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Rotation Strength Met Exit Discipline Risk

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Reproducible strategy research

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CoinRobot.AI is a measurable, continuously refined strategy platform for automated trading. Users choose and run transparent strategies on connected platforms or in user-controlled smart-contract Vaults; CoinRobot.AI does not custody their funds.

Users and community strategy authors can express and refine trading ideas through customizable BUY, SELL and STOPLOSS formulas. AI-assisted analysis supports explicit, testable revisions rather than guaranteed returns. This research series documents how real market data, execution evidence and reproducible formula revisions are used to evaluate and improve those strategies. coinrobot.ai

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Abstract

This report interprets the supplied closed-week evidence with the administrator's research focus treated as a prioritized analytical question: which strategies are creating measurable growth and positive excess return versus Buy & Hold, and which formula changes might improve that without concealing drawdown or exit risk? The answer is mixed. The broad market backdrop was constructive over longer horizons, with Bitcoin up about 29% over 90 days and Binance large-cap assets all positive over the same interval, yet the immediate week contained a meaningful pullback. BTC, ETH, BNB and SOL all sold off into 2026-10-07 and 2026-10-08 before rebounding, and the CoinRobot market vector was mostly sideways, with 105 of 153 symbols classified sideways, 40 bull and 8 bear. This environment rewarded strategies that either rotated intelligently or filtered entries tightly, but punished formulas that sold into short-lived drawdowns or bought weak intraday structure.

Across the supplied strategies, CONVERT evidence was strongest where rotation increased units without requiring a conventional cash exit. Strategy 934 retained solid 30d and 90d CONVERT results despite a poor 7d portfolio mark, while Strategy 932's single active CONVERT plan produced very high 30d unit growth but remained a concentration risk. BUY/SELL strategies were more dependent on exit quality. Strategy 933 maintained positive 30d and 90d aggregate profitability but weakened in the recent week. Strategy 935 had high trade activity but near-flat or negative profit factors, showing that win rate alone is not enough. Strategy 907 and Strategy 938 were young samples where exit timing, not entry quality alone, dominated the applied changes. The strongest recurring operational lesson is that AI-assisted improvements are useful only when formulas remain explicit, validated and measurable after deployment.

Executive summary

- Market structure was not uniformly bullish despite strong 90d large-cap returns; the supplied market vector was mostly sideways, so entry selectivity and exit patience mattered more than simple trend exposure.
- CONVERT strategies showed the clearest unit-growth evidence, especially Strategy 934 across several plans and Strategy 932 in one active plan, but both require careful interpretation because recent switch samples were small or concentrated.
- BUY/SELL strategies often suffered from premature or loss-heavy exits. Strategy 933 and Strategy 935 both had many sell or stop-loss exits that recovered quickly, indicating bounce risk around exit thresholds.
- The week's adaptive changes were conservative and formula-specific: Strategy 934 changed StopLoss only, Strategy 935 changed SELL only, Strategy 932 changed StopLoss only, Strategy 907 changed SELL and StopLoss, and Strategy 938 changed BUY and SELL.
- Strategy 933 produced an AI proposal that failed validation because of a syntax error in the SELL formula; no change should be treated as deployed for that strategy in this run.
- The next measurement priority is not headline win rate. It is Buy & Hold excess return, gain/loss magnitude, post-switch relative performance, StopLoss recovery, and whether revised exits reduce churn without increasing unbounded downside.

Market analysis

The supplied market evidence describes a market that was favourable over the longer lookback but fragile in the closed week. The CoinGecko global snapshot reported total crypto market capitalization around 2.82 trillion dollars, Bitcoin dominance at 59.60692%, and a negative 24-hour market-cap change of -2.447886% as of the analysis boundary. Bitcoin's 90d return was 29.0457% with a maximum drawdown of -6.9827% and annualized volatility of 37.2909%. Binance data broadly confirmed this large-cap strength: BTCUSDT returned 29.5359% over 90d, ETHUSDT 32.6713%, BNBUSDT 29.7821%, and SOLUSDT 44.4559%. Breadth across these four supplied Binance assets was positive on the 90d metric, but that should not be confused with a low-risk current week. The daily series show that all four assets suffered a sharp midweek decline around 2026-10-07 and 2026-10-08. BTC fell -2.6045% and then -1.8811%, ETH fell -4.5728% and then -3.8592%, BNB fell -0.9044% and then -4.7084%, and SOL fell -3.6534% and then -5.7438%. Each then rebounded partially into 2026-10-11. This sequence is exactly the type of environment where stop-loss and profit-guard formulas can look poor if they exit into transient lows, but also where too much patience can leave capital exposed to accelerating deterioration.

The CoinRobot market vector adds important context. Of 153 tracked symbols, 105 were classified sideways, 40 bull and 8 bear. Median 1d RSI was 53.94, median 1d NATR was 3.625795%, median Bollinger width was 9.475715, and median daily trend strength was 64. This combination suggests a market with meaningful trend components but broad cross-sectional indecision. The median RSI was not distressed; the median volatility was high enough to make tight intraday exits vulnerable to noise; and the majority sideways classification supports the administrator's request to focus on measurable Buy & Hold excess, upside capture and downside capture rather than raw participation.

The strategy evidence fits that backdrop. Strategy 934's CONVERT model performed well over 30d and 90d, with 30d profit factor 2.8177, 30d convert increase 10.475%, and 30d portfolio profit 7.301% across six active plans, yet it lost -2.5953% on a portfolio basis in the 7d window. That week-level loss coincided with the market's midweek drawdown, but the 30d evidence still supports the idea that relative rotation can add value in a sideways-majority universe. Strategy 932's single active CONVERT plan had very strong 30d metrics, including 90.6387% convert increase and 11.3104% portfolio profit, but its wider 90d aggregate across inactive and older plans was -11.7272% portfolio profit. That contrast shows why plan-level concentration and window coverage must be treated as data-quality constraints.

BUY/SELL strategies faced a different challenge. Strategy 935 had a 30d win rate of 71.3287% at the aggregate strategy level, but its 30d profit factor was only 1.0026 and its 90d profit factor was 0.9473. This is a classic gain/loss magnitude problem: many small wins did not compensate for losses and timing drag. Strategy 933 had stronger aggregate 30d and 90d numbers, with 30d profit factor 1.4972 and 90d profit factor 1.1538, but its 7d window deteriorated to profit factor 0.8676 and portfolio profit -0.988%. Strategy 907, a STOCK swing formula, produced a high realized profit factor of 3.05 over its short four-day evidence window, yet the portfolio mark was slightly negative and the sample was very young. Strategy 938, also young, had positive portfolio profit over four days but negative Buy & Hold excess, indicating it captured some absolute gain while underparticipating in its benchmark basket.

Dated crypto events in the supplied list were present for assets such as SOL, STX, FIL and others, but the strategy portfolios are not sufficiently mapped in the payload to assert causal effects. The correct treatment is to note that the week contained event risk and asset-specific catalysts while avoiding any claim that these events caused the observed price series. The dominant measurable driver for this report is not a single news item; it is the combination of broad longer-term crypto strength, immediate-week volatility, and formula behaviour around entries, exits and stop-loss recovery.

Asset	90d return	Max drawdown	Volatility	Taker buy share	Funding
BTCUSDT	29.54%	-6.92%	37.33%	49.65%	0%

ETHUSDT	32.67%	-10.86%	51.58%	49.59%	0%
BNBUSDT	29.78%	-7.92%	34.99%	49.32%	0%
SOLUSDT	44.46%	-11.23%	55.18%	50.5%	0%

Methodology

The report uses only the supplied run snapshot and treats the analysis timestamp, 2026-10-11 23:59:59 UTC, as the historical cutoff. Current-only global and exchange summary fields are not presented as exact historical closing data where the payload warns against that interpretation. Strategy evidence is separated into three layers. First, aggregate KPIs are read over the provided 7d, 30d and 90d windows, including trade count, turnover, profit amount, realized profit and loss, win rate, profit factor, portfolio profit percentage, convert increase and coverage. Second, active-revision execution evidence is read from the adaptive analysis windows and revision history. Third, formula changes are interpreted from the applied formulas and adaptive_change objects, while validation status determines whether a proposed change should be considered deployed.

The 7d, 30d and 90d windows are not treated as interchangeable. A seven-day deterioration is useful as a warning, but it cannot by itself justify a broad formula rewrite if the 30d and 90d windows remain positive. Conversely, a positive long window can conceal a recent failure mode if the active revision changed recently or if a large part of the long-window evidence belongs to inactive plans. Coverage metadata is therefore used as a constraint. When win-rate or profit-factor coverage is incomplete, the report treats those fields as unavailable for comparison rather than imputing zero. Plan eligibility flags are also respected; inactive plans with no current-window rows are not treated as active evidence for the same purpose as executing plans.

The formula interpretation follows the supplied calculator catalog. For example, 1m-2, 1m-10 and 1m-20 are percent changes versus one-minute opens two, ten and twenty minutes ago; 5m-TrendEfficiency-24 is a directionality score over twenty-four five-minute closes; RSI fields are bounded oscillators; EMA and Bollinger fields are price-level references; NATR fields are relative volatility percentages; and position-state variables such as ProfitSinceBuyPct, DrawdownFromHighPct, TimeSinceLastBuyMin and TimeSinceLastSellMin are stateful plan variables. Missing or stale calculator values are not coerced to zero. A comparison such as CurrentPrice > 5m-EMA-20 is interpreted as price being above that moving average, not as a crossover unless the formula explicitly tests a prior state.

BUY/SELL and CONVERT execution models are analysed separately. BUY/SELL formulas aim to enter, hold and exit positions for fiat or portfolio profit. CONVERT formulas aim primarily to grow units across selected assets; fiat profit remains informative but does not fully describe the objective. For CONVERT, switch evidence is evaluated through convert increase, switch frequency, source and destination counts, decision patterns, and target-versus-source post-switch returns where available. A CONVERT execution does not automatically prove that the strategy's BUY or SELL formula evaluated true; decision patterns such as sell+neutral, neutral+buy and neutral+unavailable must be read explicitly. Where order-ID-linked execution evidence exists, the report separates strategy decision quality from exchange execution confirmation.

