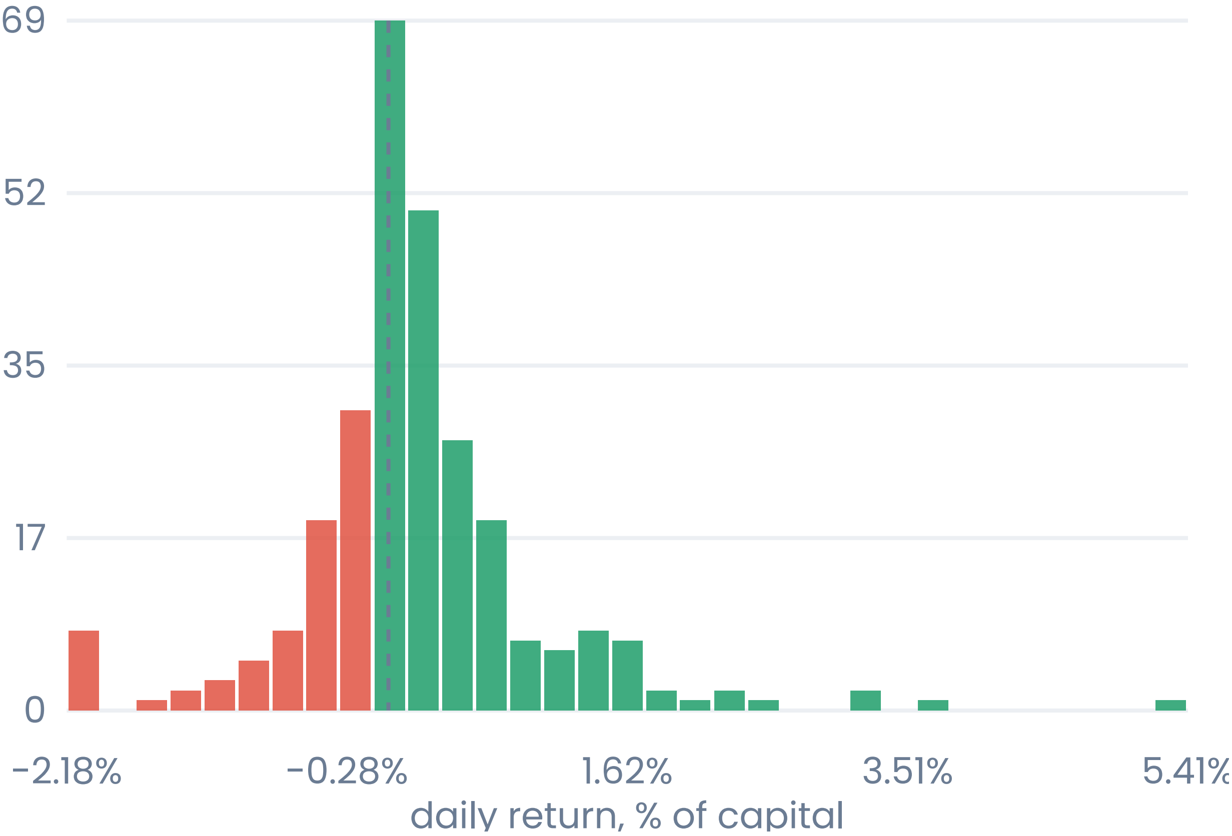
Drawdown



Worst Drawdowns

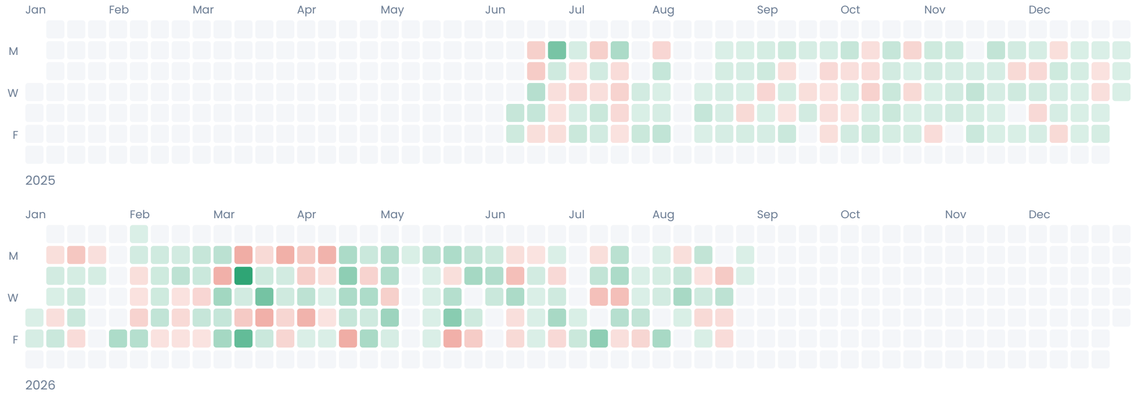
#	Depth	%	Started	Trough	Length	Status
1	-₴46,970	-6.9%	Thu, Mar 19, 26	Thu, Apr 9, 26	28 days	Recovered
2	-₴10,880	-1.7%	Mon, Mar 9, 26	Mon, Mar 9, 26	1 days	Recovered
3	-₴10,400	-1.5%	Fri, May 22, 26	Fri, May 22, 26	2 days	Recovered
4	-₴10,150	-1.6%	Tue, Mar 3, 26	Tue, Mar 3, 26	2 days	Recovered
5	-₴8,690	-1.2%	Mon, Jun 8, 26	Tue, Jun 9, 26	13 days	Recovered

