529 crudeoil Red Crush Intraday options

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

Subscribers: 12

Rating: 0

Tags	ShortVol, Directional, Positional
Margin	₹700,000

A

Robust — performance across 11 months traded

Gross P&L ₹2,66,330 (38.05% on ₹7,00,000 capital) over 182 trading days, worst fall 4.83% from peak equity.

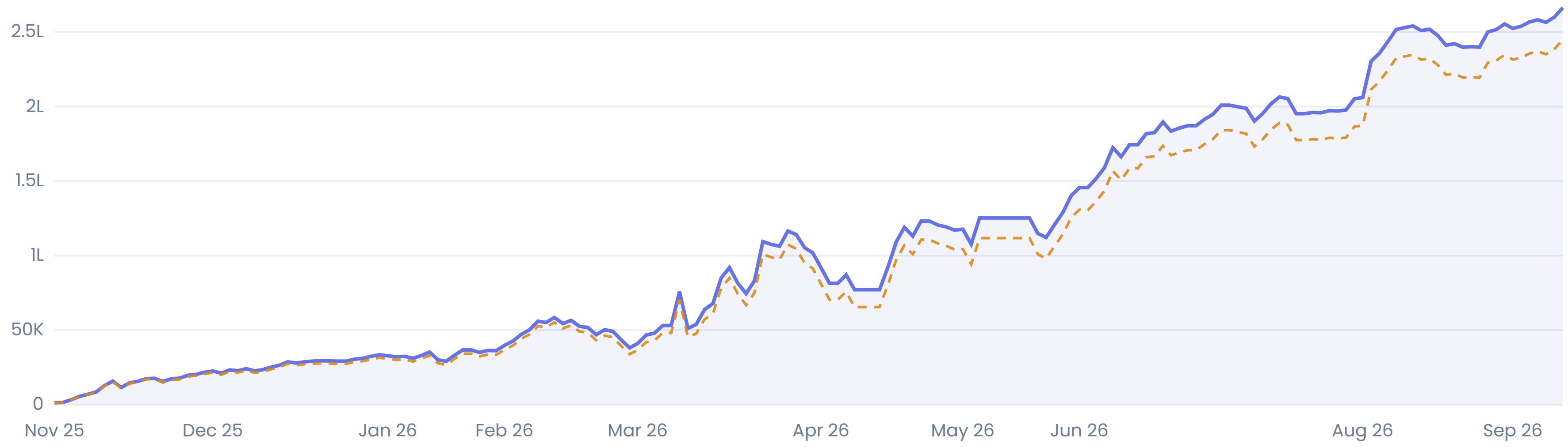
GRADED BEFORE COSTS

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

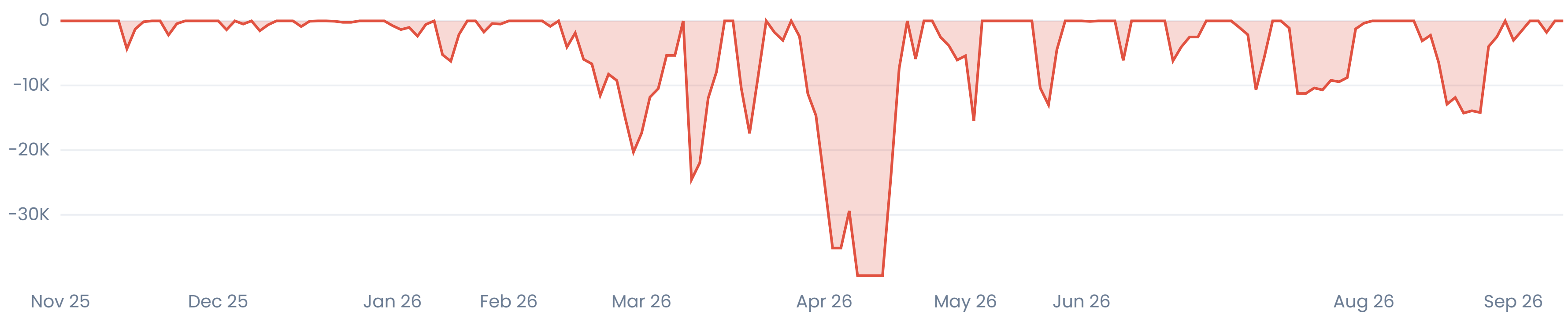
Gross P&L **₹2,66,330** 38.05% on ₹7,00,000 margin	CAGR (annualised) **45.8%** over 312 days	Max Drawdown **4.83%** ₹39,410 from peak equity	Calmar Ratio **9.49** CAGR ÷ max drawdown
Sharpe (annualised) **3.83** Sortino 7.08	Win Rate (days) **64.3%** 110 win / 61 loss days	Profit Factor **2.16** gross 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