StopLoss is treated as a risk-control layer rather than a synonym for the normal SELL formula. Plan-level stoploss_policy determines whether the formula can be active, while the stop_loss expression determines the conditions for activation. Recovery evidence after StopLoss exits is central: if price recovers above the exit within one, two or five minutes, or if exits cluster near the following sixty-

minute low, the evidence suggests wick sensitivity or delayed confirmation issues. However, any relaxation must preserve hard emergency branches for sustained or severe breakdowns. Adaptive changes are described as hypotheses, not proven improvements. Scenario validation is treated as a hard gate. Strategy 933's current optimization was validation-blocked by a syntax error, so its proposed SELL change is not counted as applied.

Observation windows: 7, 30 and 90 days. Formula changes remain attributable by strategy version and adaptive change ID.

BUY/SELL and CONVERT execution models

The supplied universe contains both BUY/SELL and CONVERT strategies, and their performance must be judged against different objectives. BUY/SELL seeks profitable entries and exits in cash terms. CONVERT seeks to increase asset units by rotating between selected assets, where unit growth can matter even when short-term fiat marking is negative. This distinction is not semantic; it changes how evidence should be interpreted.

Strategy 934 is the clearest dedicated CONVERT case. It had no BUY/SELL plans in the execution-model KPI section and eight CONVERT plans. Over 30d, the CONVERT cohort produced 60 trades, 27,339.3536 turnover, 177.2545 profit amount, 63.6364% win rate, 2.8177 profit factor, 10.475% convert increase and 7.301% portfolio profit. Over 90d, it remained positive, with 8.4662% convert increase and 4.4363% portfolio profit. The active-revision execution model showed only eleven events and four switches, so the newest evidence is smaller than the aggregate context. Its target-minus-source returns were mixed: target outperformed source 50% at fifteen minutes and sixty minutes, with mean target-minus-source 0.071534% and 0.220784%, but at one hundred eighty minutes the outperformance rate was zero and mean target-minus-source was -0.768914%. This says that some rotations were useful in the immediate window but not yet proven to persist. The system also recorded neutral+unavailable and sell+neutral patterns, confirming that CONVERT rotation should not be mislabelled as simple formula BUY or SELL triggers.

Strategy 932 is a mixed model across historical plans, but current evidence is dominated by one active CONVERT plan, plan 67. Its 30d CONVERT performance was striking: 20 trades, 1.4662 profit factor, 90.6387% convert increase and 11.3104% portfolio profit. However, the full strategy's 90d portfolio profit was -11.7272% because older and inactive plans with poor early results remain in the aggregate. The execution-model evidence showed 29 CONVERT events, three switches, no complete source-destination execution pairs and several unavailable decision states. This means unit growth is real in the supplied KPI, but detailed attribution to specific formula signals is limited. It is a promising concentration, not a diversified proof.

Strategy 935 is primarily BUY/SELL but also has one small CONVERT plan. The BUY/SELL cohort had 588 trades over 30d, 0.996 profit factor and only 0.0202% portfolio profit, while the single CONVERT plan had 18.3101% convert increase and 71.2324% portfolio profit over 30d from a very small capital base. Because the same strategy is shared across models, formula changes must be safe for both. The applied change was SELL-only, mostly relevant to BUY/SELL because the CONVERT sample was small and decision patterns were sparse. The BUY/SELL evidence argues that exit timing and gain/loss magnitude are the main problems; the CONVERT pocket is encouraging but not enough to override the larger BUY/SELL cohort.

Strategies 933, 907 and 938 are BUY/SELL-only in the supplied execution model. Strategy 933 produced substantial activity and still had positive 30d and 90d aggregate performance, but the current week was weaker. Strategy 907's short sample showed high realized profit factor but only four calendar days of evidence. Strategy 938 had positive portfolio profit over four days but many negative SELL exits in the formula analysis; the revised BUY and SELL formulas therefore target both bad entries and exit whipsaw. Across BUY/SELL strategies, the recurring theme is not insufficient trade count. It is whether the strategy captures enough upside per win and prevents losses or premature exits from erasing many small successes.

Strategy	Execution model	Plans	30d trades	30d profit	Profit factor	Win rate	Unit increase
CONVERT - Relative Momentum Rotation	CONVERT	8	60	177.25 \$	2.82×	63.64%	10.48%
BUY/SELL - Trusted Asset Recovery Profit Guard	BUY/SELL	9	588	0.53 \$	1×	70.82%	—
BUY/SELL - Trusted Asset Recovery Profit Guard	CONVERT	1	5	2.9 \$	—	100%	18.31%
Universal - Flexible Momentum Quick Profit Guard	BUY/SELL	3	0	0 \$	—	—	—
Universal - Flexible Momentum Quick Profit Guard	CONVERT	6	20	34.31 \$	1.47×	80%	90.64%
Universal - Selective Trend Momentum Profit Guard	BUY/SELL	3	1,246	55.34 \$	1.5×	81.93%	—
Universal STOCK - Optimized Swing v1	BUY/SELL	2	57	-1.61 \$	3.05×	45.83%	—
BUY/SELL - Regime Adaptive Trend Capture	BUY/SELL	1	37	1.39 \$	1.56×	35.71%	—

CONVERT decision-pattern outcomes

Strategy	Pattern	Switches	Avg unit increase	Target beat source after 60m	Mean target – source return
CONVERT - Relative Momentum Rotation	neutral+unavailable	2	4.53%	—	—
CONVERT - Relative Momentum Rotation	sell+neutral	2	0.82%	50%	0.22 pp
BUY/SELL - Trusted Asset Recovery Profit Guard	sell+neutral	2	5.49%	50%	0.01 pp
Universal - Flexible Momentum Quick Profit Guard	neutral+unavailable	1	0.58%	—	—
Universal - Flexible Momentum Quick Profit Guard	sell+unavailable	1	1.16%	—	—
Universal - Flexible Momentum Quick Profit Guard	unavailable+unavailable	1	87.37%	—	—

StopLoss analysis

StopLoss evidence was one of the most consistent warning signals in the dataset, but the correct response differed by strategy. Strategy 934 had only one enabled StopLoss policy among eight CONVERT plans. In the active revision, the enabled cohort showed three StopLoss exits, two early exits, one exit near the following sixty-minute low, all three negative exits, and all three recovered above the exit within five minutes. That combination supports the applied StopLoss-only change: the new rule requires a larger profit cushion and more negative momentum before leaving a position. Because Strategy 934 is a CONVERT rotation strategy, StopLoss should act as a temporary cash move after a profitable peak deteriorates, not as a routine loss-cutting engine.

Strategy 935's StopLoss story is broader but still not the main target of the applied change. It had three enabled StopLoss exits in the active evidence, one early exit, one exit near the following sixty-minute low, all three negative exits, and two of three recoveries above the exit within one, two and five minutes. The AI left StopLoss unchanged and changed SELL instead. That is reasonable because the active StopLoss sample was small and the larger BUY/SELL problem was weak profit factor from realized gain/loss imbalance and many SELL exits. StopLoss remains a hard protection layer requiring at least a three percent loss plus breakdown confirmation or a five percent catastrophe threshold, so changing it without stronger evidence would risk overfitting.

Strategy 932 had the clearest StopLoss bounce evidence. In the enabled cohort, ten StopLoss exits were observed, seven early, five near the following sixty-minute low, four with re-entry above the exit by three and six hours, and eight recoveries above exit within five minutes. Negative StopLoss exits were only two in the cohort data. That supports reducing wick-driven churn rather than tightening. The applied change kept a hard severe-loss branch around the deeper loss threshold, retained bearish and volatility breakdown branches, and made the profit-protection branch require more drawdown plus additional weakness. Because normal SELL exits were absent, it would have been methodologically wrong to use StopLoss evidence to tune the SELL formula.

Strategy 933 had twelve enabled StopLoss exits in the active evidence, all negative, nine early, seven near the following sixty-minute low, and eight to nine recoveries within one to five minutes. The applied or proposed focus was StopLoss-only, but the final optimization for this run was validation-blocked due to a syntax error in a SELL proposal. Therefore, no new validated Strategy 933 change should be assumed here. The StopLoss evidence remains important for the next run: quick recovery after negative stop exits suggests a need for stronger confirmation in intermediate loss branches, while retaining catastrophe branches for severe breakdown.

Strategy 907 had active StopLoss evidence from an enabled plan: sixteen StopLoss exits, eleven early, seven near the following sixty-minute low, thirteen negative, and nine recoveries within one and five minutes. The applied StopLoss change widened hard protection and required momentum-confirmed deterioration. Strategy 938 had no enabled StopLoss events in the observed plans, so StopLoss was left unchanged. That is correct: with no enabled StopLoss sample, the evidence supported BUY and SELL changes, not a StopLoss redesign. Overall, StopLoss should remain measurable through early-exit rate, recovery rate and post-non-exit adverse excursion before any claim of improvement is made.

Strategy analyses

Indicator reference: from market concepts to formulas

Formulas combine indicator comparisons and position state into trading rules. AND requires all conditions in its branch; OR allows alternative branches. Read parentheses, comparison operators and units together. A condition describes eligibility, not proof of execution or future profit.

Timeframes below describe calculator inputs; they are distinct from the 7, 30 and 90 day performance windows. Timeframe-prefixed tokens are grouped by indicator; use the listed prefix plus the indicator name in formulas (for example, 1m-RSI). Similar indicators on different timeframes can confirm or contradict each other. Position and market-state fields are included alongside technical indicators.

