

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

Net P&L ₹2,39,783 (34.25% on ₹7,00,000 capital) over 197 trading days, worst fall 5.18% 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

04-11-2025



To

09-10-2026



Net P&L

₹2,39,783

34.25% on ₹7,00,000 margin

CAGR (annualised)

37.2%

over 340 days

Max Drawdown

5.18%

₹41,830 from peak equity

Calmar Ratio

7.18

CAGR ÷ max drawdown

Sharpe (annualised)

3.16

Sortino 5.56

Win Rate (days)

62.7%

116 win / 69 loss days

Profit Factor

1.87

gross profit ÷ gross loss

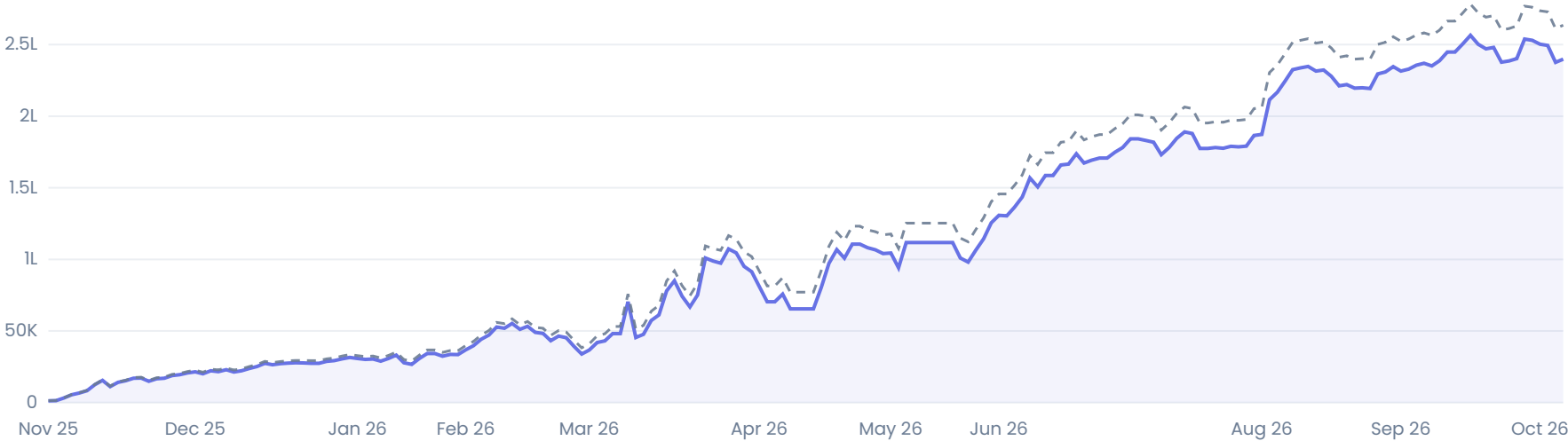
Current Drawdown

-₹16,680 (-1.7%)

