

4 Naturalgas Red Crush Intraday options only Evening session SL 6000 NRML orders

Created By: www.retailalgotrader.com technology

Deployed By: rRavitrade

Strategy Link: <https://tradetron.tech/strategy/7800181>

Subscribers: 6

Rating: 0

Tags	EarnTheta, ShortVol, Directional, Positional
Margin	₹150,000

Description:

Ends at 2325.



Robust — performance across 18 months traded

Net P&L ₹2,33,837 (155.89% on ₹1,50,000 capital) over 339 trading days, worst fall 10.95% 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

21-05-2025

To

12-10-2026

Net P&L

₹2,33,837

155.89% on ₹1,50,000 margin

CAGR (annualised)

95.9%

over 510 days

Max Drawdown

10.95%

₹26,117 from peak equity

Calmar Ratio

8.76

CAGR ÷ max drawdown

Sharpe (annualised)

4.13

Sortino 7.07

Win Rate (days)

62.7%

203 win / 121 loss days

Profit Factor

2.06

gross profit ÷ gross loss

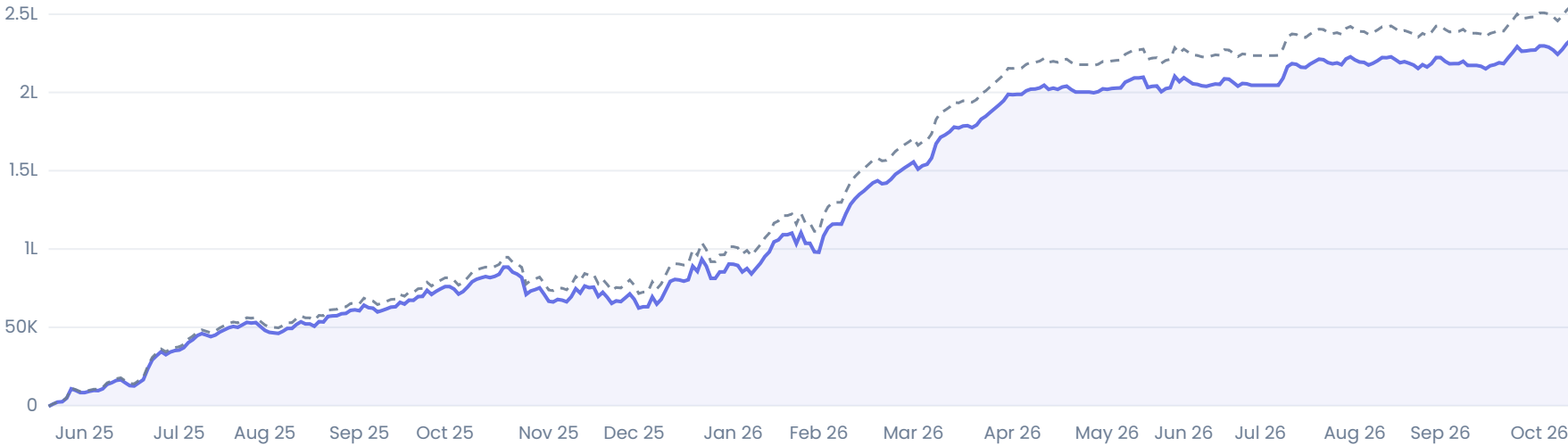
Current Drawdown

At peak

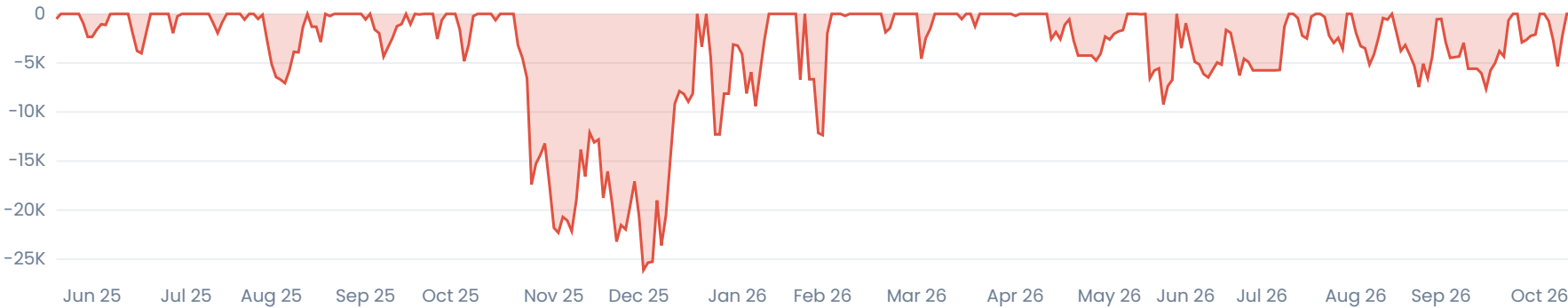
equity at all-time high

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

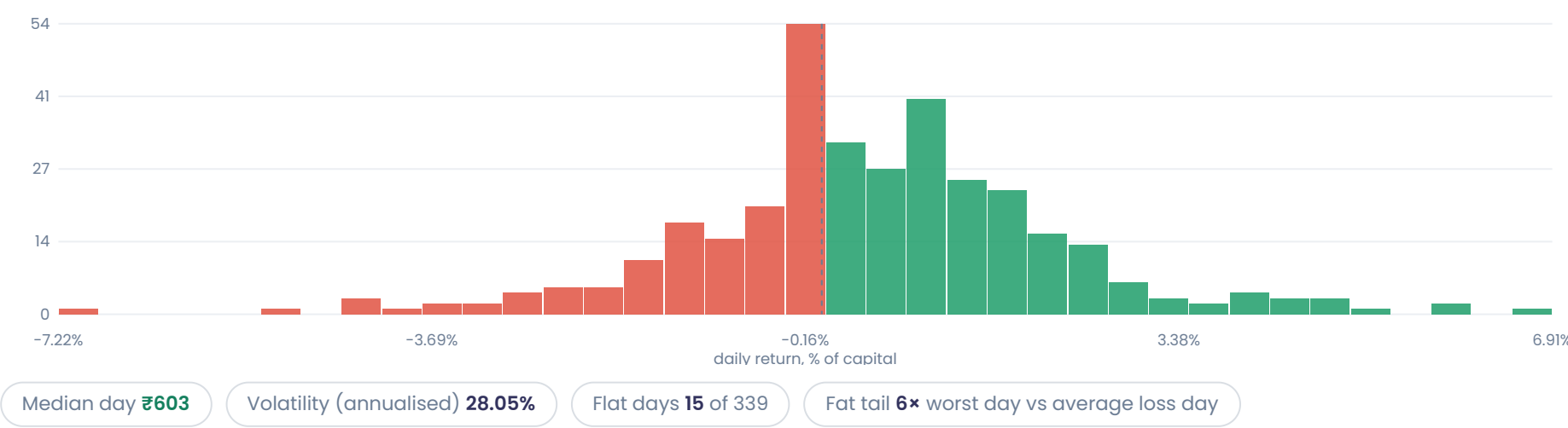


Worst Drawdowns

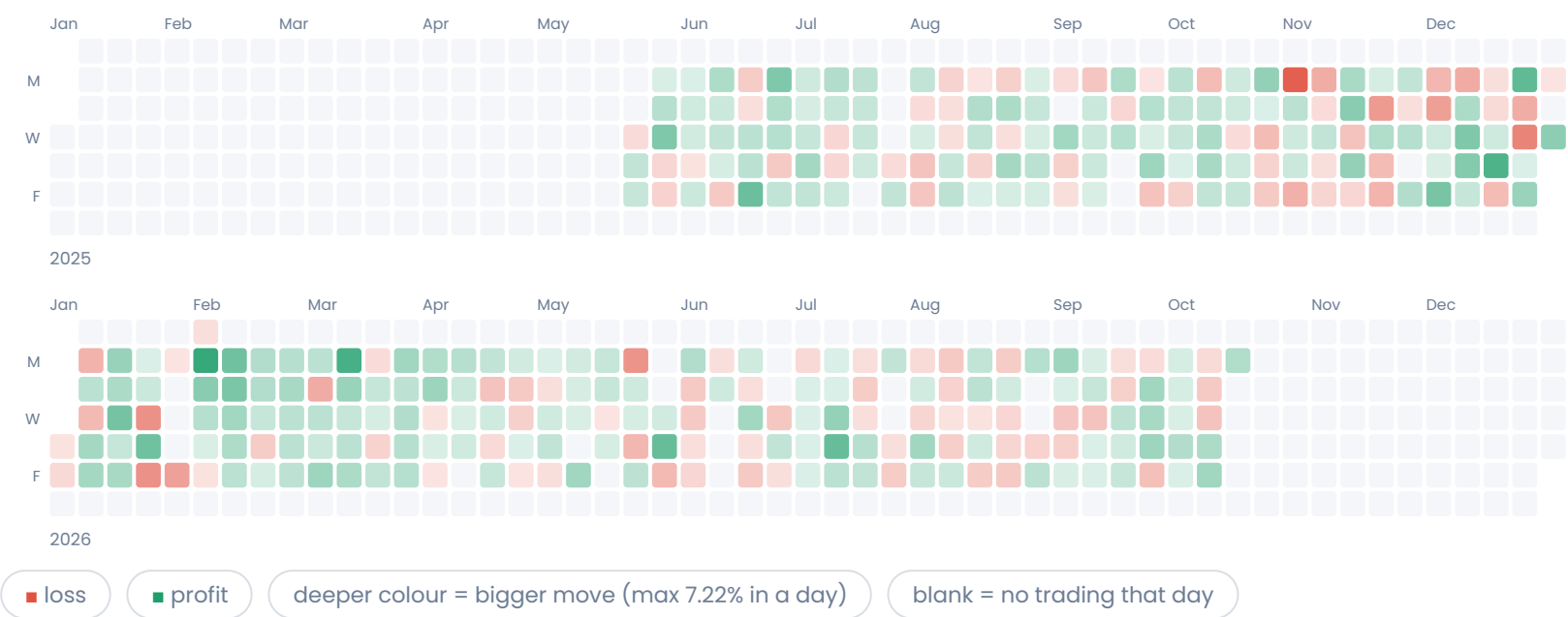
#	Depth	%	Started	Trough	Length	Status
1	-₹26,117	-11%	Wed, Oct 22, 25	Tue, Dec 2, 25	40 days	Recovered
2	-₹12,344	-4.7%	Fri, Jan 23, 26	Sun, Feb 1, 26	5 days	Recovered
3	-₹12,276	-5%	Tue, Dec 23, 25	Wed, Dec 24, 25	13 days	Recovered