Formula token / category	Timeframe	Meaning and formula use	Value / unit / range
BuyHoldBenchmark Position-state	State / composite; see definition	Plan return minus the return of the run-scoped equal-weight buy-and-hold basket. Positive values mean the Plan outperformed HODL. Calculation: $\text{PlanReturnPct} - \text{EqualWeightSelectedBasketReturnPct}$. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent or null until all selected symbols have valid prices
2 Momentum	1m	Relative change versus the open price 2 minutes ago using 1-minute data. Calculation: $(\text{current} - \text{open_2m}) / \text{open_2m} * 100$. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent change
10 Momentum	1m	Relative change versus the open price 10 minutes ago using 1-minute data. Calculation: $(\text{current} - \text{open_10m}) / \text{open_10m} * 100$. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent change
20 Momentum	1m	Relative change versus the open price 20 minutes ago using 1-minute data. Calculation: $(\text{current} - \text{open_20m}) / \text{open_20m} * 100$. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent change
action Market	State / composite; see definition	Action signal derived from the last 2/10/20 minute changes. Calculation: Rules based on 2m/10m/20m relative change thresholds. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	BUY / SELL / WAIT
RSI Momentum	1m, 5m, 1d	20-period Wilder RSI calculated on selected-timeframe closes. Calculation: Wilder RSI(20) using smoothed average gains/losses over selected-timeframe close prices. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	0-100
RSI-trend Trend	1m, 5m, 1d	Direction of the latest selected-timeframe RSI trend. Calculation: buy if RSI > 55, sell if RSI < 45, otherwise neutral. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	buy / sell / neutral
ATR-EMA-14 Volatility	1m, 5m, 1d	1m-ATR-EMA-14, 5m-ATR-EMA-14: 14-period Average True Range (EMA) on selected-timeframe candles. Calculation: EMA(14) of True Range using high/low and previous close on selected-timeframe candles. 1d-ATR-EMA-14: 14-period ATR using EMA smoothing on selected-timeframe candles. Calculation: EMA ATR(14) of True Range on selected-timeframe candles. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price range
NATR-EMA-14 Volatility	1m, 5m, 1d	1m-NATR-EMA-14: 14-period normalized ATR on selected-timeframe candles ($\text{ATR} / \text{current price} * 100$). Calculation: $\text{selected timeframe-ATR-EMA-14} / \text{CurrentPrice} * 100$. 5m-NATR-EMA-14, 1d-NATR-EMA-14: Normalized EMA ATR(14) on selected-timeframe candles. Calculation: $\text{selected timeframe-ATR-EMA-14} / \text{CurrentPrice} * 100$. Missing values: Treat missing or stale values as	percent

unavailable evidence; never coerce them to zero.			
ATR-Wilder-14 Volatility	1m, 5m, 1d	14-period ATR using Wilder smoothing on selected-timeframe candles. Calculation: Wilder ATR(14) of True Range on selected-timeframe candles. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price range
NATR-Wilder-14 Volatility	1m, 5m, 1d	Normalized Wilder ATR(14) on selected-timeframe candles. Calculation: selected timeframe-ATR-Wilder-14 / CurrentPrice * 100. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent
TradeCount Position-state	State / composite; see definition	Number of executed trades for the symbol since plan start. Calculation: Starts at 0 and increments by 1 after each successful BUY or SELL execution. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	integer (0+)
TimeSinceLastBuyMin Position-state	State / composite; see definition	Minutes elapsed since the last executed BUY. Calculation: floor((now - last BUY timestamp) / 60), null if no BUY yet. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	minutes or null
BarsSinceLastBuy-1m Position-state	State / composite; see definition	Elapsed 1-minute bars since the last BUY. Calculation: Whole minutes since last BUY, null if no BUY yet. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	bars or null
TimeSinceLastSellMin Position-state	State / composite; see definition	Minutes elapsed since the last executed SELL. Calculation: floor((now - last SELL timestamp) / 60), null if no SELL yet. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	minutes or null
BarsSinceLastSell-1m Position-state	State / composite; see definition	Elapsed 1-minute bars since the last SELL. Calculation: Whole minutes since last SELL, null if no SELL yet. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	bars or null
MACD Trend	1m, 5m, 1d, 1w	1m-MACD, 5m-MACD: MACD line on selected-timeframe closes (12/26). Calculation: EMA(12) - EMA(26) over selected-timeframe close prices. 1d-MACD: MACD line on selected-timeframe candles (EMA12 - EMA26). Calculation: Difference between EMA(12) and EMA(26) on daily close prices. 1w-MACD: MACD line on selected-timeframe candles (EMA12 - EMA26). Calculation: Difference between EMA(12) and EMA(26) on weekly close prices. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	oscillator; MACD value
MACD-signal Trend	1m, 5m, 1d, 1w	1m-MACD-signal, 5m-MACD-signal: MACD signal line on selected-timeframe closes (9). Calculation: EMA(9) of the selected-timeframe MACD line. 1d-MACD-signal: Signal line for the daily MACD. Calculation: EMA(9) of the daily MACD line. 1w-MACD-signal: Signal line for the weekly MACD. Calculation: EMA(9) of the weekly MACD line. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	oscillator; signal value
MACD-hist Trend	1m, 5m, 1d, 1w	1m-MACD-hist, 5m-MACD-hist: MACD histogram on selected-timeframe closes. Calculation: MACD line minus signal line on selected-timeframe closes. 1d-MACD-hist: Histogram value for the daily MACD setup. Calculation: Daily MACD line minus daily signal line. 1w-MACD-hist: Histogram value for the weekly MACD setup. Calculation: Weekly MACD line minus weekly signal line. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	oscillator; histogram value
BB-upper Volatility	1m, 5m, 1d	1m-BB-upper, 5m-BB-upper: Upper Bollinger Band on selected-timeframe closes (20, 2σ). Calculation: SMA(20) + 2 * standard deviation over selected-timeframe closes. 1d-BB-upper: Upper Bollinger Band on selected-timeframe candles. Calculation: Daily SMA(20) plus 2 standard deviations. Missing values: Treat missing	price

		or stale values as unavailable evidence; never coerce them to zero.	
BB-lower Volatility	1m, 5m, 1d	1m-BB-lower, 5m-BB-lower: Lower Bollinger Band on selected-timeframe closes (20, 2σ). Calculation: SMA(20) - 2 * standard deviation over selected-timeframe closes. 1d-BB-lower: Lower Bollinger Band on selected-timeframe candles. Calculation: Daily SMA(20) minus 2 standard deviations. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price
BB-width Volatility	1m, 5m, 1d, 1w	1m-BB-width, 5m-BB-width: Bollinger Band width on selected-timeframe closes (20, 2σ). Calculation: Upper band minus lower band on selected-timeframe closes. 1d-BB-width: Bollinger Band width on selected-timeframe candles. Calculation: (Upper band - Lower band) / Middle band * 100 on daily data. 1w-BB-width: Bollinger Band width on selected-timeframe candles. Calculation: (Upper band - Lower band) / Middle band * 100 on weekly data. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price range; percent
TrendEfficiency-24 Trend	5m	Directionality of the last 24 five-minute closes; high values indicate a persistent trend, while low values indicate choppy sideways movement. Calculation: Absolute net price change divided by the sum of all absolute close-to-close changes over 24 five-minute periods, multiplied by 100. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	0 to 100 (higher means more directional)
EMA-20 Trend	1m, 5m, 1d, 1w	1m-EMA-20, 5m-EMA-20, 1d-EMA-20: 20-period EMA calculated on selected-timeframe closes. Calculation: EMA(20) over selected-timeframe close prices. 1w-EMA-20: 20-period EMA calculated on selected-timeframe closes. Calculation: EMA(20) over weekly close prices using the standard exponential smoothing factor. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price
EMA-50 Trend	1m, 5m, 1d, 1w	1m-EMA-50, 5m-EMA-50, 1d-EMA-50: 50-period EMA calculated on selected-timeframe closes. Calculation: EMA(50) over selected-timeframe close prices. 1w-EMA-50: 50-period EMA calculated on selected-timeframe closes. Calculation: EMA(50) over weekly close prices using the standard exponential smoothing factor. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price
EMA-100 Trend	1m, 5m, 1d	100-period EMA calculated on selected-timeframe closes. Calculation: EMA(100) over selected-timeframe close prices. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price
EMA-200 Trend	1m, 5m, 1d	200-period EMA calculated on selected-timeframe closes. Calculation: EMA(200) over selected-timeframe close prices. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price
BB-middle Volatility	1d	Middle Bollinger Band on 1-day candles. Calculation: Daily SMA(20) of close prices. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price
BB-width-Percentile-70 Volatility	1d	70th percentile threshold of daily Bollinger Band width. Calculation: Rolling 70th percentile of daily Bollinger Band width values. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent threshold
SMA-200 Trend	1d	200-period simple moving average on 1-day closes. Calculation: Average of the last 200 daily close prices. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	price
MarketRegime-1d Trend	1d	Deterministic daily market regime (bull/sideways/bear). Calculation: EMA50 vs EMA200 + MACD histogram sign. Missing	bull / sideways /

		values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	bear
TrendStrength-1d Trend	1d	Daily trend-strength score from 0 to 100. Calculation: EMA structure + MACD momentum + NATR volatility scoring. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	0-100
StopLoss Position-state	10m, 20m, 30m	StopLoss drop magnitude over the last selected-timeframe. Calculation: Returns abs(drop) in percent points when the window is down; formula thresholds decide the trigger. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	0 or percent drop
composit-StopLoss Position-state	State / composite; see definition	Composite StopLoss flag based on 10m/20m/30m percent thresholds. Calculation: True when all stoploss thresholds are exceeded. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	true / false
market-action Market	State / composite; see definition	Market-level action signal aggregated across symbols. Calculation: BUY/SELL if at least 70% of symbols agree; otherwise NEUTRAL. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	BUY / SELL / NEUTRAL
market-RSI-trend Market	State / composite; see definition	Market-level RSI trend aggregated across symbols. Calculation: BUY/SELL if at least 70% of RSI trends agree; otherwise NEUTRAL. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	BUY / SELL / NEUTRAL
market-StopLoss Market	State / composite; see definition	Market-level StopLoss average across symbols. Calculation: Average of per-symbol StopLoss values. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	average percent drop
market-composit-StopLoss Market	State / composite; see definition	Market-level composite StopLoss flag. Calculation: YES when at least 40% of symbols are in composite StopLoss. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	YES / NEUTRAL

Reference source: Run snapshot

Strategy 934: CONVERT relative momentum remained structurally strong but StopLoss needed patience

Strategy 934 · version 1

Formula and indicators

The strategy expresses a rotation idea: buy assets with aligned daily and intraday trend, sell assets with sustained relative deterioration, and use StopLoss only to protect profitable peaks or severe drawdowns.

