

529 crudeoil Red Crush Intraday options

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

Subscribers: 8

Rating: 0

Tags	ShortVol, Directional, Positional
Margin	₹700,000



Robust — performance across 12 months traded

Gross P&L ₹2,73,260 (39.04% on ₹7,00,000 capital) over 199 trading days, worst fall 4.83% from peak equity.

GRADED BEFORE COSTS

Gross

Net of costs

as reported by Tradetron, before brokerage & statutory charges

Period

All

This month

Last 3 months

YTD

From

04-11-2025



To

13-10-2026



Gross P&L

₹2,73,260

39.04% on ₹7,00,000 margin

CAGR (annualised)

41.9%

over 344 days

Max Drawdown

4.83%

₹39,410 from peak equity

Calmar Ratio

8.67

CAGR ÷ max drawdown

Sharpe (annualised)

3.59

Sortino 6.49

Win Rate (days)

63.6%

119 win / 68 loss days

Profit Factor

2.03

gross profit ÷ gross loss

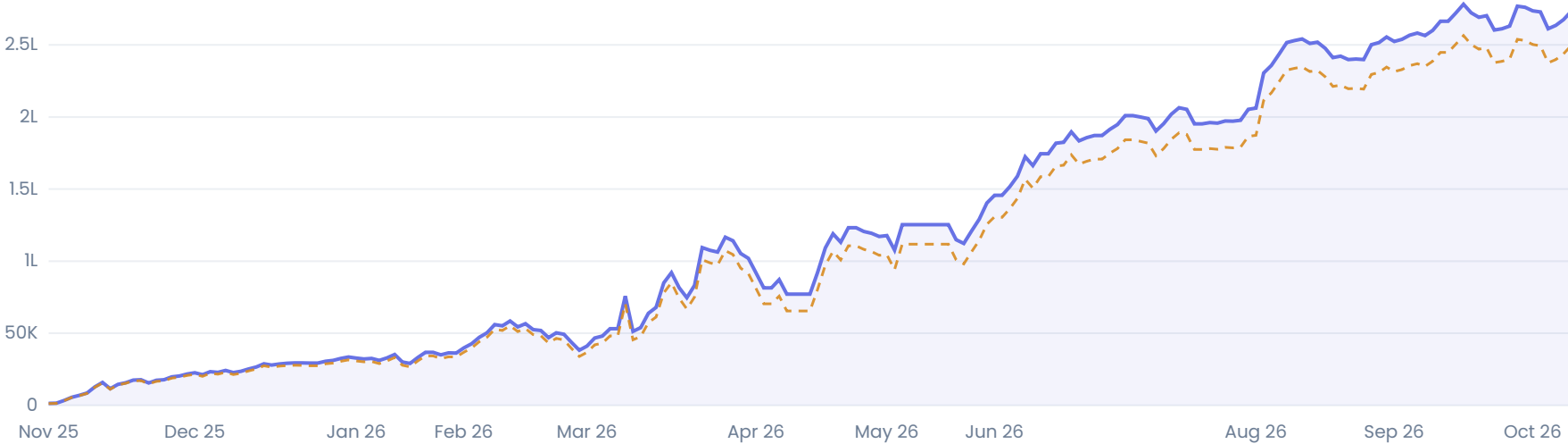
Current Drawdown

-₹4,920 (-0.5%)