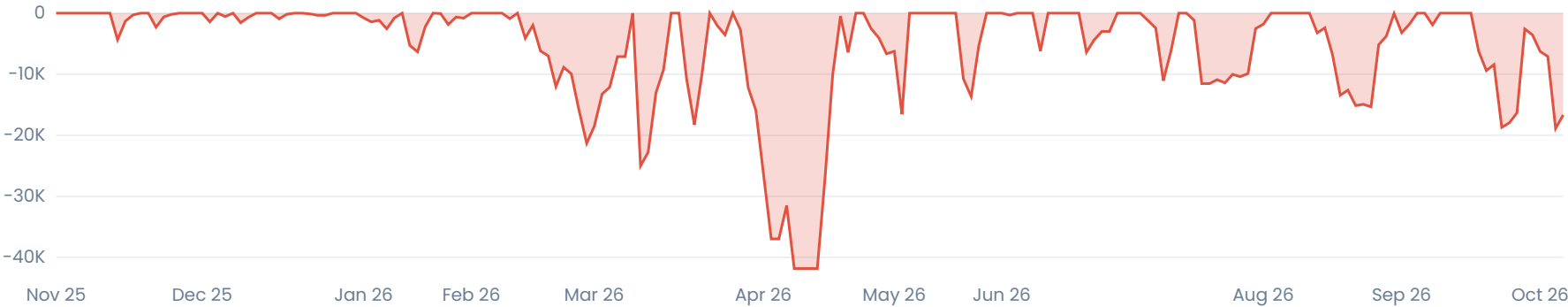
12 trading days underwater

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



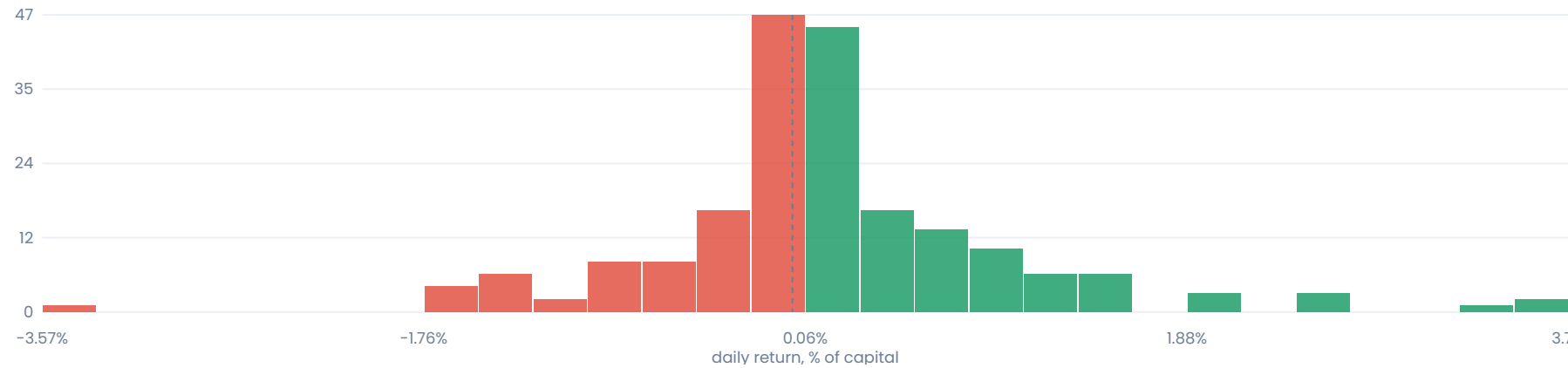
Drawdown



Worst Drawdowns

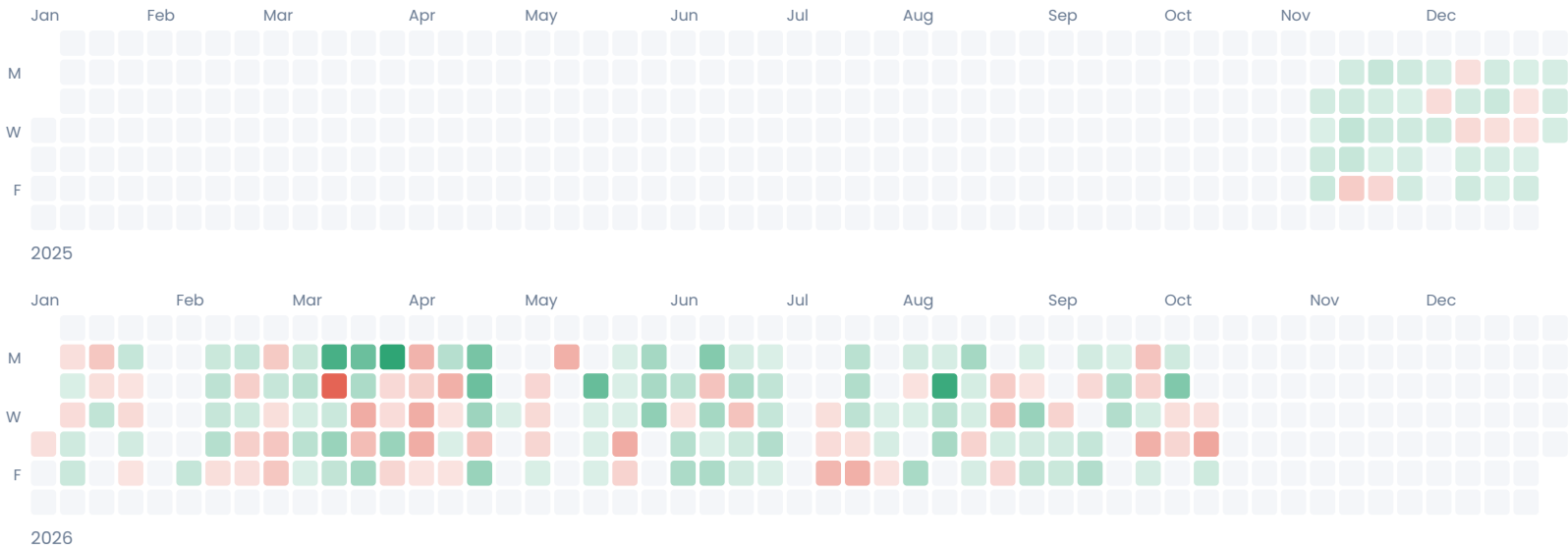
#	Depth	%	Started	Trough	Length	Status
1	-₹41,830	-5.2%	Fri, Mar 27, 26	Fri, Apr 10, 26	15 days	Recovered
2	-₹25,008	-3.2%	Tue, Mar 10, 26	Tue, Mar 10, 26	4 days	Recovered
3	-₹21,315	-2.8%	Tue, Feb 17, 26	Fri, Feb 27, 26	14 days	Recovered
4	-₹18,869	-2%	Mon, Sep 21, 26	Thu, Oct 8, 26	12 days	Ongoing
5	-₹18,260	-2.3%	Wed, Mar 18, 26	Thu, Mar 19, 26	3 days	Recovered

