529 CrudeoilMini Intraday options

Created By: www retailalgotrader technology

Deployed By: www retailalgotrader technology

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

Subscribers: 7

Rating: 0

Tags	EarnTheta, ShortVol, Directional, Positional
Margin	₹70,000

A

Robust — performance across 4 months traded

Gross P&L ₹11,560 (16.51% on ₹70,000 capital) over 64 trading days, worst fall 2.11% from peak equity.

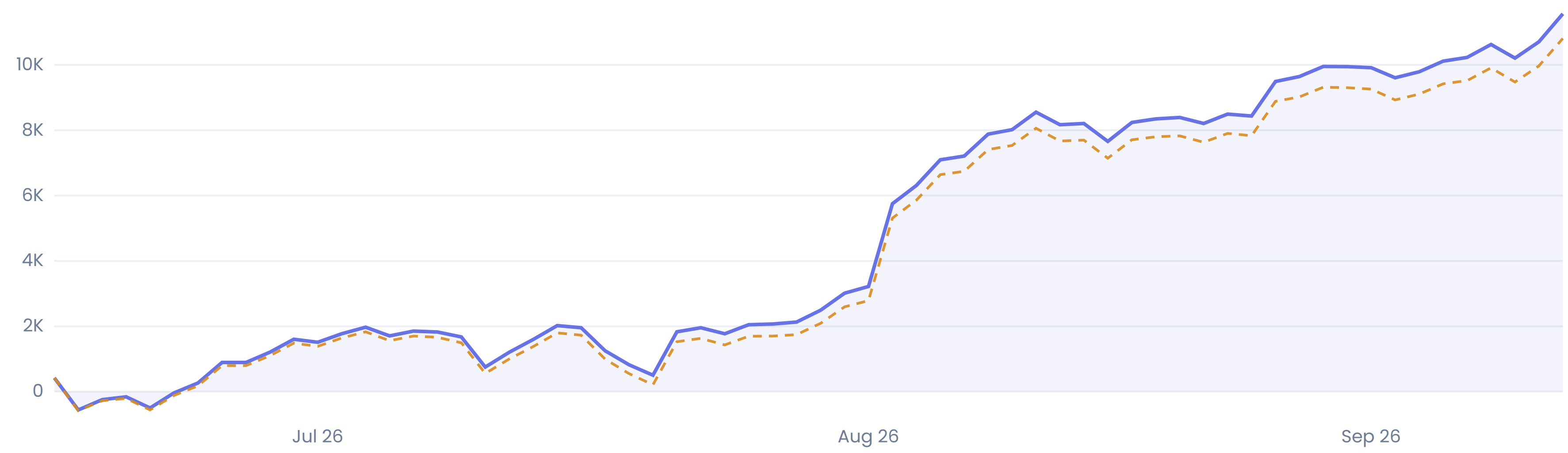
GRADED BEFORE COSTS

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

Gross P&L **₹11,560** 16.51% on ₹70,000 margin	CAGR (annualised) **—** needs 3+ months of history	Max Drawdown **2.11%** ₹1,518 from peak equity	Calmar Ratio **—** CAGR ÷ max drawdown
Sharpe (annualised) **5.55** Sortino 12.09	Win Rate (days) **68.3%** 43 win / 20 loss days	Profit Factor **2.8** 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