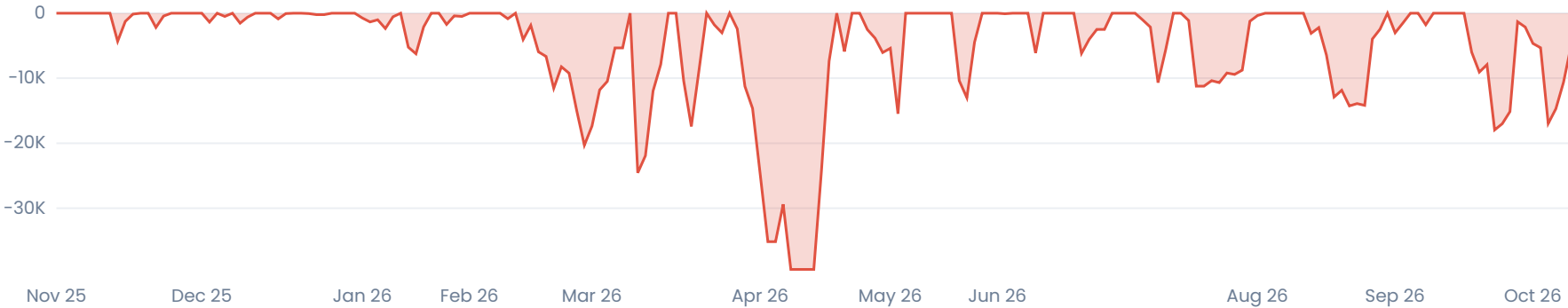
14 trading days underwater

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



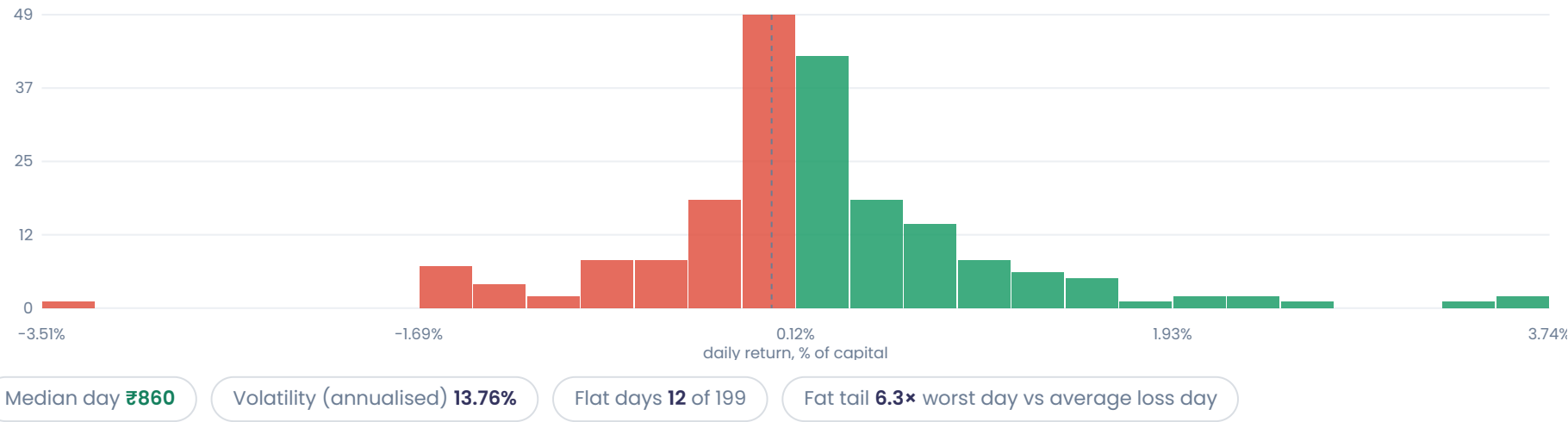
Drawdown



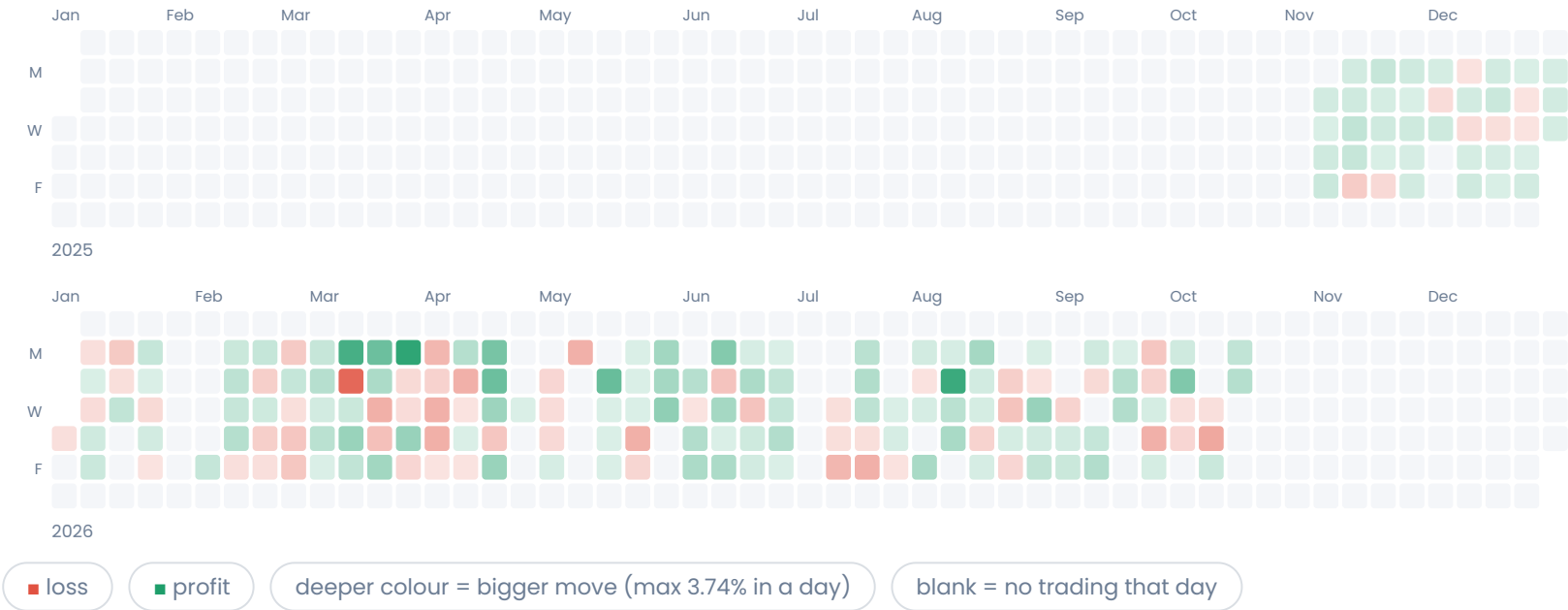
Worst Drawdowns

#	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	-₹17,940	-1.8%	Mon, Sep 21, 26	Thu, Sep 24, 26	14 days	Ongoing
5	-₹17,400	-2.2%	Wed, Mar 18, 26	Thu, Mar 19, 26	3 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											3.1 86 tr	1.7 90 tr	4.8% 33.5K
Orders											86	90	176
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	2.9 72 tr	-0.4 30 tr			34.3% 2.4L
Orders	74	74	104	56	30	72	74	76	72	30			662

Best month Mar 26 ₹63,730 (9.1%) Worst month Oct 26 -₹2,790 (-0.4%) Positive months 11 of 12 Avg monthly P&L ₹22,772 (3.3%)

Avg orders / month 70

Full Statistics

Returns	Risk
Gross P&L	Max drawdown
CAGR (annualised)	Longest underwater spell
Avg monthly P&L	Max time to recover
Avg daily P&L (expectancy)	Median underwater depth
Best day	Currently underwater
Worst day	Ulcer index
Positive months	Worst day at 95% (VaR)
Top-5 days share of profits	Avg of worst 5% days (CVaR)
	Worst rolling 12 months

Ratios & Quality

Trading Activity

Sharpe (annualised)	3.59	Trading days	199
Sortino (annualised)	6.49	Fills	838 (449 buy / 450 sell Crudeoil charted)
