

11 Naturalgasmini Red Crush only Evening session

Created By: [www retailalgo trader technology](#)

Deployed By: [www retailalgo trader technology](#)

Strategy Link: <https://tradetron.tech/strategy/9142561>

Subscribers: 3

Rating: 0

Tags	ShortVol, Directional, Positional
Margin	₹25,000

Description:

This is a **Intraday trading strategy** designed for disciplined execution based on predefined rules. The strategy does **not carry any overnight positions**. All open positions are compulsorily squared off through the **Universal Exit at 23:20 IST**, ensuring there is no overnight market exposure.

Key Features

- ✔ Pure Intraday Strategy with NRML orders
- ✔ No Overnight Positional Risk

Risk Management

The strategy follows strict predefined risk management rules. Risk controls are built into the strategy; however, extreme market events, sudden gaps, exchange issues, broker-related problems, or technical failures may result in losses beyond the intended limits.

Important Disclaimer

⚠ **Please read carefully before deploying this strategy.** Algorithmic trading involves **market risk**. Past performance does **not** guarantee future returns. Returns and drawdowns will vary depending on market conditions. Subscribers are solely responsible for monitoring their Tradetron deployment, broker connectivity, API authorization, available margins, and order execution. By deploying this strategy, you acknowledge that you understand the risks associated with algorithmic trading and agree to use the strategy at your own discretion.

Customer Support

WhatsApp Support Only: +91 91494 19618

For deployment assistance, broker integration support, or general queries, please contact us on WhatsApp. We strive to respond as quickly as possible during business hours.

Trade systematically. Manage risk wisely. Let discipline—not emotions—drive your trading.



Robust — performance across 8 months traded

Net P&L ₹7,656 (30.62% on ₹25,000 capital) over 140 trading days, worst fall 10.88% from peak equity.

GRADED NET OF COSTS

Gross

Net of costs

after estimated brokerage & statutory charges — tune them in the Cost Lab below

Period

All

This month

Last 3 months

YTD

From

30-03-2026



To

09-10-2026



Net P&L

₹7,656

30.62% on ₹25,000 margin

CAGR (annualised)

65.3%

over 194 days

Max Drawdown

10.88%

₹3,290 from peak equity

Calmar Ratio

6

CAGR ÷ max drawdown

Sharpe (annualised)

2.31

Sortino 3.91

Win Rate (days)