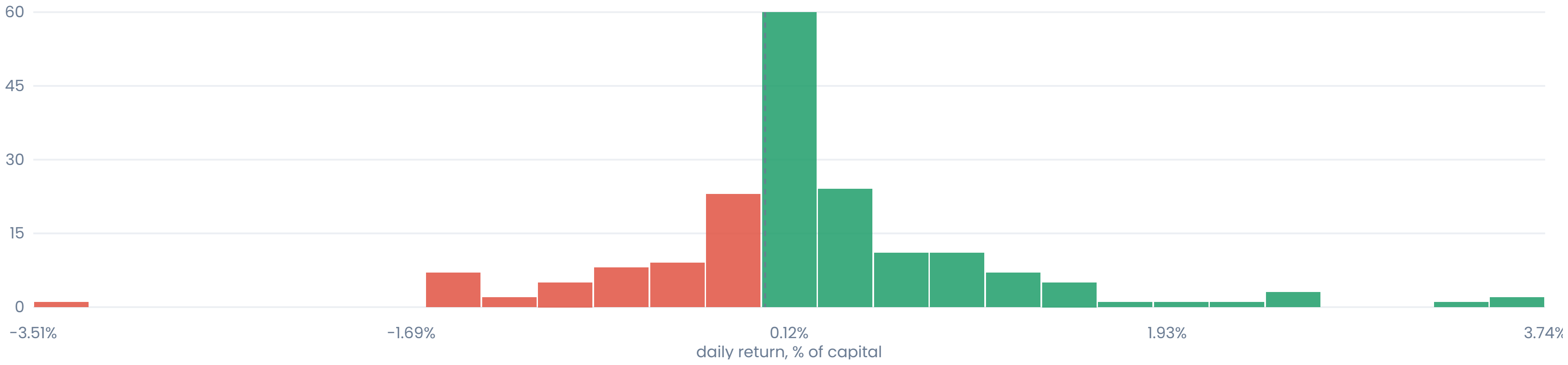
Drawdown



Worst Drawdowns

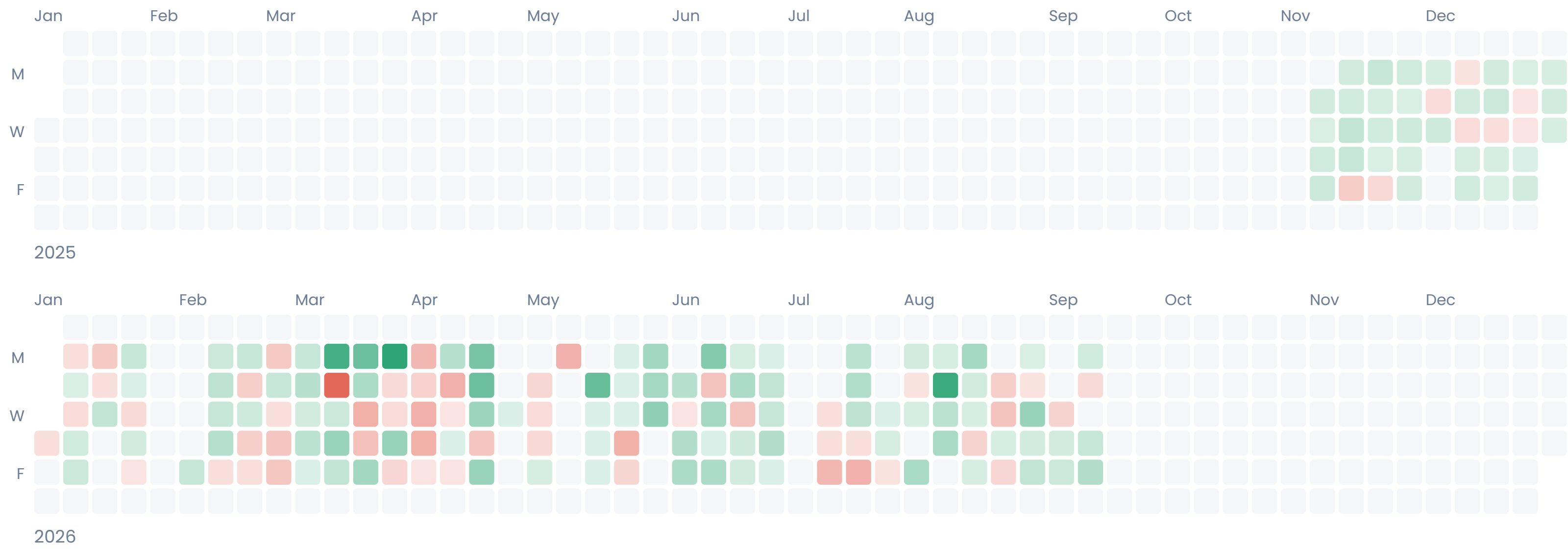
#	Depth	%	Started	Trough	Length	Status
1	-₹39,410	-4.8%	Fri, Mar 27, 26	Fri, Apr 10, 26	13 days	Recovered
2	-₹24,540	-3.2%	Tue, Mar 10, 26	Tue, Mar 10, 26	4 days	Recovered
3	-₹20,310	-2.7%	Tue, Feb 17, 26	Fri, Feb 27, 26	14 days	Recovered
4	-₹17,400	-2.2%	Wed, Mar 18, 26	Thu, Mar 19, 26	3 days	Recovered
5	-₹15,460	-1.9%	Tue, Apr 28, 26	Mon, May 4, 26	5 days	Recovered