BUY formula and interpretation

BUY

```
((MarketRegime-1d != bear AND 5m-TrendEfficiency-24 >= 36 AND TrendStrength-1d >= 48 AND CurrentPrice > 1d-EMA-50 AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-EMA-50 > 5m-EMA-100 AND 5m-RSI >= 51 AND 5m-RSI <= 70 AND 1m-2 > 0.06 AND 1m-10 > 0.26 AND 1m-20 > 0.48) OR (MarketRegime-1d = bear AND 5m-TrendEfficiency-24 >= 42 AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-RSI >= 48 AND 5m-RSI <= 62 AND 1m-2 > 0.12 AND 1m-10 > 0.38 AND 1m-20 > 0.65) OR (TradeCount = 0 AND 5m-TrendEfficiency-24 >= 28 AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-RSI >= 48 AND 5m-RSI <= 68 AND 1m-2 > 0.06 AND 1m-10 > 0.20 AND 1m-20 > 0.34)) AND 5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND 5m-RSI-trend = buy AND 5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.55 AND (TimeSinceLastSellMin = null OR TimeSinceLastSellMin > 45)
```

The BUY formula is a multi-branch relative-momentum entry filter. In non-bear regimes it requires MarketRegime-1d != bear, 5m-TrendEfficiency-24 >= 36, TrendStrength-1d >= 48, CurrentPrice above 1d-EMA-50 and above 5m-EMA-20, plus stacked intraday EMAs: 5m-EMA-20 > 5m-EMA-50 > 5m-EMA-100. It then requires moderate RSI, 5m-RSI between 51 and 70, and positive short momentum through 1m-2 > 0.06, 1m-10 > 0.26 and 1m-20 > 0.48. The bear branch is stricter on intraday direction, requiring 5m-TrendEfficiency-24 >= 42 and stronger one-minute momentum, while the first-entry branch relaxes trend efficiency to 28 and momentum to 1m-10 > 0.20 and 1m-20 > 0.34. All branches must still pass 5m-MACD-hist > 0, 1m-MACD-hist > 0, 5m-RSI-trend = buy, a volatility cap, and a forty-five minute post-sell cooldown.

SELL formula and interpretation

SELL

```
((5m-TrendEfficiency-24 >= 34 AND CurrentPrice < 5m-EMA-20 AND 5m-EMA-20 < 5m-EMA-50 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-2 < -0.10 AND 1m-10 < -0.32 AND 1m-20 < -0.55) OR (CurrentPrice < 5m-EMA-50 AND 5m-EMA-50 < 5m-EMA-100 AND 5m-RSI-trend = sell AND 5m-RSI < 45 AND 5m-MACD-hist < 0 AND 1m-10 < -0.25) OR (MarketRegime-1d = bear AND CurrentPrice < 1d-EMA-20 AND 1d-MACD-hist < 0 AND CurrentPrice < 5m-EMA-50 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0) OR (5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 2.20 AND CurrentPrice < 5m-BB-lower AND 1m-2 < -0.35 AND 1m-10 < -0.70 AND 5m-MACD-hist < 0))
```

The SELL formula is independent of a fixed profit threshold, which is consistent with CONVERT rotation rather than simple fiat-profit taking. The first branch requires 5m-TrendEfficiency-24 >= 34, price below 5m-EMA-20, 5m-EMA-20 below 5m-EMA-50, both MACD histograms negative, and negative one-minute momentum across two, ten and twenty minutes. The second branch exits when price is below 5m-EMA-50, the 5m-EMA-50 is below 5m-EMA-100, RSI trend is sell, RSI is below 45, MACD is negative and 1m-10 is below -0.25. The third branch is a bear-market daily breakdown check. The final branch is a volatility shock rule: NATR more than 2.20 times its EMA, price below the lower Bollinger band and strong short-term downside.

STOPLOSS formula and interpretation

STOPLOSS

```
(ProfitSinceBuyPct > 1.50 AND DrawdownFromHighPct > 1.70 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 5m-RSI < 42 AND 1m-10 < -0.55) OR (ProfitSinceBuyPct > 0.40 AND DrawdownFromHighPct > 3.80 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND (1m-20 < -1.10 OR (CurrentPrice < 5m-EMA-50 AND 5m-RSI < 40)))
```

The revised StopLoss is explicitly a profit-guard hypothesis. The normal branch requires ProfitSinceBuyPct > 1.50, DrawdownFromHighPct > 1.70, both 5m and 1m MACD histograms negative, 5m-RSI < 42 and 1m-10 < -0.55. A second branch requires ProfitSinceBuyPct > 0.40 and DrawdownFromHighPct > 3.80, again with both MACDs negative, and either 1m-20 < -1.10 or price below 5m-EMA-50 with RSI below 40. This is more patient than the prior profit-peak guard and aims to avoid exiting immediately before bounce recovery. The Plan-level policy still matters: only one plan had StopLoss enabled, so formula evidence is concentrated.

Measured performance

Aggregate evidence remains favourable outside the most recent week. The 30d window had 60 trades, 63.6364% win rate, 2.8177 profit factor, 10.475% convert increase and 7.301% portfolio profit across six active plans. The 90d window remained positive with 8.4662% convert increase and 4.4363% portfolio profit. The 7d window weakened: 18 trades, 46.1538% win rate, 1.1301 profit factor and -2.5953% portfolio profit, although convert increase was still positive at 3.6251%. Active-revision switch evidence was smaller: eleven events, four switches, median plan convert increase 1.33679%, and mixed target-versus-source outcomes. Sixty-minute target-minus-source was positive on average, but one-hundred-eighty-minute performance was negative.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	18	-69.41 \$	1.13×	46.15%	3.63%	8,858.78 \$	0
30d	60	177.25 \$	2.82×	63.64%	10.48%	27,339.35 \$	0
90d	77	130.84 \$	2.81×	65%	8.47%	30,584.74 \$	0

Market alignment

The formula aligns with a sideways-majority but trend-capable universe. It does not simply buy all strength; it requires EMA alignment, MACD confirmation, RSI trend and volatility containment. The week's large-cap pullback explains some short-term stress, but the 30d and 90d CONVERT results suggest the rotation concept remained useful in a market where many symbols were sideways and leadership shifted.

Problems found

- StopLoss-enabled evidence showed three exits, all recovering above exit within five minutes, so the prior StopLoss was vulnerable to bounce-driven exits.
- Recent 180-minute post-switch target-minus-source evidence was negative, meaning short-term switch confirmation was not enough to prove persistent relative outperformance.
- Several plans were active but had long gaps since last trade, so rotation opportunity was uneven across plan scopes.
- The strongest 30d aggregate evidence belongs to the full strategy context, while the active-revision switch sample is small.

Adaptive change and expected behavior

The applied change modified only StopLoss. BUY was not tightened because initial entries with BUY formula true had zero bad-entry rate in the active evidence and average 60-minute return was positive. SELL was not changed because normal sell-triggered evidence was limited and mixed. StopLoss, however, showed quick recovery risk, so the new rule demands a larger profit cushion or a deeper drawdown plus stronger negative momentum. This preserves the intended role of a profitable-peak guard while reducing likely wick exits.

Expected behaviour is fewer StopLoss exits during shallow pullbacks and more tolerance for volatile but still recoverable rotations. If correct, enabled plans should show lower five-minute recovery after StopLoss exits, similar or lower negative-exit severity, and no major increase in missed severe drawdowns. The hypothesis should be reviewed after enough new StopLoss events and confirmed switches, because current evidence is not large enough to prove improvement.

Strategy 935: high activity needed SELL repair more than more entries

Strategy 935 · version 1

Formula and indicators

The revised strategy keeps strict entries and deep emergency stops, while changing SELL to address the observed mismatch between many wins and weak profit factor.

BUY formula and interpretation

BUY

```
(TimeSinceLastSellMin = null OR TimeSinceLastSellMin > 180) AND  
(TimeSinceLastBuyMin = null OR TimeSinceLastBuyMin > 180) AND MarketRegime-1d !=  
bear AND CurrentPrice > 1d-EMA-50 AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-  
EMA-50 AND 5m-EMA-50 > 5m-EMA-100 AND 5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND 5m-  
RSI-trend = buy AND 5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.30 AND (((LastSellPrice  
!= null AND CurrentPrice <= LastSellPrice * 99.5%) AND 5m-TrendEfficiency-24 >= 40  
AND TrendStrength-1d >= 50 AND 5m-RSI >= 50 AND 5m-RSI <= 63 AND 1m-2 > 0.10 AND  
1m-10 > 0.34 AND 1m-20 > 0.62) OR ((LastSellPrice = null OR CurrentPrice >  
LastSellPrice * 99.5%) AND 5m-TrendEfficiency-24 >= 44 AND TrendStrength-1d >= 54  
AND 5m-RSI >= 54 AND 5m-RSI <= 67 AND 1m-2 > 0.14 AND 1m-10 > 0.42 AND 1m-20 >  
0.78))
```

The BUY formula is deliberately selective and was left unchanged. It requires three-hour cooldowns after both sells and buys, MarketRegime-1d != bear, price above 1d-EMA-50, price above 5m-EMA-20, and stacked intraday EMAs through 5m-EMA-20 > 5m-EMA-50 > 5m-EMA-100. It also requires both 5m and 1m MACD histograms positive, 5m-RSI-trend = buy and 5m-NATR-Wilder-14 below 1.30 times the 5m NATR EMA. After that, it distinguishes recovery entries from continuation entries. If LastSellPrice exists and CurrentPrice is no more than 99.5% of it, the recovery branch requires 5m-TrendEfficiency-24 >= 40, TrendStrength-1d >= 50, RSI 50 to 63, and positive one-minute momentum. Otherwise the continuation branch is stricter, with efficiency >= 44, trend strength >= 54, RSI 54 to 67 and higher momentum thresholds.

