153 crudeoil crush nore trades on only monday and tuesday

Created By: www retailalgotrader technology

Deployed By: abdulm

Strategy Link: https://tradetron.tech/strategy/2267691
Subscribers: 9
Rating: 0

Tags	NonDirectional, Positional
Margin	₹500,000

A

Robust — performance across 22 months traded

Gross P&L ₹3,84,758 (76.95% on ₹5,00,000 capital) over 439 trading days, worst fall 5.53% from peak equity.

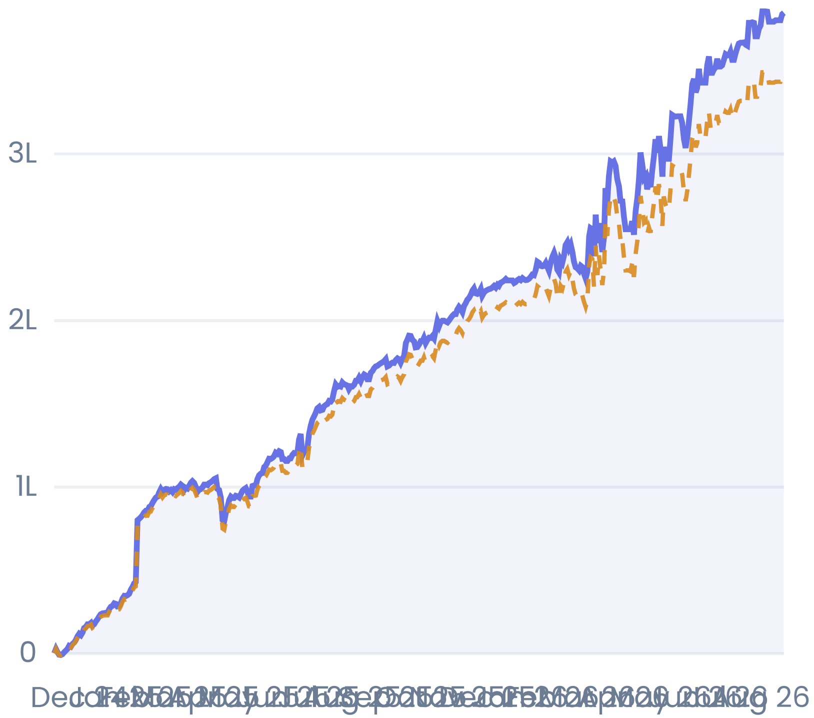
GRADED BEFORE COSTS

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

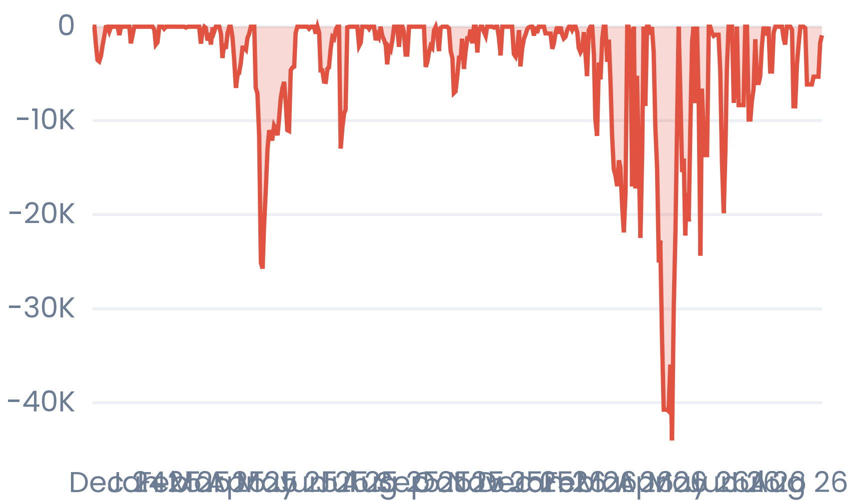
Gross P&L **₹3,84,758** 76.95% on ₹5,00,000 margin	CAGR (annualised) **37.6%** over 653 days	Max Drawdown **5.53%** ₹44,010 from peak equity	Calmar Ratio **6.79** CAGR ÷ max drawdown
Sharpe (annualised) **2.83** Sortino 5.21	Win Rate (days) **65%** 271 win / 146 loss days	Profit Factor **1.9** gross profit ÷ gross loss	Current Drawdown **-₹910 (-0.1%)** 11 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