Daily Return Distribution



Median day **₴590** | Volatility (annualised) **13.64%** | Flat days **17** of 279 | Fat tail **4×** worst day vs average loss day

Daily Returns Calendar



■ loss | ■ profit | deeper colour = bigger move (max 5.41% 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						4.3 58 tr	1.8 100 tr	2.4 54 tr	1.1 94 tr	2.2 108 tr	4.1 72 tr	0.5 100 tr	**16.4%** 82.0K
2026	1.7 78 tr	4.5 86 tr	6.6 98 tr	7.7 80 tr	6 52 tr	2.9 73 tr	6.6 73 tr	2.3 52 tr					**38.3%** 1.9L

Best month **Apr 26 ₴38,290 (7.7%)** | Worst month **Dec 25 ₴2,620 (0.5%)** | Positive months **15 of 15** | Avg monthly P&L **₴18,243 (3.6%)**

Full Statistics

Returns

Gross P&L	₴2,73,640 (54.73%)
CAGR (annualised)	43.6%
Avg monthly P&L	₴18,243 (3.6%)
Avg daily P&L (expectancy)	₴981 (0.2%)
Best day	₴27,050 (5.4%)
Worst day	-₴10,880 (-2.2%)
Positive months	15 of 15
Top-5 days share of profits	17%

Risk

Max drawdown	₴46,970 (6.94%)
Longest underwater spell	28 trading days
Max time to recover	28 trading days
Median underwater depth	-₴2,510 (-0.4%)
Currently underwater	-₴4,180 (-0.5%) · 8 days
Ulcer index	1.42
Worst day at 95% (VaR)	-₴5,150 (-1%)
Avg of worst 5% days (CVaR)	-₴8,680 (-1.7%)
Worst rolling 12 months	40.4% (₴2,01,970)

Ratios & Quality

Sharpe (annualised)	3.63

Trading Activity

Trading days	279

Sortino (annualised)	6.86
Calmar	6.29
Martin (Ulcer-adjusted)	30.74
Recovery factor	5.83
Profit factor	2.11
Prob. the edge is real	100%
Std deviation (annualised)	13.64%
Win rate (days)	65.3% · 171W/91L
Best / worst streak	15 wins / 4 losses

Fills	1228 (613 buy / 615 sell charted)
Avg trades per day	4.53
Avg profit on win days	₹3,042 (0.6%)
Avg loss on loss days	-₹2,710 (-0.5%)
Max profit / loss in a day	₹27,050 / -₹10,880

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	₹39,760	8%	55	₹15,810 (3.2%)	-₹10,880 (-2.2%)
Tuesday	₹60,260	12.1%	56	₹27,050 (5.4%)	-₹10,150 (-2%)
Wednesday	₹71,190	14.2%	56	₹15,920 (3.2%)	-₹7,330 (-1.5%)
Thursday	₹41,560	8.3%	55	₹12,680 (2.5%)	-₹10,400 (-2.1%)
Friday	₹60,870	12.2%	56	₹18,920 (3.8%)	-₹10,860 (-2.2%)
Sunday	₹0	0%	1	₹0 (0%)	₹0 (0%)

Cost Lab

Reported P&L **₹2,73,640** | Est. costs **-₹27,855** | Net P&L **₹2,45,785** | Costs eat **10% of gross** | Cost per fill **₹23.61** | Net ROI **49.16%** | Net Sharpe **3.25**

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	1,228	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 **1,180** fills (turnover **₹3,24,55,090**). 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**