Daily Return Distribution



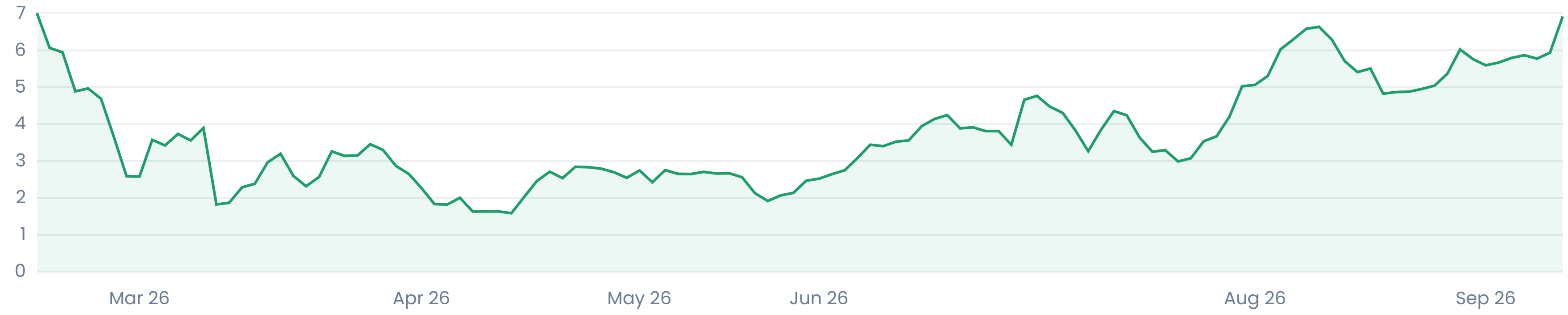
Median day **₹860** | Volatility (annualised) **13.76%** | Flat days **11** of 182 | Fat tail **6.5×** worst day vs average loss day

Daily Returns Calendar



loss | profit | deeper colour = bigger move (max 3.74% 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											3.1 86 tr	1.7 90 tr	**4.8%** 33.5K
2026	0.4 74 tr	0.3 74 tr	9.1 104 tr	2.2 56 tr	3.3 30 tr	8.7 72 tr	0.6 74 tr	7.2 76 tr	1.6 28 tr				**33.3%** 2.3L

Best month **Mar 26 ₹63,730 (9.1%)** | Worst month **Feb 26 ₹1,930 (0.3%)** | Positive months **11 of 11** | Avg monthly P&L **₹24,212 (3.5%)**

Full Statistics

Returns

Gross P&L	₹2,66,330 (38.05%)
CAGR (annualised)	45.8%
Avg monthly P&L	₹24,212 (3.5%)
Avg daily P&L (expectancy)	₹1,463 (0.21%)
Best day	₹26,160 (3.7%)
Worst day	-₹24,540 (-3.5%)
Positive months	11 of 11
Top-5 days share of profits	22%

Risk

Max drawdown	₹39,410 (4.83%)
Longest underwater spell	14 trading days
Max time to recover	14 trading days
Median underwater depth	-₹5,600 (-0.7%)
Currently underwater	No — at peak
Ulcer index	1.19
Worst day at 95% (VaR)	-₹8,520 (-1.2%)
Avg of worst 5% days (CVaR)	-₹11,336 (-1.6%)
Worst rolling 12 months	needs 13+ months

Ratios & Quality

Sharpe (annualised)	3.83
Sortino (annualised)	7.08

Trading Activity

Trading days	182
Fills	814 (407 buy / 407 sell charted)

Calmar	9.49
Martin (Ulcer-adjusted)	38.36
Recovery factor	6.76
Profit factor	2.16
Prob. the edge is real	100%
Std deviation (annualised)	13.76%
Win rate (days)	64.3% · 110W/61L
Best / worst streak	9 wins / 6 losses

Avg trades per day	4.68
Avg profit on win days	₹4,506 (0.6%)
Avg loss on loss days	-₹3,760 (-0.5%)
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	₹1,18,660	17%	33	₹26,160 (3.7%)	-₹10,060 (-1.4%)
Tuesday	₹60,550	8.7%	37	₹24,360 (3.5%)	-₹24,540 (-3.5%)
Wednesday	₹32,490	4.6%	40	₹11,320 (1.6%)	-₹10,410 (-1.5%)
Thursday	₹20,720	3%	36	₹10,220 (1.5%)	-₹10,360 (-1.5%)
Friday	₹33,910	4.8%	36	₹10,030 (1.4%)	-₹10,090 (-1.4%)

Cost Lab

Reported P&L **₹2,66,330** | Est. costs **-₹21,562** | Net P&L **₹2,44,768** | Costs eat **8% of gross** | Cost per fill **₹28.22** | Net ROI **34.97%** | Net Sharpe **3.51**

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	814	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 **764** fills (turnover **₹2,51,17,860**). 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