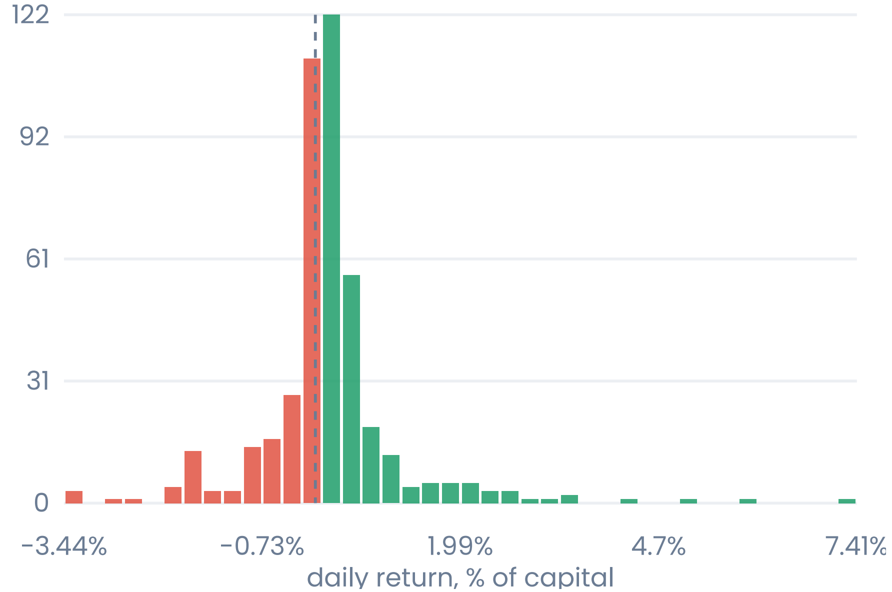
Drawdown



Worst Drawdowns

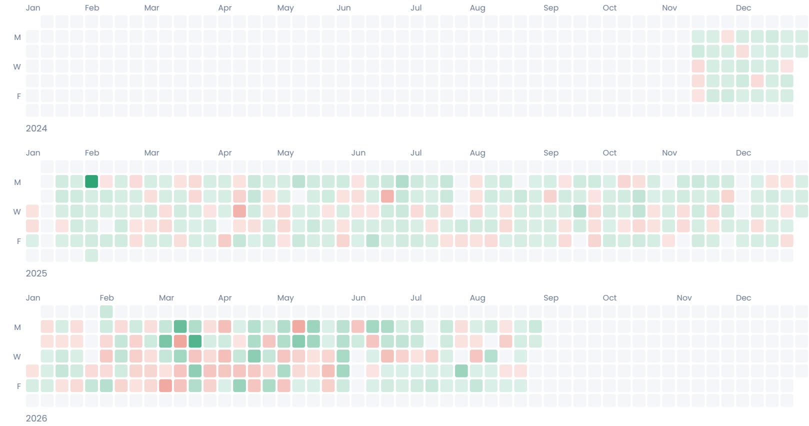
#	Depth	%	Started	Trough	Length	Status
1	-₹44,010	-5.5%	Mon, Mar 23, 26	Thu, Apr 9, 26	17 days	Recovered
2	-₹25,720	-4.2%	Fri, Apr 4, 25	Thu, Apr 10, 25	25 days	Recovered
3	-₹24,360	-3%	Fri, May 1, 26	Mon, May 4, 26	6 days	Recovered
4	-₹22,460	-2.9%	Tue, Mar 10, 26	Fri, Mar 13, 26	5 days	Recovered
5	-₹22,220	-2.8%	Thu, Apr 16, 26	Tue, Apr 21, 26	8 days	Recovered