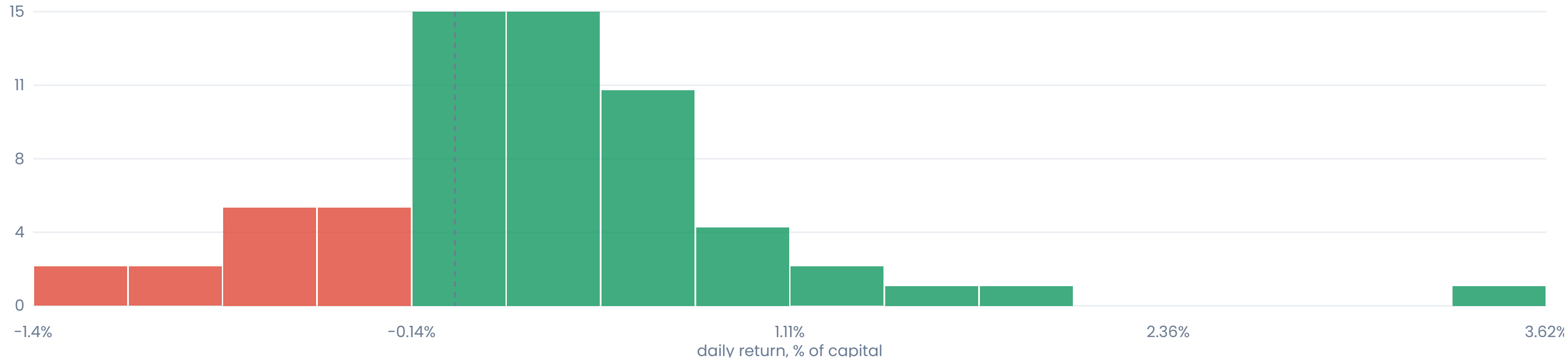


Drawdown

Worst Drawdowns

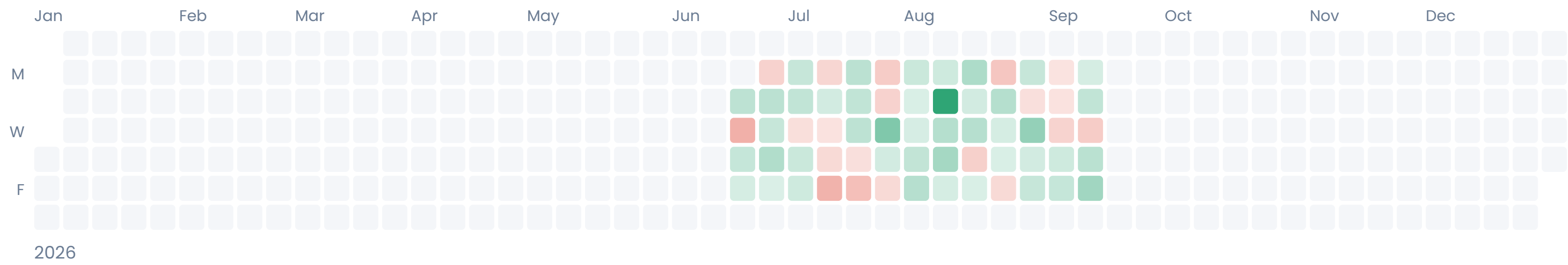
#	Depth	%	Started	Trough	Length	Status
1	-₹1,518	-2.1%	Thu, Jul 16, 26	Tue, Jul 21, 26	7 days	Recovered
2	-₹1,218	-1.7%	Mon, Jul 6, 26	Fri, Jul 10, 26	7 days	Recovered
3	-₹978	-1.4%	Wed, Jun 17, 26	Wed, Jun 17, 26	6 days	Recovered
4	-₹894	-1.1%	Thu, Aug 13, 26	Mon, Aug 17, 26	9 days	Recovered
5	-₹418	-0.5%	Wed, Sep 9, 26	Wed, Sep 9, 26	1 days	Recovered

Daily Return Distribution



Median day ₴148 | Volatility (annualised) **11.71%** | Flat days **1** of 64 | Fat tail **3×** worst day vs average loss day

Daily Returns Calendar



■ loss | ■ profit | deeper colour = bigger move (max 3.62% in a day) | blank = no trading that day

Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2026						2.3 39 tr	2 110 tr	9.9 88 tr	2.3 40 tr				16.5% 11.6K

Best month **Aug 26 ₴6,927 (9.9%)** | Worst month **Jul 26 ₴1,412 (2%)** | Positive months **4 of 4** | Avg monthly P&L **₴2,890 (4.1%)**

Full Statistics

Returns

Gross P&L	₴11,560 (16.51%)
CAGR (annualised)	—
Avg monthly P&L	₴2,890 (4.1%)
Avg daily P&L (expectancy)	₴181 (0.26%)
Best day	₴2,531 (3.6%)
Worst day	-₴978 (-1.4%)
Positive months	4 of 4
Top-5 days share of profits	36%

Risk

Max drawdown	₴1,518 (2.11%)
Longest underwater spell	9 trading days
Max time to recover	9 trading days
Median underwater depth	-₴312 (-0.4%)
Currently underwater	No — at peak
Ulcer index	0.58
Worst day at 95% (VaR)	-₴552 (-0.8%)
Avg of worst 5% days (CVaR)	-₴789 (-1.1%)
Worst rolling 12 months	needs 13+ months

Ratios & Quality

Sharpe (annualised)	5.55
Sortino (annualised)	12.09
Calmar	—
Martin (Ulcer-adjusted)	—
Recovery factor	7.62
Profit factor	2.8
Prob. the edge is real	100%
Std deviation (annualised)	11.71%
Win rate (days)	68.3% · 43W/20L
Best / worst streak	13 wins / 4 losses

Trading Activity

Trading days	64
Fills	276 (138 buy / 138 sell charted)
Avg trades per day	4.45
Avg profit on win days	₴418 (0.6%)
Avg loss on loss days	-₴321 (-0.5%)
Max profit / loss in a day	₴2,531 / -₴978

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	₹725	1%	12	₹676 (1%)	-₹552 (-0.8%)
Tuesday	₹5,063	7.2%	13	₹2,531 (3.6%)	-₹322 (-0.5%)
Wednesday	₹2,544	3.6%	13	₹1,328 (1.9%)	-₹978 (-1.4%)
Thursday	₹2,768	4%	13	₹786 (1.1%)	-₹380 (-0.5%)
Friday	₹460	0.7%	13	₹855 (1.2%)	-₹923 (-1.3%)

Cost Lab

Reported P&L **₹11,560** | Est. costs **-₹753** | Net P&L **₹10,807** | Costs eat **7% of gross** | Cost per fill **₹2.73** | Net ROI **15.44%** | Net Sharpe **5.17**

Brokerage / order: **0**

Brokerage %: **0%**

Slippage %: **0%**

Other / order: **0**

Statutory charges: **1×**

- [x] Apply statutory & exchange charges

Segment	Fills	Exchange / fee	STT / CTT	Stamp (buy)
Commodity options MCX	276	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 **276** fills (turnover **₹8,76,750**). 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**