57.1%

76 win / 57 loss days

Profit Factor

1.57

gross profit ÷ gross loss

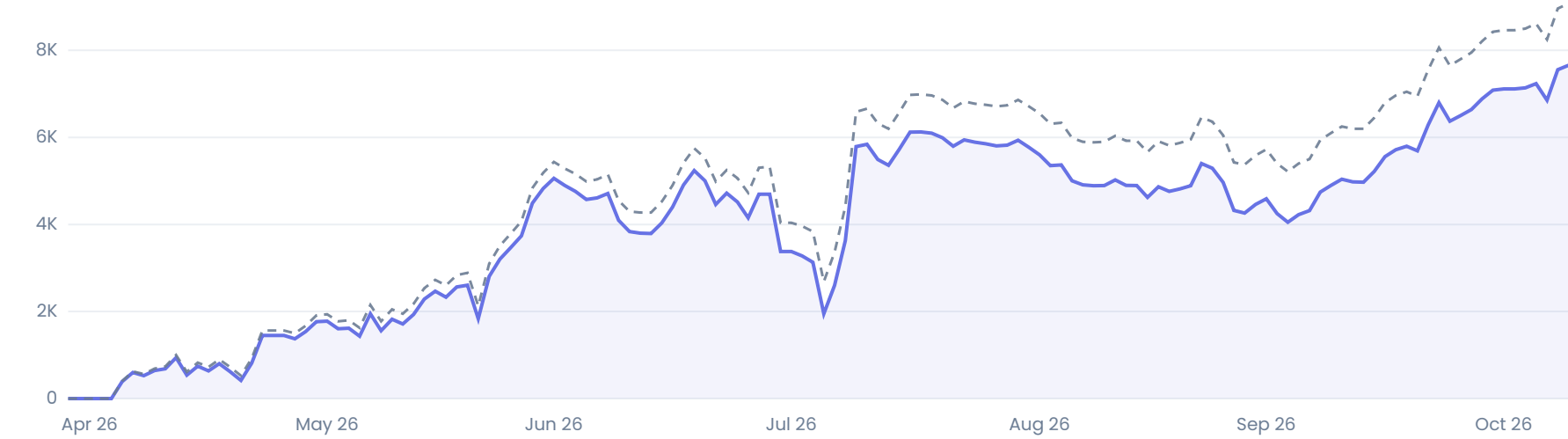
Current Drawdown

At peak

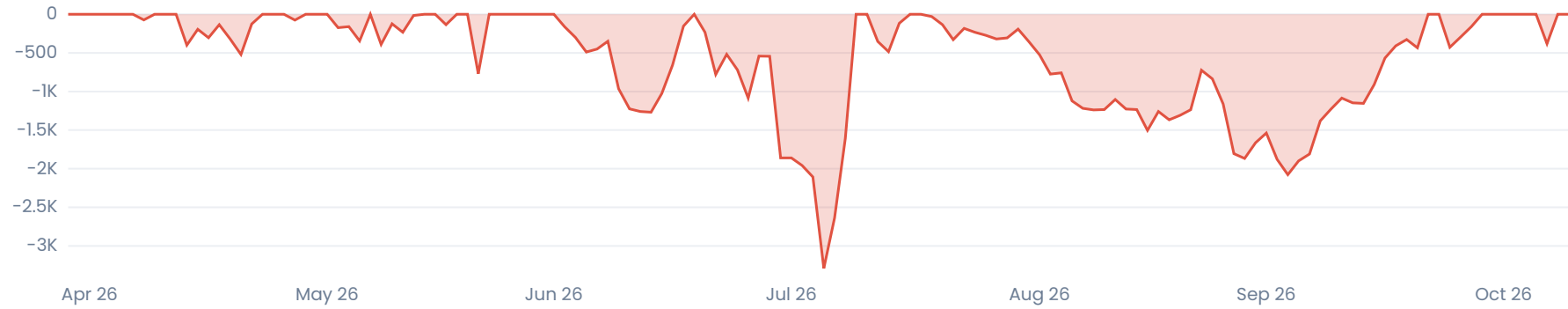
equity at all-time high

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



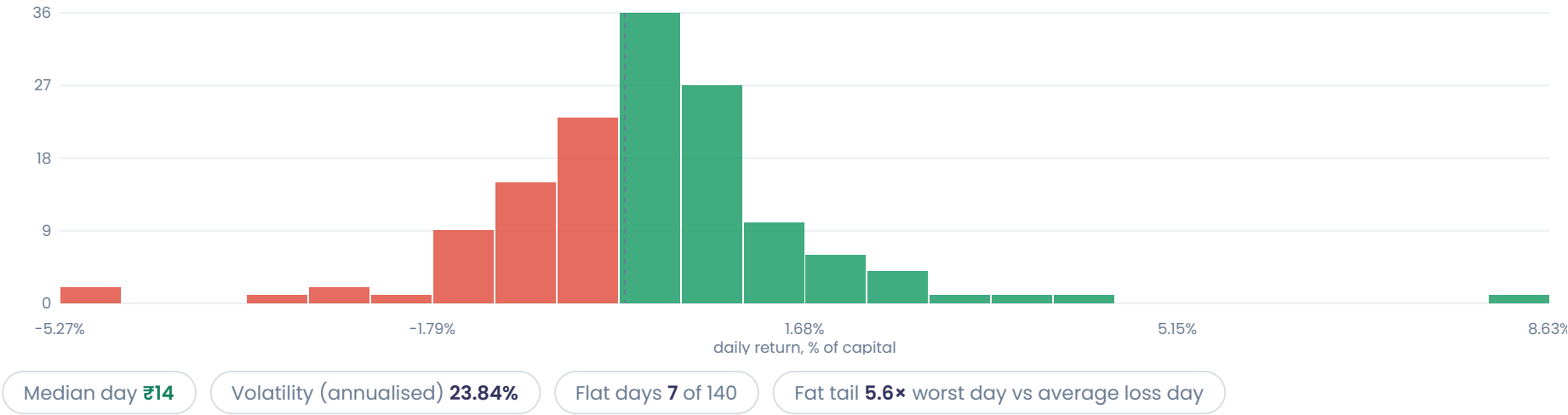
Drawdown



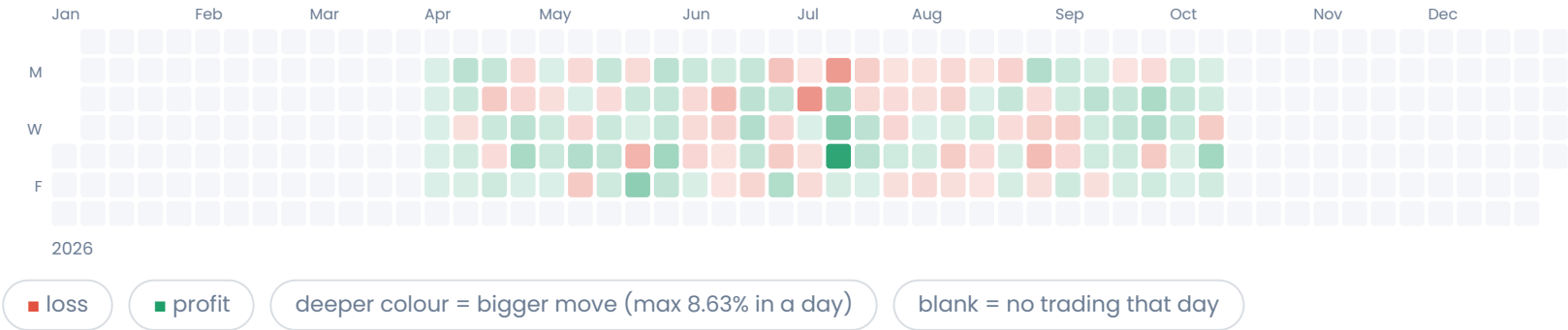
Worst Drawdowns

#	Depth	%	Started	Trough	Length	Status
1	-₹3,290	-10.9%	Fri, Jun 19, 26	Mon, Jul 6, 26	14 days	Recovered
2	-₹2,077	-6.7%	Mon, Jul 20, 26	Thu, Sep 3, 26	46 days	Recovered
3	-₹1,269	-4.2%	Tue, Jun 2, 26	Fri, Jun 12, 26	12 days	Recovered
4	-₹770	-2.8%	Thu, May 21, 26	Thu, May 21, 26	1 days	Recovered
5	-₹522	-2%	Tue, Apr 14, 26	Tue, Apr 21, 26	7 days	Recovered

Daily Return Distribution



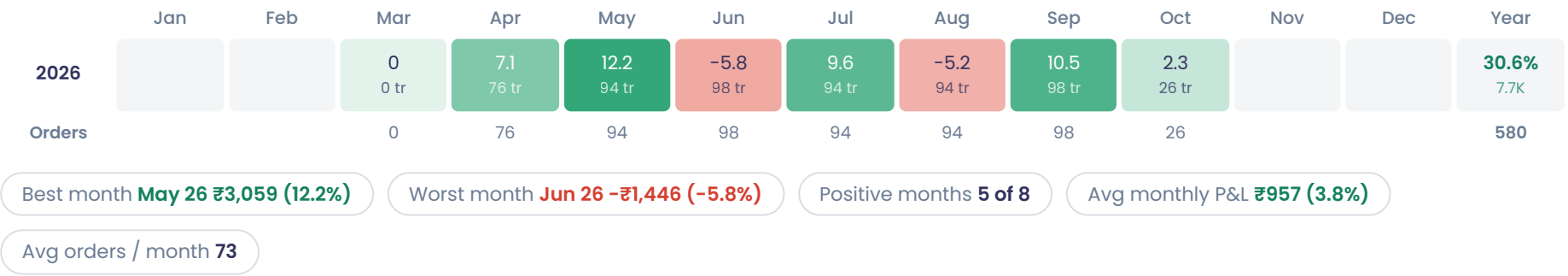
Daily Returns Calendar



Rolling Sharpe (63-day window)



Monthly Performance



Full Statistics

Returns

Net P&L

₹7,656 (30.62%)

CAGR (annualised)

65.3%

Avg monthly P&L

₹957 (3.8%)

Avg daily P&L (expectancy)

₹55 (0.22%)

Best day

₹2,157 (8.6%)

Worst day

-₹1,317 (-5.3%)

Positive months

5 of 8

Top-5 days share of profits

27%

Risk

Max drawdown

₹3,290 (10.88%)

Longest underwater spell

46 trading days

Max time to recover

46 trading days

Median underwater depth

-₹566 (-2%)

Currently underwater