SELL formula and interpretation

SELL

```
((ProfitSinceBuyPct >= 1.10 AND CurrentPrice < 5m-EMA-20 AND ((5m-NATR-Wilder-14 <= 5m-NATR-EMA-14 * 1.25 AND DrawdownFromHighPct > 0.90) OR (5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 1.25 AND 5m-NATR-Wilder-14 <= 5m-NATR-EMA-14 * 1.75 AND DrawdownFromHighPct > 1.25) OR (5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 1.75 AND DrawdownFromHighPct > 1.75)) AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0) OR (ProfitSinceBuyPct <= -2.50 AND CurrentPrice < 5m-EMA-100 AND 5m-EMA-20 < 5m-EMA-50 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 5m-RSI-trend = sell AND 1m-10 < -0.50 AND 1m-20 < -0.85 AND (MarketRegime-1d = bear OR CurrentPrice < 1d-EMA-50 OR 5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 1.60)) OR (5m-TrendEfficiency-24 >= 42 AND CurrentPrice < 5m-EMA-50 AND 5m-EMA-20 < 5m-EMA-50 AND 5m-EMA-50 < 5m-EMA-100 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 5m-RSI-trend = sell AND 1m-2 < -0.20 AND 1m-10 < -0.55 AND 1m-20 < -0.90) OR (MarketRegime-1d = bear AND CurrentPrice < 1d-BB-lower AND 5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 1.80 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-10 < -0.65))
```

The applied SELL formula has four branches. The first is a more patient profit guard: ProfitSinceBuyPct >= 1.10, price below 5m-EMA-20, volatility-adjusted DrawdownFromHighPct thresholds above 0.90, 1.25 or 1.75 depending on the 5m NATR relationship, and both 5m and 1m MACD negative. The second is a confirmed loss branch at ProfitSinceBuyPct <= -2.50 requiring price below 5m-EMA-100, bearish EMA structure, both MACDs negative, RSI trend sell, weak one-minute momentum, and either bear regime, price below 1d-EMA-50 or high volatility. The third branch retains a confirmed 5m breakdown. The fourth retains a bear-market Bollinger breakdown.

STOPLOSS formula and interpretation

STOPLOSS

```
ProfitSinceBuyPct <= -3.0 AND (CurrentPrice <= LastBuyPrice * 95.0% OR (ProfitSinceBuyPct <= -3.25 AND CurrentPrice < 5m-BB-lower AND CurrentPrice < 5m-EMA-100 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 5m-RSI-trend = sell AND 1m-2 < -0.50 AND 1m-10 < -1.00 AND 1m-20 < -1.50) OR (5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 3.00 AND CurrentPrice < 5m-BB-lower AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-2 < -0.70 AND 1m-10 < -1.30 AND 1m-20 < -1.85))
```

The StopLoss formula remains a deeper emergency layer, not the main exit mechanism. It triggers when ProfitSinceBuyPct <= -3.0 and either price is at or below 95% of LastBuyPrice, or a more confirmed breakdown occurs below 5m-BB-lower and 5m-EMA-100 with negative MACD, sell RSI trend and strong downside 1m momentum, or a volatility shock occurs with 5m NATR more than three times its EMA and strong negative momentum. Because only three active StopLoss exits were available, the report treats this as insufficient for another StopLoss redesign.

Measured performance

The aggregate result was almost flat over 30d and negative over 90d despite heavy activity. The 30d aggregate had 593 trades, 71.3287% win rate, profit factor 1.0026 and portfolio profit 0.1304%. The 90d aggregate had 781 trades, 67.1348% win rate, profit factor 0.9473 and portfolio profit -0.5602%. The 7d window was weaker, with profit factor 0.6678 and portfolio profit -0.4163%. This is not a low-frequency data problem; it is a gain/loss magnitude and exit-timing problem. BUY/SELL cohort metrics

confirm the issue, with 30d profit factor 0.996 and 90d profit factor 0.9417. A small CONVERT cohort looked strong, but it was a one-plan pocket with very small capital, so it should not dominate interpretation.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	84	-11.03 \$	0.67×	52.38%	11.16%	4,881.95 \$	0
30d	593	3.43 \$	1×	71.33%	18.31%	36,242.91 \$	0
90d	781	-14.86 \$	0.95×	67.13%	18.31%	40,608.11 \$	0

Market alignment

The formula's non-bear entry rule fit the sideways-to-bull market vector, but the broad sideways majority made tight profit-taking vulnerable. The midweek pullback likely challenged the strategy because many positions could oscillate around the 5m moving averages. The new SELL formula tries to avoid selling ordinary pullbacks while still exiting confirmed loss structures.

Problems found

- High win rate did not translate into robust profit factor, indicating average losses or exit timing offset many wins.
- Active SELL evidence showed high early-exit behaviour and quick recovery after exits.
- BUY evidence was not sufficiently poor to justify loosening or tightening again after prior changes.
- The single CONVERT plan showed attractive results but was too small to represent the strategy's main risk.

Adaptive change and expected behavior

The applied change modified SELL only. BUY was kept because the active bad-buy rate was far below the original baseline, despite short-window deterioration. StopLoss was kept because only three exits were available. SELL was changed because early-exit and gain/loss evidence was more mature. The profit guard now requires more retained profit, wider drawdown and price below 5m-EMA-20; the new confirmed-loss branch addresses oversized losers without removing existing breakdown and bear-market exits.

If the hypothesis is correct, the strategy should trade slightly less reactively, reduce premature profit exits, and cut confirmed losers before they become large enough to erase many small gains. The key review metrics are profit factor, mean winning amount versus mean losing amount, sell early-exit rate, recovery above exit and portfolio excess versus Buy & Hold.

Strategy 932: one strong CONVERT plan, but StopLoss recovery dominated the evidence

Strategy 932 · version 1

Formula and indicators

The strategy is intentionally broad on entries but the current research focus is StopLoss selectivity, because StopLoss exits repeatedly recovered quickly and normal SELL evidence was absent.

BUY formula and interpretation

BUY

```
(LastSellPrice = null OR CurrentPrice <= LastSellPrice * 1.003 OR
TimeSinceLastSellMin > 360) AND (5m-TrendEfficiency-24 >= 35 AND ((action = buy AND
((TimeSinceLastSellMin = null OR TimeSinceLastSellMin > 90) OR (MarketRegime-1d =
bull AND 5m-TrendEfficiency-24 >= 24 AND TrendStrength-1d >= 68 AND 1m-10 > 0.65
AND 1m-20 > 1.05 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-MACD-hist > 0)) AND
(HighestSinceSell = null OR CurrentPrice < HighestSinceSell * 99.35% OR
(MarketRegime-1d = bull AND 5m-TrendEfficiency-24 >= 24 AND TrendStrength-1d >= 70
AND 1m-10 > 0.75 AND 1m-20 > 1.20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-EMA-50 > 5m-EMA-
100)) AND ((MarketRegime-1d = bull AND 5m-TrendEfficiency-24 >= 24 AND
TrendStrength-1d >= 56 AND CurrentPrice > 1d-EMA-50 AND 1d-MACD-hist > -0.05 AND
CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 1m-2 > 0.08 AND 1m-10 > 0.24
AND 1m-20 > 0.03 AND 5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND 5m-RSI > 50 AND 5m-
RSI < 67 AND 5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.35) OR (MarketRegime-1d =
sideways AND 5m-TrendEfficiency-24 >= 40 AND TrendStrength-1d >= 38 AND
TrendStrength-1d <= 58 AND CurrentPrice > 1d-BB-middle AND CurrentPrice > 5m-EMA-20
AND 5m-EMA-20 >= 5m-EMA-50 AND 1m-2 > 0.06 AND 1m-10 > 0.22 AND 1m-20 > -0.05 AND
5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND 5m-RSI > 49 AND 5m-RSI < 63 AND
CurrentPrice < 5m-BB-upper) OR (MarketRegime-1d = bear AND TrendStrength-1d <= 30
AND 1d-RSI < 34 AND CurrentPrice > 1d-BB-lower AND CurrentPrice > 5m-EMA-20 AND 1m-
2 > 0.10 AND 1m-10 > 0.32 AND 1m-20 > 0.10 AND 5m-MACD-hist > 0 AND 1m-MACD-hist >
0 AND 5m-RSI > 47 AND 5m-RSI < 57)) AND (TimeSinceLastBuyMin = null OR
TimeSinceLastBuyMin > 120)) OR (MarketRegime-1d != bear AND (5m-TrendEfficiency-24
>= 30 OR 1m-20 > 1.20) AND TrendStrength-1d >= 45 AND CurrentPrice > 1d-EMA-50 AND
CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 1m-2 > 0.10 AND 1m-10 > 0.45
AND 1m-20 > 0.90 AND 5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND 5m-RSI >= 55 AND 5m-
RSI <= 74 AND 5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.50 AND (TimeSinceLastBuyMin =
null OR TimeSinceLastBuyMin > 120))) OR (MarketRegime-1d != bear AND (5m-
TrendEfficiency-24 >= 30 OR 1m-20 > 1.20) AND TrendStrength-1d >= 42 AND
CurrentPrice > 1d-EMA-50 AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND
5m-EMA-50 > 5m-EMA-100 AND 5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND 1m-2 > 0.08
AND 1m-10 > 0.30 AND 1m-20 > 0.65 AND 5m-RSI >= 53 AND 5m-RSI <= 78 AND 5m-NATR-
Wilder-14 < 5m-NATR-EMA-14 * 1.65 AND (TimeSinceLastBuyMin = null OR
TimeSinceLastBuyMin > 90)))
```

The BUY formula is broad and flexible. It first blocks some higher-price re-entry churn through LastSellPrice and TimeSinceLastSellMin, then requires 5m-TrendEfficiency-24 >= 35 before considering three major entry concepts. The action = buy branch allows bull, sideways and selective bear-rebound entries. Bull entries require price above 1d-EMA-50, positive daily MACD tolerance, price above 5m-EMA-20, 5m-EMA-20 above 5m-EMA-50, positive 1m momentum, positive MACD histograms, RSI in a moderate range and volatility below 1.35 times its EMA. Sideways entries require price above 1d-BB-middle, constrained daily trend strength, moderate RSI and price below 5m-BB-upper. Bear entries are allowed only under weak trend strength, low daily RSI and intraday recovery. Two continuation branches then allow non-bear trend continuation with stronger one-minute momentum and EMA alignment.