4	-₹9,213	-2.6%	Mon, May 18, 26	Thu, May 21, 26	6 days	Recovered
5	-₹7,663	-2.1%	Fri, Aug 14, 26	Tue, Sep 15, 26	26 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					5.6 42 tr	17.9 88 tr	10.3 84 tr	7.1 90 tr	8.9 84 tr	-2.3 102 tr	0.2 96 tr	12.7 100 tr	60.3% 90.4K
Orders					42	88	84	90	84	102	96	100	686
2026	5.2 76 tr	36.9 88 tr	30.1 102 tr	2.3 78 tr	3.1 72 tr	-1.5 54 tr	12.1 54 tr	-0.3 76 tr	3.2 93 tr	4.5 24 tr			95.6% 1.4L
Orders	76	90	102	78	72	54	54	76	93	24			719

Best month Feb 26 ₹55,404 (36.9%) Worst month Oct 25 -₹3,477 (-2.3%) Positive months 15 of 18 Avg monthly P&L ₹12,991 (8.7%)

Avg orders / month 78

Full Statistics

Returns	Risk
Net P&L	Max drawdown
₹2,33,837 (155.89%)	₹26,117 (10.95%)
CAGR (annualised)	Longest underwater spell
95.9%	40 trading days
Avg monthly P&L	Max time to recover
₹12,991 (8.7%)	40 trading days
Avg daily P&L (expectancy)	Median underwater depth
₹690 (0.46%)	-₹4,085 (-1.3%)
Best day	Currently underwater
₹10,363 (6.9%)	No — at peak
Worst day	Ulcer index
-₹10,829 (-7.2%)	2.77

Positive months	15 of 18
Top-5 days share of profits	10%

Worst day at 95% (VaR)	-₹3,492 (-2.3%)
Avg of worst 5% days (CVaR)	-₹5,459 (-3.6%)
Worst rolling 12 months	100.7% (₹1,51,122)

Ratios & Quality

Sharpe (annualised)	4.13
Sortino (annualised)	7.07
Calmar	8.76
Martin (Ulcer-adjusted)	34.59
Recovery factor	8.95
Profit factor	2.06
Prob. the edge is real	100%
Std deviation (annualised)	28.05%
Win rate (days)	62.7% · 203W/121L
Best / worst streak	8 wins / 5 losses

Trading Activity

Trading days	339
Fills	1,405 (730 buy / 731 sell NaturalGas charted)
Avg trades per day	4.4
Avg profit on win days	₹2,234 (1.5%)
Avg loss on loss days	-₹1,816 (-1.2%)
Max profit / loss in a day	₹10,363 / -₹10,829

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	₹51,629	34.4%		70	₹10,363 (6.9%)	-₹10,829 (-7.2%)
Tuesday	₹42,845	28.6%		64	₹5,915 (3.9%)	-₹5,965 (-4%)
Wednesday	₹44,123	29.4%		68	₹6,373 (4.2%)	-₹7,801 (-5.2%)
Thursday	₹72,988	48.7%		68	₹8,766 (5.8%)	-₹3,659 (-2.4%)
Friday	₹22,472	15%		68	₹6,970 (4.6%)	-₹6,654 (-4.4%)
Sunday	-₹219	-0.1%		1	-₹219 (-0.1%)	-₹219 (-0.1%)

Cost Lab

Reported P&L ₹2,55,313 Est. costs -₹21,475 Net P&L ₹2,33,837 Costs eat 8% of gross Cost per fill ₹15.28 Net ROI 155.89%

Net Sharpe 4.13

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	1,405	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 **1,405** fills (turnover ₹2,50,09,313). 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