Daily Return Distribution



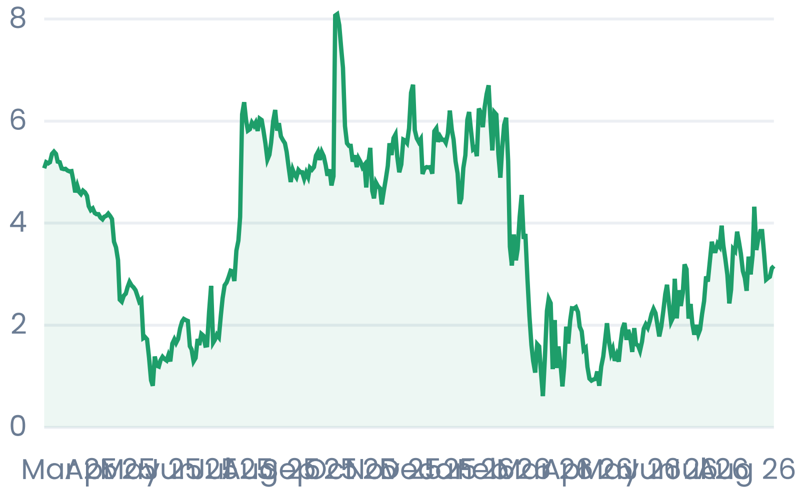
Median day **₹720** | Volatility (annualised) **15.61%** | Flat days **22** of 439 | Fat tail **5.9×** worst day vs average loss day

Daily Returns Calendar



loss · profit · deeper colour = bigger move (max 7.41% 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
2024											2.1 60 tr	4 84 tr	6% 30.2K
2025	10.9 72 tr	2.9 80 tr	0.9 84 tr	-1.3 80 tr	4 84 tr	6.1 80 tr	2.7 80 tr	3 76 tr	2 84 tr	3.6 80 tr	2.8 72 tr	1.4 75 tr	39% 1.9L
2026	2 76 tr	-1.9 82 tr	9.5 104 tr	7.6 92 tr	6.9 84 tr	3 56 tr	3 64 tr	1.9 24 tr					31.9% 1.6L

Best month **Jan 25 ₹54,710 (10.9%)** · Worst month **Feb 26 -₹9,610 (-1.9%)** · Positive months **20 of 22** · Avg monthly P&L **₹17,489 (3.5%)**

Full Statistics

Returns

Gross P&L	₹3,84,758 (76.95%)
CAGR (annualised)	37.6%
Avg monthly P&L	₹17,489 (3.5%)
Avg daily P&L (expectancy)	₹876 (0.18%)
Best day	₹37,070 (7.4%)

Risk

Max drawdown	₹44,010 (5.53%)
Longest underwater spell	25 trading days
Max time to recover	25 trading days
Median underwater depth	-₹3,300 (-0.5%)
Currently underwater	-₹910 (-0.1%) · 11 days

Worst day	-₹17,200 (-3.4%)
Positive months	20 of 22
Top-5 days share of profits	16%

Ulcer index	1.08
Worst day at 95% (VaR)	-₹7,850 (-1.6%)
Avg of worst 5% days (CVaR)	-₹10,133 (-2%)
Worst rolling 12 months	25.3% (₹1,26,430)

Ratios & Quality

Sharpe (annualised)	2.83
Sortino (annualised)	5.21
Calmar	6.79
Martin (Ulcer-adjusted)	34.85
Recovery factor	8.74
Profit factor	1.9
Prob. the edge is real	100%
Std deviation (annualised)	15.61%
Win rate (days)	65% · 271W/146L
Best / worst streak	12 wins / 5 losses

Trading Activity

Trading days	439
Fills	1735 (867 buy / 868 sell charted)
Avg trades per day	4.1
Avg profit on win days	₹3,002 (0.6%)
Avg loss on loss days	-₹2,937 (-0.6%)
Max profit / loss in a day	₹37,070 / -₹17,200

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	₹1,81,070	36.2%	87	₹37,070 (7.4%)	-₹16,210 (-3.2%)
Tuesday	₹1,30,370	26.1%	87	₹29,140 (5.8%)	-₹17,200 (-3.4%)
Wednesday	₹17,660	3.5%	86	₹17,070 (3.4%)	-₹13,500 (-2.7%)
Thursday	₹13,450	2.7%	89	₹15,870 (3.2%)	-₹9,650 (-1.9%)
Friday	₹37,718	7.5%	88	₹14,220 (2.8%)	-₹16,310 (-3.3%)
Saturday	₹1,030	0.2%	1	₹1,030 (0.2%)	₹1,030 (0.2%)
Sunday	₹3,460	0.7%	1	₹3,460 (0.7%)	₹3,460 (0.7%)

Cost Lab

Reported P&L **₹3,84,758** · Est. costs **-₹37,166** · Net P&L **₹3,47,592** · Costs eat **10% of gross** · Cost per fill **₹22.19** · Net ROI **69.52%** · Net Sharpe **2.55**

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	1,735	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 **1,675** fills (turnover **₹4,33,21,570**). 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