SELL formula and interpretation

SELL

```
action = sell AND ProfitSinceBuyPct > 0.35 AND (((ProfitSinceBuyPct > 0.65 AND DrawdownFromHighPct > 0.50) OR (ProfitSinceBuyPct > 1.35 AND DrawdownFromHighPct > 0.34) OR (ProfitSinceBuyPct > 2.75 AND DrawdownFromHighPct > 0.26)) OR (5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-10 < -0.18 AND DrawdownFromHighPct > 0.20) OR (CurrentPrice < 5m-EMA-50 AND 1m-10 < -0.25) OR (5m-RSI > 78 AND DrawdownFromHighPct > 0.35))
```

The SELL formula is unchanged and requires action = sell plus ProfitSinceBuyPct > 0.35. It then permits several profit-protection exits: small profit with drawdown above 0.50, larger profit with drawdown above 0.34, or profit above 2.75 with drawdown above 0.26. A momentum deterioration branch requires both MACD histograms negative, 1m-10 < -0.18 and drawdown above 0.20. Another branch exits if price is below 5m-EMA-50 and 1m-10 < -0.25. A final overbought branch exits when 5m-RSI > 78 and drawdown is above 0.35. Because there were no normal SELL exits in the active analysis, no SELL change was justified.

STOPLOSS formula and interpretation

STOPLOSS

```
(ProfitSinceBuyPct <= -2.5 AND ((CurrentPrice < LastBuyPrice * 94.8%) OR (CurrentPrice < LastBuyPrice * 95.2% AND 1m-10 < -0.45 AND 5m-MACD-hist < 0) OR (MarketRegime-1d = bear AND CurrentPrice < 5m-BB-lower AND CurrentPrice < 5m-EMA-100 AND 1m-2 < -0.55 AND 1m-10 < -1.00 AND 1m-20 < -1.50 AND 1m-MACD-hist < 0 AND 5m-MACD-hist < 0) OR (5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 2.90 AND CurrentPrice < 5m-BB-lower AND 1m-2 < -0.70 AND 1m-10 < -1.20 AND 1m-MACD-hist < 0 AND 5m-MACD-hist < 0))) OR (ProfitSinceBuyPct > 0.5 AND DrawdownFromHighPct > 1.45 AND 1m-MACD-hist < 0 AND 5m-MACD-hist < 0 AND (1m-10 < -0.20 OR CurrentPrice < 5m-EMA-50))
```

The applied StopLoss change is the key formula revision. The loss branch requires ProfitSinceBuyPct <= -2.5 and then either a hard severe-loss exit at CurrentPrice < LastBuyPrice * 94.8%, an intermediate LastBuyPrice * 95.2% branch confirmed by 1m-10 < -0.45 and 5m-MACD-hist < 0, a bear-regime Bollinger and EMA breakdown, or a volatility shock below the 5m lower Bollinger band with strong negative one-minute momentum and both MACDs negative. The profit-protection branch requires ProfitSinceBuyPct > 0.5, DrawdownFromHighPct > 1.45, both MACDs negative, and either 1m-10 < -0.20 or price below 5m-EMA-50.

Measured performance

Strategy-level results were sharply bifurcated. The one active CONVERT plan had excellent 30d results: profit factor 1.4662, 90.6387% convert increase and 11.3104% portfolio profit. Its 7d result weakened to -2.717% portfolio profit with profit factor 0.8439, and the full 90d strategy aggregate was negative because older inactive plans were poor. Execution evidence showed 29 CONVERT events, three switches, no complete paired source-destination execution pairs and several unavailable decision patterns. This limits attribution. The active plan's unit growth is substantial, but it is not yet diversified across plans or fully explainable by clean paired switch evidence.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	6	-9.43 \$	0.84x	75%	1.74%	1,990.93 \$	0
30d	20	24.21 \$	1.47x	90%	90.64%	6,409.6 \$	0

300	20	34.31 \$	1.41 x	0070	30.0470	0,400.0 \$	0
90d	336	-293.09 \$	0.87x	55%	21.66%	31,123.38 \$	0

Market alignment

The broad formula fits a sideways-majority crypto market because it can enter bull continuation, sideways rebound and selective bear reversal. That breadth can help capture opportunities but also increases noise exposure. The midweek pullback made StopLoss sensitivity especially important, because volatile intraday declines frequently bounced.

Problems found

- StopLoss-enabled cohort showed ten StopLoss exits, seven early exits and eight recoveries within five minutes, indicating wick sensitivity.
- The strongest performance came from one active CONVERT plan, creating concentration risk.
- Several historical plans were inactive with poor legacy results, dragging the 90d aggregate and complicating interpretation.
- Execution attribution was limited because complete paired CONVERT evidence was unavailable.

Adaptive change and expected behavior

The applied change was StopLoss-only. BUY was not changed because formula-true entries were not bad in the supplied evidence and broad BUY edits would risk overfitting. SELL was not changed because normal SELL exits were absent. StopLoss was loosened selectively to reduce premature exits, while preserving hard severe-loss, bear breakdown and volatility breakdown branches. This directly addresses the measured recovery pattern without removing emergency protection.

The expected effect is fewer wick-driven StopLoss exits and fewer immediate recoveries above exit. The hard severe-loss branch should still protect against large adverse moves. The next review should compare enabled-plan StopLoss count, five-minute recovery, negative-exit rate and maximum adverse excursion after non-exit signals. The large 30d convert increase should also be monitored for persistence rather than assumed repeatable.

Strategy 933: selective BUY/SELL performance was positive longer term, but validation blocked the new change

Strategy 933 · version 1

Formula and indicators

The strategy expresses selective non-bear trend momentum with profit-protective sells and confirmed StopLoss branches. The important governance finding is that validation prevented an invalid formula from deployment.

BUY formula and interpretation

BUY

```
(LastSellPrice = null OR CurrentPrice <= LastSellPrice * 1.003 OR
TimeSinceLastSellMin > 360) AND MarketRegime-1d != bear AND 5m-TrendEfficiency-24
>= 36 AND TrendStrength-1d >= 48 AND CurrentPrice > 1d-EMA-50 AND CurrentPrice >
5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND
5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.35 AND 5m-RSI >= 53 AND 5m-RSI <= 68 AND
(TimeSinceLastBuyMin = null OR TimeSinceLastBuyMin > 60) AND ((action = buy AND
(TimeSinceLastSellMin = null OR TimeSinceLastSellMin > 60) AND 1m-2 > 0.08 AND 1m-
10 > 0.28 AND 1m-20 > 0.20 AND (HighestSinceSell = null OR CurrentPrice <
HighestSinceSell * 99.55% OR (TrendStrength-1d >= 68 AND 1m-20 > 0.95))) OR
(TrendStrength-1d >= 56 AND 5m-EMA-50 > 5m-EMA-100 AND 1m-2 > 0.10 AND 1m-10 > 0.42
AND 1m-20 > 0.82 AND 5m-RSI <= 66))
```

The BUY formula is more selective than Strategy 932. It blocks bear regimes through MarketRegime-1d != bear, requires 5m-TrendEfficiency-24 >= 36 and TrendStrength-1d >= 48, and demands price above 1d-EMA-50 and 5m-EMA-20 with 5m-EMA-20 above 5m-EMA-50. It also requires positive 5m and 1m MACD histograms, volatility below 1.35 times the 5m NATR EMA, RSI between 53 and 68, and a one-hour buy cooldown. The action = buy branch then requires at least a one-hour sell cooldown, positive 1m-2, 1m-10 and 1m-20 momentum, and no excessive chase above HighestSinceSell unless daily trend strength and 1m-20 are strong. The continuation branch requires TrendStrength-1d >= 56, 5m-EMA-50 > 5m-EMA-100, strong one-minute momentum and RSI <= 66.

SELL formula and interpretation**SELL**

```
action = sell AND ProfitSinceBuyPct >= 0.65 AND (((ProfitSinceBuyPct >= 0.65 AND
DrawdownFromHighPct > 0.50) OR (ProfitSinceBuyPct >= 1.20 AND DrawdownFromHighPct >
0.38) OR (ProfitSinceBuyPct >= 2.20 AND DrawdownFromHighPct > 0.30)) OR (5m-MACD-
hist < 0 AND 1m-MACD-hist < 0 AND 1m-10 < -0.12) OR (CurrentPrice < 5m-EMA-50 AND
1m-10 < -0.18) OR (5m-RSI > 74 AND DrawdownFromHighPct > 0.28))
```

The active SELL formula requires action = sell and ProfitSinceBuyPct >= 0.65. It then uses a tiered profit guard: drawdown above 0.50 for 0.65% profit, above 0.38 for 1.20% profit, or above 0.30 for 2.20% profit. It also exits on MACD deterioration when both histograms are negative and 1m-10 < -0.12, on price below 5m-EMA-50 with 1m-10 < -0.18, or on an overbought RSI branch when 5m-RSI > 74 and drawdown is above 0.28. The current optimization attempted a SELL-related change, but validation failed with a syntax error in the normal scenario, so it must not be treated as applied.

