

18 natural gas crush only Evening session SL 6000

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Strategy Link: <https://tradetron.tech/strategy/8574569>

Subscribers: 3

Rating: 0

Tags	ShortVol, Directional, Positional
Margin	₹150,000
Exchange	MCX

Description:

all NRML orders universal exit 2320 hrs



Robust — performance across 13 months traded

Net P&L ₹1,55,610 (103.74% on ₹1,50,000 capital) over 256 trading days, worst fall 17.9% 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

01-10-2025



To

12-10-2026



Net P&L

₹1,55,610

103.74% on ₹1,50,000 margin

CAGR (annualised)

99.2%

over 377 days

Max Drawdown

17.9%

₹28,722 from peak equity

Calmar Ratio

5.54

CAGR ÷ max drawdown

Sharpe (annualised)

3.49

Sortino 5.7

Win Rate (days)

61.3%

146 win / 92 loss days

Profit Factor

1.92

gross profit ÷ gross loss

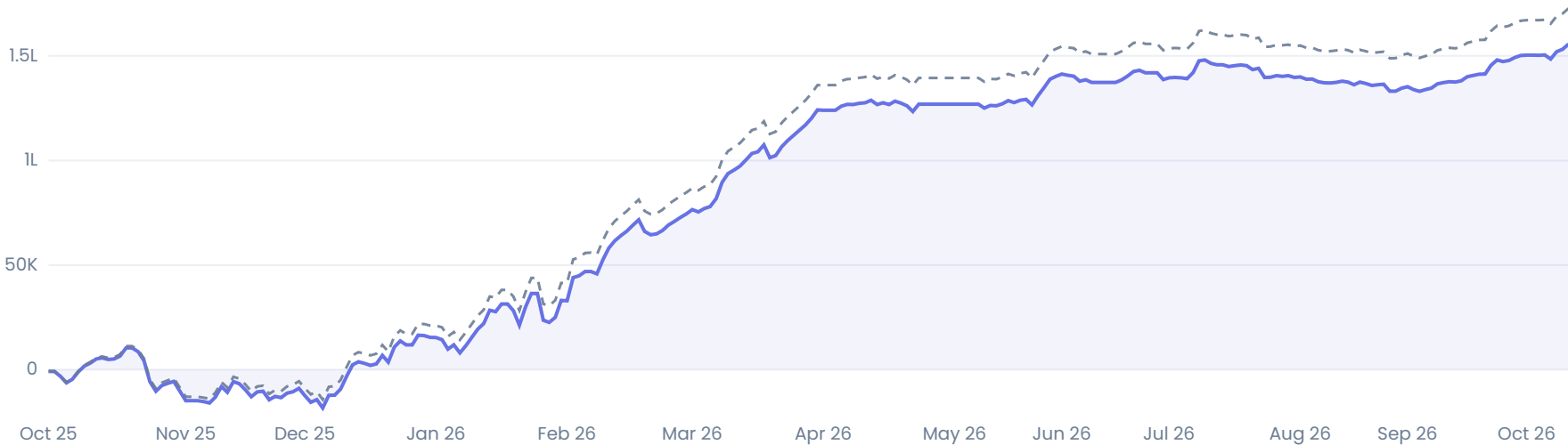
Current Drawdown

At peak

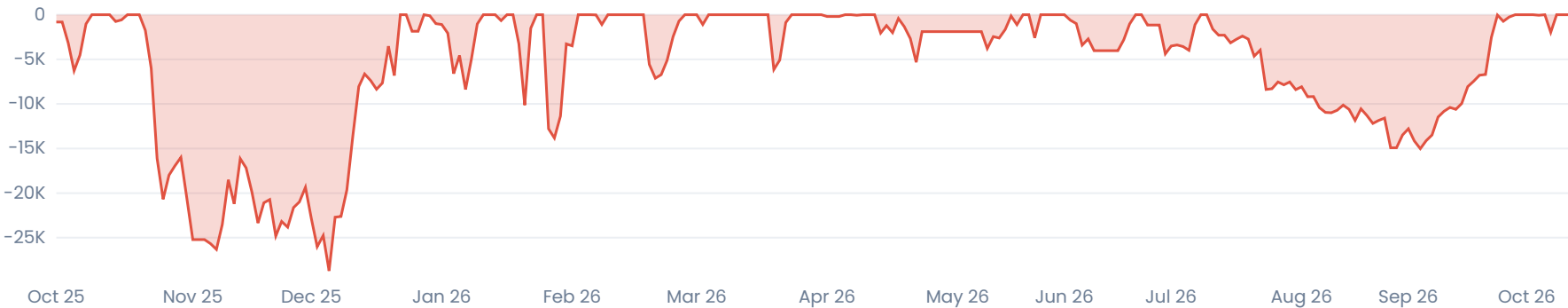
equity at all-time high

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	-₹28,722	-17.9%	Wed, Oct 22, 25	Thu, Dec 4, 25	43 days	Recovered
2	-₹15,013	-5%	Mon, Jul 13, 26	Thu, Sep 3, 26	51 days	Recovered
3	-₹13,826	-7.4%	Tue, Jan 27, 26	Wed, Jan 28, 26	5 days	Recovered
4	-₹10,134	-5.6%	Tue, Jan 20, 26	Wed, Jan 21, 26	3 days	Recovered