Calmar	8.67	Avg trades per day	4.68
Martin (Ulcer-adjusted)	35.44	Avg profit on win days	₹4,516 (0.6%)
Recovery factor	6.93	Avg loss on loss days	-₹3,884 (-0.6%)
Profit factor	2.03	Max profit / loss in a day	₹26,160 / -₹24,540
Prob. the edge is real	100%		
Std deviation (annualised)	13.76%		
Win rate (days)	63.6% · 119W/68L		
Best / worst streak	9 wins / 6 losses		

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

⚠ Current drawdown (14 days) is already the longest ever — unrecovered territory

Day of Week

Day	P&L	%		Days	Best	Worst
Monday	₹1,18,610	16.9%		37	₹26,160 (3.7%)	-₹10,060 (-1.4%)
Tuesday	₹82,740	11.8%		41	₹24,360 (3.5%)	-₹24,540 (-3.5%)
Wednesday	₹38,270	5.5%		44	₹11,320 (1.6%)	-₹10,410 (-1.5%)
Thursday	-₹3,480	-0.5%		39	₹10,220 (1.5%)	-₹11,650 (-1.7%)
Friday	₹37,120	5.3%		38	₹10,030 (1.4%)	-₹10,090 (-1.4%)

Cost Lab

Reported P&L ₹2,73,260

Est. costs -₹23,806

Net P&L ₹2,49,454

Costs eat 9% of gross

Cost per fill ₹28.41

Net ROI 35.64%

Net Sharpe 3.27

Brokerage / order: 0

Brokerage %: 0%

Slippage %: 0%

Other / order: 0

Statutory charges: 1x

☒ Apply statutory & exchange charges

Segment	Fills	Exchange / fee	STT / CTT	Stamp (buy)
Commodity options MCX	838	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 **838** fills (turnover ₹2,77,37,190). 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