STOPLOSS formula and interpretation

STOPLOSS

```
(ProfitSinceBuyPct <= -2.5 AND (((CurrentPrice < LastBuyPrice * 95.2%) AND  
((CurrentPrice < LastBuyPrice * 94.6%) OR (1m-2 < -0.45 AND 1m-10 < -0.80 AND 1m-20  
< -1.10 AND 1m-MACD-hist < 0 AND 5m-MACD-hist < 0))) OR (MarketRegime-1d = bear AND  
CurrentPrice < 5m-BB-lower AND CurrentPrice < 5m-EMA-100 AND 1m-2 < -0.50 AND 1m-10  
< -0.90 AND 1m-20 < -1.40 AND 1m-MACD-hist < 0 AND 5m-MACD-hist < 0) OR (5m-NATR-  
Wilder-14 > 5m-NATR-EMA-14 * 2.80 AND CurrentPrice < 5m-BB-lower AND 1m-2 < -0.65  
AND 1m-10 < -1.10 AND 1m-MACD-hist < 0 AND 5m-MACD-hist < 0))) OR  
(ProfitSinceBuyPct > 0.5 AND DrawdownFromHighPct > 1.25 AND 1m-MACD-hist < 0 AND  
5m-MACD-hist < 0)
```

The StopLoss formula requires ProfitSinceBuyPct <= -2.5 for loss branches. The intermediate 95.2% price branch is gated by either a deeper 94.6% hard loss or strong one-minute weakness: 1m-2 < -0.45, 1m-10 < -0.80, 1m-20 < -1.10, and both MACD histograms negative. Bear-regime and volatility-breakdown branches remain. A profit-protection branch also exists when ProfitSinceBuyPct > 0.5, DrawdownFromHighPct > 1.25 and both MACDs are negative. StopLoss evidence continued to show bounce risk, but the run's final optimization was validation-blocked.

Measured performance

Strategy 933's aggregate performance was positive over longer windows but weak in the recent week. The 30d window had 1,246 trades, 81.9343% win rate, profit factor 1.4972 and portfolio profit 11.7%. The 90d window had 2,332 trades, profit factor 1.1538 and portfolio profit 6.944%. The 7d window deteriorated: 176 trades, profit factor 0.8676 and portfolio profit -0.988%. Execution-model evidence for BUY/SELL showed 176 recent events, 100 buys, 60 sells and mean winning return 1.29419% versus mean losing return -5.226169%, so recent loss magnitude was an issue despite many wins. The active evidence also showed high SELL early-exit behaviour and many recoveries above exit.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	176	-5.27 \$	0.87×	78.95%	—	3,908.76 \$	0
30d	1,246	55.34 \$	1.5×	81.93%	—	27,284.15 \$	0
90d	2,332	34.3 \$	1.15×	70.21%	—	50,824.84 \$	0

Market alignment

The non-bear BUY gate matched the mostly sideways but not broadly bearish market vector. The challenge was the midweek drawdown and bounce, where exits could occur near temporary lows. The formula's selectivity helped over 30d and 90d, but the recent week suggests exit and StopLoss confirmation still need monitoring.

Problems found

- The 7d profit factor fell below one despite strong longer-window results.
- Mean losing return in recent BUY/SELL execution evidence was much larger than mean winning return.
- SELL and StopLoss exits showed early-exit and recovery patterns, implying bounce sensitivity.
- The current optimization was validation-blocked, so no new change should be assumed deployed.

Adaptive change and expected behavior

Because validation failed, the correct rationale is restraint. Prior evidence supported StopLoss confirmation improvements, and SELL early-exit remains a watch item, but a syntactically invalid SELL formula cannot be accepted. The research conclusion is that explicit formulas and scenario validation are essential parts of customizable trading intelligence: AI can propose, but the system must reject invalid syntax or unreachable logic.

With no validated new change in this run, expected behaviour should be based on the existing active formula. The strategy should continue to trade actively in non-bear regimes and may remain profitable if 30d conditions persist, but recent loss magnitude and exit recovery require review. The next valid change should be tested after enough post-block evidence, not inferred from the rejected proposal.

Strategy 907: STOCK swing evidence pointed to premature exits, not poor entry quality

Strategy 907 · version 1

Formula and indicators

The strategy is a slower swing model using daily structure plus intraday confirmation. The applied change focused on exits because bad-buy evidence was low and premature exit evidence was high.

BUY formula and interpretation

BUY

```
action = buy AND ((MarketRegime-1d = bull AND TrendStrength-1d >= 68 AND
CurrentPrice > 1d-EMA-20 AND 1d-EMA-20 > 1d-EMA-50 AND CurrentPrice > 1d-EMA-50 AND
1d-MACD-hist > 0 AND 1d-RSI-trend = buy AND 1d-RSI > 52 AND 1d-RSI < 66 AND 1d-
NATR-Wilder-14 < 7.5 AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-
EMA-50 > 5m-EMA-100 AND 5m-RSI-trend = buy AND 5m-MACD-hist > 0 AND 5m-RSI > 54 AND
5m-RSI < 66 AND 5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.12) OR (MarketRegime-1d =
sideways AND TrendStrength-1d >= 35 AND TrendStrength-1d <= 46 AND CurrentPrice >
1d-EMA-50 AND CurrentPrice > 1d-BB-middle AND CurrentPrice < 1d-BB-upper AND 1d-RSI
>= 47 AND 1d-RSI <= 57 AND 1d-RSI-trend = buy AND 1d-MACD-hist > 0 AND 1d-NATR-
Wilder-14 < 7.0 AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-RSI-
trend = buy AND 5m-MACD-hist > 0 AND 5m-RSI > 52 AND 5m-RSI < 62 AND 5m-NATR-
Wilder-14 < 5m-NATR-EMA-14 * 1.08) OR (MarketRegime-1d = bear AND TrendStrength-1d
<= 24 AND 1d-RSI < 25 AND 1d-RSI-trend = buy AND CurrentPrice > 1d-BB-lower AND 1d-
MACD-hist > 0 AND 1d-NATR-Wilder-14 < 6.5 AND CurrentPrice > 5m-EMA-50 AND 5m-EMA-
20 > 5m-EMA-50 AND 5m-RSI-trend = buy AND 5m-MACD-hist > 0 AND 5m-RSI > 48 AND 5m-
RSI < 56 AND 5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.05)) AND (TimeSinceLastBuyMin =
null OR TimeSinceLastBuyMin > 1440)
```

The BUY formula is a regime-aware STOCK swing entry and remains unchanged. It requires action = buy and then evaluates bull, sideways or bear-rebound paths. The bull path demands MarketRegime-1d = bull, TrendStrength-1d >= 68, price above 1d-EMA-20 and 1d-EMA-50 with 1d-EMA-20 above 1d-EMA-50, positive 1d MACD histogram, 1d-RSI-trend = buy, daily RSI between 52 and 66, and daily NATR below 7.5. Intraday confirmation then requires price above 5m-EMA-20, stacked 5m EMAs, 5m

RSI trend buy, positive 5m MACD, RSI 54 to 66 and low 5m volatility. Sideways and bear branches are narrower and demand regime-specific RSI, EMA, MACD and NATR confirmation. A one-day cooldown blocks rapid repeat buys.

SELL formula and interpretation

SELL

```
(action = sell OR (5m-RSI-trend = sell AND 5m-MACD-hist < 0)) AND ((CurrentPrice > LastBuyPrice * 101.8% AND (DrawdownFromHighPct > 5m-NATR-Wilder-14 * 2.0 OR (CurrentPrice < 5m-EMA-50 AND 5m-MACD-hist < 0))) OR (MarketRegime-1d = bull AND ((TrendStrength-1d < 50 AND (CurrentPrice < 1d-EMA-20 OR 1d-MACD-hist < 0)) OR DrawdownFromHighPct > 1d-NATR-Wilder-14 * 1.35) AND CurrentPrice > LastBuyPrice * 100.2%) OR (MarketRegime-1d = sideways AND (TrendStrength-1d < 28 OR CurrentPrice > 1d-BB-upper OR 1d-RSI > 72 OR (CurrentPrice < 1d-BB-middle AND 1d-MACD-hist < 0) OR DrawdownFromHighPct > 1d-NATR-Wilder-14 * 1.55) AND CurrentPrice > LastBuyPrice * 99.4%) OR (MarketRegime-1d = bear AND (TrendStrength-1d > 38 OR CurrentPrice < 1d-BB-lower OR 1d-RSI > 44 OR 1d-MACD-hist < -0.06 OR DrawdownFromHighPct > 1d-NATR-Wilder-14 * 1.25) AND CurrentPrice > LastBuyPrice * 98.4%))
```

The revised SELL formula requires either action = sell or 5m-RSI-trend = sell with negative 5m MACD. The profit branch now waits for price above LastBuyPrice * 101.8% and either a larger 5m NATR-scaled drawdown or price below 5m-EMA-50 with negative MACD. Bull, sideways and bear regime exits were also made more patient through higher retained-price thresholds and stronger deterioration conditions. For example, in bull regimes the formula requires trend strength below 50 plus daily EMA or MACD weakness, or a larger daily NATR-scaled drawdown, while price must remain above LastBuyPrice * 100.2%. This reduces RSI-only intraday exits.