5

-₹8,379

-5%

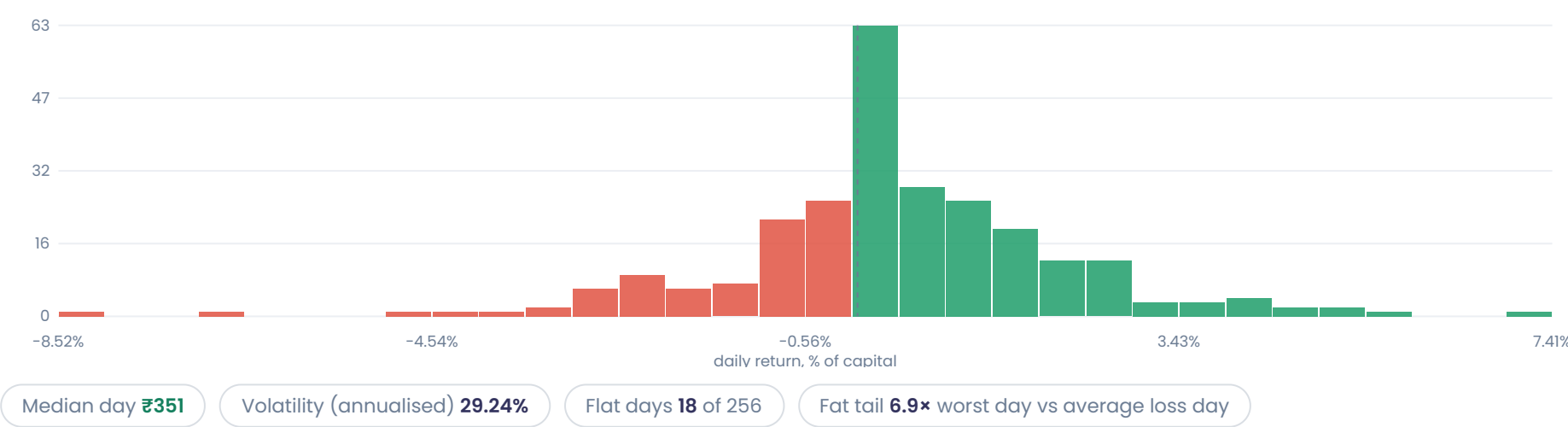
Mon, Dec 29, 25

Wed, Jan 7, 26

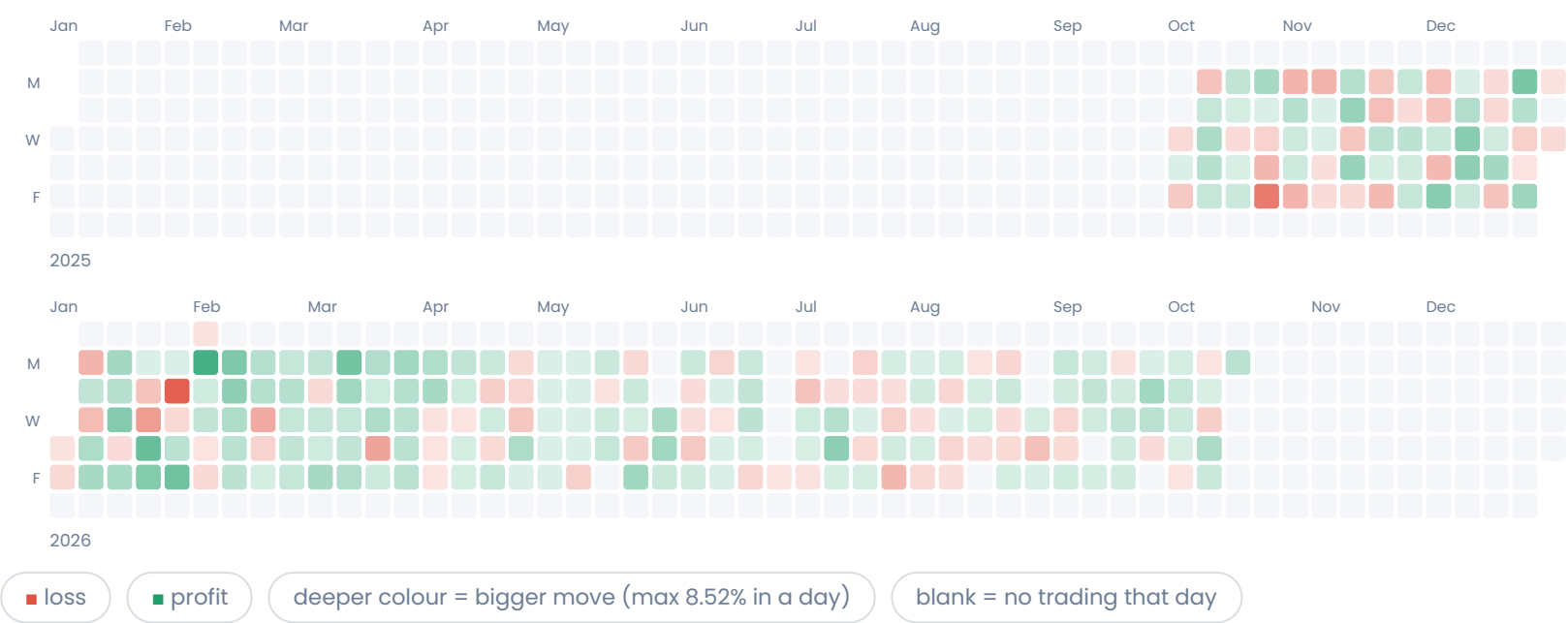
9 days

Recovered

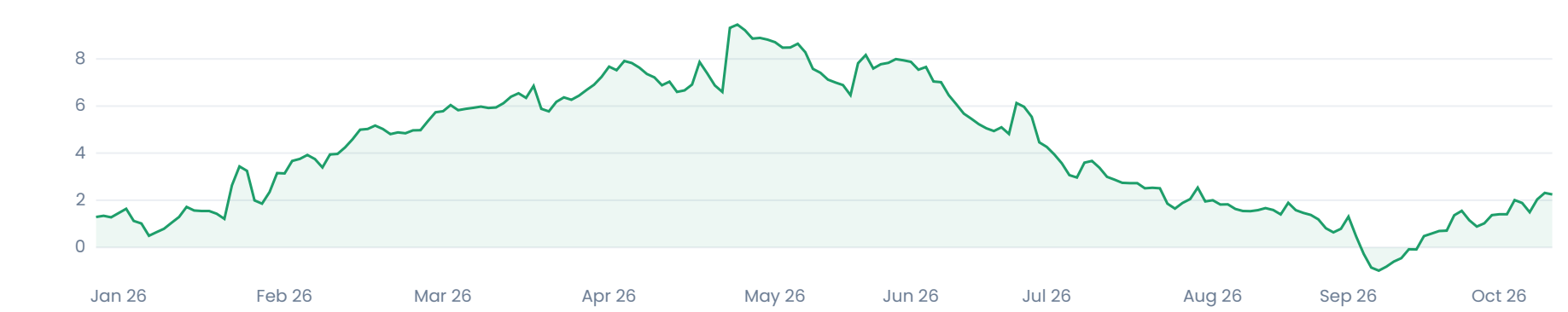
Daily Return Distribution



Daily Returns Calendar



Rolling Sharpe (63-day window)



Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2025										-6.7 110 tr	0.8 90 tr	16.3 102 tr	10.3% 15.5K
Orders										110	90	102	302
2026	11.8 90 tr	27.5 90 tr	33.2 96 tr	1.8 76 tr	8.9 64 tr	-1 60 tr	0.6 96 tr	-3.4 88 tr	10.4 82 tr	3.6 28 tr			93.4% 1.4L
Orders	90	92	96	76	64	60	96	88	82	28			772

Best month Mar 26 ₹49,733 (33.2%) Worst month Oct 25 -₹10,079 (-6.7%) Positive months 10 of 13 Avg monthly P&L ₹11,970 (8%)

Avg orders / month 83

Full Statistics

Returns		
Net P&L	₹1,55,610 (103.74%)	
CAGR (annualised)	99.2%	
Avg monthly P&L	₹11,970 (8%)	