No — at peak

Ulcer index

2.87

Worst day at 95% (VaR)

-₹428 (-1.7%)

Avg of worst 5% days (CVaR)

-₹786 (-3.1%)

Worst rolling 12 months

needs 13+ months

Ratios & Quality

Sharpe (annualised)

2.31

Sortino (annualised)

3.91

Calmar

6

Martin (Ulcer-adjusted)

22.76

Recovery factor

2.33

Profit factor

1.57

Prob. the edge is real

94%

Std deviation (annualised)

23.84%

Win rate (days)

57.1% · 76W/57L

Best / worst streak

8 wins / 4 losses

Trading Activity

Trading days

140

Fills

580 (290 buy / 290 sell NATGASMINI charted)

Avg trades per day

4.43

Avg profit on win days

₹278 (1.1%)

Avg loss on loss days

-₹237 (-0.9%)

Max profit / loss in a day

₹2,157 / -₹1,317

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	-₹369	-1.5%		28	₹511 (2%)	-₹1,183 (-4.7%)
Tuesday	₹463	1.9%		28	₹654 (2.6%)	-₹1,317 (-5.3%)
Wednesday	₹2,359	9.4%		28	₹1,029 (4.1%)	-₹382 (-1.5%)
Thursday	₹3,500	14%		28	₹2,157 (8.6%)	-₹770 (-3.1%)
Friday	₹1,703	6.8%		28	₹973 (3.9%)	-₹390 (-1.6%)

Cost Lab

Reported P&L ₹9,075

Est. costs -₹1,419

Net P&L ₹7,656

Costs eat 16% of gross

Cost per fill ₹2.45

Net ROI 30.62%

Net Sharpe 2.31

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	580	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 580 fills (turnover ₹16,55,220). 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**