

Crude Turtle

Created By: Veer Jain

Deployed By: Veer Jain

Strategy Link: <https://tradetron.tech/strategy/2514534>

Subscribers: 0

Rating: 0

Tags	MarketNeutral, NonDirectional, Intraday
Margin	₹ 550,000

Description:

This strategy is designed with Crudeoil ATM straddles. This is intraday option selling strategy which sells total 2 legs. According to the market movement, it takes fresh straddles in every 100 points movement. Strategy will not take trades on the day of expiry of options and futures and the day between.

Frequently Asked Questions

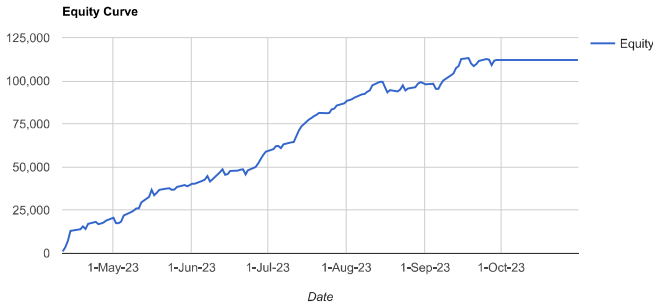
Capital Requirement: 5,50,00 Rs for 1 X multiplier. Please check with your broker for exact margin requirement.

Entry and Exit times: Entry time is 1545 hrs and Exit time is 2325 hrs

Target: Target is 4,000 rs per day.

Stop loss: Stop loss is 3,500 rs per day.

Disclaimer: I am not a SEBI registered investment or financial advisor. Don't deploy our strategies purely based on past performance only. We are not responsible for your profit or loss. Although this strategy is fully automated, you are advised to keep a track on your account to monitor any deviations or errors. As option selling involves market risks, Please consult your financial advisor before investing.



Statistics

No	Name	Value
1	Capital Required	Rs. 550000.00
2	Total Trading Days	146
3	Win Days	98
4	Loss Days	48
5	Max Winning Streak Days	15
6	Max Losing Streak Days	22
7	Win Rate	67.12%
8	Avg Monthly Profit	Rs. 16134.03
9	Total Profit	Rs. 112169.93
10	Avg Monthly ROI	2.93%
11	Total ROI	20.39%
12	Standard Deviation (Annualised)	4.81%
13	Sharpe Ratio (Annualised)	7.32
14	Sortino Ratio (Annualised)	9.55
15	Max Profit in a Day	Rs. 5790.00
16	Max Loss in a Day	Rs. -3230.00
17	Avg Profit/Loss Daily	Rs. 768.29
18	Avg Profit on Profit Days	Rs. 1592.55
19	Avg Loss on Loss Days	Rs. -914.58
20	Avg no. of trades (Buy + Sell) per trading day	5.05
21	Max Drawdown	Rs. 6280.01
22	Max Drawdown %	0.97 %

Daily Summary

Day	Returns (%)	Max profit	Max loss
Monday	6.31	4080	-680
Tuesday	1.4	4030	-3200
Wednesday	2.17	3440	-3220
Thursday	1.38	3710	-3230.01
Friday	8.95	5790	-789.99

Month Wise PNL

Month	Total Trades	PNL (Rs)	PNL (%)
Apr, 23	84	18970	3.45
May, 23	132	20600.01	3.75
Jun, 23	144	19300	3.51
Jul, 23	116	28139.99	5.12
Aug, 23	126	11709.98	2.13
Sep, 23	136	13450	2.45
Oct, 23	0	-0.05	-0