Daily Return Distribution



Median day ₹746 Volatility (annualised) 13.86% Flat days 12 of 197 Fat tail 6.3× worst day vs average loss day

Daily Returns Calendar



loss profit deeper colour = bigger move (max 3.7% in a day) blank = no trading that day

Rolling Sharpe (63-day window)



Monthly Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2025											3 86 tr	1.5 90 tr	4.5% 31.5K
Orders											86	90	176
2026	0.3 74 tr	0.1 74 tr	8.2 104 tr	1.8 56 tr	3.1 30 tr	8.4 72 tr	0.3 74 tr	6.9 76 tr	2.6 72 tr	-1.9 22 tr			29.7% 2.1L
Orders	74	74	104	56	30	72	74	76	72	22			654

Best month Jun 26 ₹58,666 (8.4%) Worst month Oct 26 -₹13,141 (-1.9%) Positive months 11 of 12 Avg monthly P&L ₹19,982 (2.9%)

Avg orders / month 69

Full Statistics

Returns

Net P&L	₹2,39,783 (34.25%)
CAGR (annualised)	37.2%
Avg monthly P&L	₹19,982 (2.9%)
Avg daily P&L (expectancy)	₹1,217 (0.17%)
Best day	₹25,867 (3.7%)
Worst day	-₹25,008 (-3.6%)
Positive months	11 of 12
Top-5 days share of profits	21%

Risk

Max drawdown	₹41,830 (5.18%)
Longest underwater spell	15 trading days
Max time to recover	15 trading days
Median underwater depth	-₹6,264 (-0.7%)
Currently underwater	-₹16,680 (-1.7%) · 12 days
Ulcer index	1.28
Worst day at 95% (VaR)	-₹10,288 (-1.5%)
Avg of worst 5% days (CVaR)	-₹12,065 (-1.7%)
Worst rolling 12 months	needs 13+ months

Ratios & Quality

Trading Activity

Sharpe (annualised)	3.16	Trading days	197
Sortino (annualised)	5.56	Fills	830 (444 buy / 444 sell Crudeoil charted)
Calmar	7.18	Avg trades per day	4.69
Martin (Ulcer-adjusted)	29.1	Avg profit on win days	₹4,442 (0.6%)
Recovery factor	5.73	Avg loss on loss days	-₹3,993 (-0.6%)
Profit factor	1.87	Max profit / loss in a day	₹25,867 / -₹25,008
Prob. the edge is real	99%		
Std deviation (annualised)	13.86%		
Win rate (days)	62.7% · 116W/69L		
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

✓ No major red flags on the data so far

Day of Week

Day	P&L	%		Days	Best	Worst
Monday	₹1,10,038	15.7%		36	₹25,867 (3.7%)	-₹10,290 (-1.5%)
Tuesday	₹72,582	10.4%		40	₹24,308 (3.5%)	-₹25,008 (-3.6%)
Wednesday	₹33,129	4.7%		44	₹11,137 (1.6%)	-₹10,751 (-1.5%)
Thursday	-₹8,615	-1.2%		39	₹9,933 (1.4%)	-₹11,791 (-1.7%)
Friday	₹32,649	4.7%		38	₹9,795 (1.4%)	-₹10,368 (-1.5%)

Cost Lab

Reported P&L ₹2,63,480

Est. costs -₹23,697

Net P&L ₹2,39,783

Costs eat 9% of gross

Cost per fill ₹28.55

Net ROI 34.25%

Net Sharpe 3.16

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	830	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 **830** fills (turnover ₹2,76,12,810). 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