Avg daily P&L (expectancy)	₹608 (0.41%)	
Best day	₹11,115 (7.4%)	
Worst day	-₹12,787 (-8.5%)	
Positive months	10 of 13	
Risk		
Max drawdown	₹28,722 (17.9%)	
Longest underwater spell	51 trading days	
Max time to recover	51 trading days	
Median underwater depth	-₹5,088 (-2.3%)	
Currently underwater	No — at peak	
Ulcer index	5.34	
Worst day at 95% (VaR)	-₹3,976 (-2.7%)	

Top-5 days share of profits

13%

Avg of worst 5% days (CVaR)

-₹5,883 (-3.9%)

Worst rolling 12 months

needs 13+ months

Ratios & Quality

Sharpe (annualised)	3.49
Sortino (annualised)	5.7
Calmar	5.54
Martin (Ulcer-adjusted)	18.56
Recovery factor	5.42
Profit factor	1.92
Prob. the edge is real	100%
Std deviation (annualised)	29.24%
Win rate (days)	61.3% · 146W/92L
Best / worst streak	11 wins / 5 losses

Trading Activity

Trading days	256
Fills	1,074 (557 buy / 557 sell NaturalGas charted)
Avg trades per day	4.67
Avg profit on win days	₹2,230 (1.5%)
Avg loss on loss days	-₹1,847 (-1.2%)
Max profit / loss in a day	₹11,115 / -₹12,787

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	₹46,481	31%		50	₹11,115 (7.4%)	-₹4,702 (-3.1%)
Tuesday	₹23,880	15.9%		49	₹5,603 (3.7%)	-₹12,787 (-8.5%)
Wednesday	₹22,935	15.3%		53	₹6,373 (4.2%)	-₹6,877 (-4.6%)
Thursday	₹33,543	22.4%		52	₹8,617 (5.7%)	-₹6,144 (-4.1%)
Friday	₹28,989	19.3%		51	₹8,091 (5.4%)	-₹10,092 (-6.7%)
Sunday	-₹219	-0.1%		1	-₹219 (-0.1%)	-₹219 (-0.1%)

Cost Lab

Reported P&L ₹1,72,687

Est. costs -₹17,077

Net P&L ₹1,55,610

Costs eat 10% of gross

Cost per fill ₹15.9

Net ROI 103.74%

Net Sharpe 3.49

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	1,074	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 **1,074** fills (turnover **₹1,98,96,438**). 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