STOPLOSS formula and interpretation

STOPLOSS

```
(1d-NATR-Wilder-14 > 12.0 AND 1d-MACD-hist < 0) OR CurrentPrice < LastBuyPrice * 96.8% OR (DrawdownFromHighPct > 1d-NATR-Wilder-14 * 2.05 AND (5m-MACD-hist < 0 OR 5m-RSI-trend = sell) AND 5m-RSI < 48) OR (CurrentPrice < 5m-BB-lower AND 5m-MACD-hist < 0 AND 5m-RSI-trend = sell AND DrawdownFromHighPct > 5m-NATR-Wilder-14 * 2.4) OR (MarketRegime-1d = bear AND CurrentPrice < LastBuyPrice * 98.2% AND 1d-MACD-hist < 0 AND 5m-MACD-hist < 0)
```

The revised StopLoss keeps hard protection but delays noisy exits. It triggers if daily NATR is above 12.0 and daily MACD is negative, or if price falls below LastBuyPrice * 96.8%. It also triggers on large DrawdownFromHighPct relative to daily NATR with negative 5m MACD or 5m RSI trend sell and 5m-RSI below 48, on lower Bollinger band breakdown with sell RSI trend and large 5m NATR-scaled drawdown, or in bear regimes when price is below LastBuyPrice * 98.2% and both daily and 5m MACD are negative. This is stricter than the original broad volatility and 97.8% loss rules.

Measured performance

The strategy's evidence is very young: both plans ran about five days and the KPI windows all contain the same four-day data. Aggregate profit amount was -1.6084 with 57 trades, 45.8333% win rate, realized result 6.5005 and profit factor 3.05. Portfolio profit was -0.2681%, which conflicts with the favourable realized profit factor because open marking and active positions matter. Plan 1 had low win

rate and negative profit factor, while plan 86 had 100% win rate on realized trades but still a negative portfolio mark. The execution analysis showed 57 events, 33 buys, 8 sells, and 16 StopLoss events. StopLoss early-exit rate was 68.75%, negative-exit rate 81.25%, and many exits recovered within one to five minutes.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	57	-1.61 \$	3.05×	45.83%	—	2,907.48 \$	0
30d	57	-1.61 \$	3.05×	45.83%	—	2,907.48 \$	0
90d	57	-1.61 \$	3.05×	45.83%	—	2,907.48 \$	0

Market alignment

Because the market week included a fast decline and rebound, a swing system with too-reactive exits was likely to churn. The unchanged BUY formula already requires strong daily and intraday alignment, which fits the administrator's focus on cleaner trend participation. The revised exits aim to let swing positions survive normal intraday noise while still leaving clear emergency paths.

Problems found

- Evidence is only four calendar days, so all conclusions are early hypotheses.
- StopLoss exits were frequent, often negative, and often followed by quick recovery.
- SELL exits had a 75% early-exit rate in the supplied evaluation, indicating premature exit risk.
- Portfolio mark was slightly negative despite favourable realized profit factor.

Adaptive change and expected behavior

BUY was preserved because bad-buy rate was only 0.0303 in the active evidence, not the main failure mode. SELL and StopLoss were changed because exit evidence was consistently poor. The SELL revision requires more profit and stronger deterioration before leaving. The StopLoss revision widens catastrophic thresholds and demands momentum-confirmed deterioration. This is intended to reduce noise exits while keeping hard protection.

If the change works, future samples should show fewer StopLoss exits, lower recovery above StopLoss within five minutes, and better portfolio profit relative to realized profit. The review should wait for a larger trade sample and should compare Buy & Hold excess, because a swing strategy can show realized profits while underperforming a rising benchmark.

Strategy 938: regime-adaptive trend capture needed both stricter entries and less whipsaw selling

Strategy 938 · version 1

Formula and indicators

The strategy aims to capture regime-specific upward moves, but the active evidence showed bad buys and loss-heavy exits. The change tightened BUY and made SELL less whipsaw-prone while leaving disabled StopLoss unchanged.

BUY formula and interpretation

BUY

```
(TimeSinceLastSellMin = null OR TimeSinceLastSellMin > 90) AND (TimeSinceLastBuyMin = null OR TimeSinceLastBuyMin > 60) AND CurrentPrice > 5m-EMA-20 AND 5m-EMA-20 > 5m-EMA-50 AND 5m-EMA-50 > 5m-EMA-100 AND 5m-MACD-hist > 0 AND 1m-MACD-hist > 0 AND 5m-RSI-trend = buy AND (1m-RSI-trend = buy OR 1m-RSI >= 52) AND 5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.40 AND ((MarketRegime-1d = bull AND CurrentPrice > 1d-EMA-50 AND TrendStrength-1d >= 50 AND 5m-TrendEfficiency-24 >= 34 AND 5m-RSI >= 51 AND 5m-RSI <= 68 AND 1d-MACD-hist > 0 AND 1m-2 > 0.08 AND 1m-10 > 0.28 AND 1m-20 > 0.45) OR (MarketRegime-1d = sideways AND CurrentPrice > 1d-BB-middle AND TrendStrength-1d >= 40 AND 5m-TrendEfficiency-24 >= 42 AND 5m-RSI >= 52 AND 5m-RSI <= 64 AND 1m-2 > 0.10 AND 1m-10 > 0.32 AND 1m-20 > 0.60 AND CurrentPrice < 5m-BB-upper) OR (MarketRegime-1d = bear AND TrendStrength-1d <= 34 AND 1d-RSI <= 36 AND CurrentPrice > 1d-BB-lower AND 5m-TrendEfficiency-24 >= 48 AND 5m-RSI >= 54 AND 5m-RSI <= 62 AND 1m-2 > 0.15 AND 1m-10 > 0.50 AND 1m-20 > 0.90))
```

The revised BUY formula is stricter than the base rule. It requires TimeSinceLastSellMin null or above 90, TimeSinceLastBuyMin null or above 60, price above 5m-EMA-20, 5m-EMA-20 above 5m-EMA-50, and 5m-EMA-50 above 5m-EMA-100. Both 5m and 1m MACD histograms must be positive, 5m-RSI-trend must be buy, and either 1m-RSI-trend must be buy or 1m-RSI must be at least 52. Volatility is capped at 5m-NATR-Wilder-14 < 1.40 times its EMA. Bull entries require price above 1d-EMA-50, TrendStrength-1d >= 50, 5m efficiency >= 34, RSI 51 to 68, positive daily MACD and positive one-minute momentum. Sideways and bear paths are progressively stricter.

SELL formula and interpretation

SELL

```
((MarketRegime-1d = bull AND ProfitSinceBuyPct >= 1.80 AND DrawdownFromHighPct > 1.80 AND CurrentPrice < 5m-EMA-20 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0) OR (MarketRegime-1d = sideways AND ProfitSinceBuyPct >= 1.10 AND DrawdownFromHighPct > 1.15 AND CurrentPrice < 5m-EMA-20 AND 5m-RSI-trend = sell AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0) OR (MarketRegime-1d = bear AND ProfitSinceBuyPct >= 0.75 AND DrawdownFromHighPct > 0.85 AND CurrentPrice < 5m-EMA-20 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0) OR (ProfitSinceBuyPct <= -2.20 AND CurrentPrice < 5m-EMA-50 AND 5m-EMA-20 < 5m-EMA-50 AND 5m-RSI-trend = sell AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-10 < -0.55) OR (ProfitSinceBuyPct <= -3.20 AND CurrentPrice < 5m-BB-lower AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-2 < -0.60) OR (ProfitSinceBuyPct <= -4.00 AND CurrentPrice < 5m-EMA-100 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0))
```

The revised SELL formula is substantially more patient on profit exits and deeper on loss exits. Bull profit exits require ProfitSinceBuyPct >= 1.80, DrawdownFromHighPct > 1.80, price below 5m-EMA-20 and both 5m and 1m MACD histograms negative. Sideways exits require ProfitSinceBuyPct >= 1.10, drawdown above 1.15, price below 5m-EMA-20, 5m-RSI-trend = sell and both MACDs negative. Bear profit exits require at least 0.75% profit and confirmed deterioration. Loss exits wait for ProfitSinceBuyPct <= -2.20 with price below 5m-EMA-50 and bearish structure, or -3.20 below the lower Bollinger band, or -4.00 below 5m-EMA-100 with both MACDs negative.

STOPLOSS formula and interpretation

STOPLOSS

ProfitSinceBuyPct <= -4.50 OR (ProfitSinceBuyPct <= -2.50 AND CurrentPrice < 5m-BB-lower AND CurrentPrice < 5m-EMA-100 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-10 < -0.65)

The StopLoss formula is unchanged: ProfitSinceBuyPct <= -4.50, or ProfitSinceBuyPct <= -2.50 with price below 5m-BB-lower and 5m-EMA-100, both MACDs negative and 1m-10 < -0.65. However, observed plans had StopLoss disabled, so stop_loss was not the active risk-control path in the evidence. The SELL formula therefore had to retain severe-loss branches, because there was no enabled StopLoss layer to rely on for plan 92.

Measured performance

The current KPI sample is very young, only four days for the active plan. Plan 92 had 37 trades, profit factor 1.5591, realized result 1.2522 and portfolio profit 2.7794%, but Buy & Hold return was 9.229168%, so Buy & Hold excess was -6.449784%. That directly addresses the administrator's guidance: absolute profit existed, but benchmark-relative capture was weak. The revision history analysis showed 71 events, 42 buys, 29 sells, bad-buy rate 0.2143, sell negative-exit rate 0.7586, sell early-exit rate 0.6207 and multiple re-entry-above-exit by six hours. This supports both stricter entries and more patient exits, but the small age of the strategy prevents strong conclusions.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	37	1.39 \$	1.56x	35.71%	—	430.32 \$	0
30d	37	1.39 \$	1.56x	35.71%	—	430.32 \$	0
90d	37	1.39 \$	1.56x	35.71%	—	430.32 \$	0

Market alignment

The market week had a rebound after the midweek selloff. A strategy seeking trend capture should have participated more in that rebound than the supplied Buy & Hold comparison shows. Tight or negative exits likely reduced upside capture, while entry looseness accepted some weak short-term structures. The revised formula better matches the sideways-to-bull environment by demanding stacked EMAs and positive short momentum before entries.

Problems found

- Positive portfolio profit still underperformed Buy & Hold materially in the active plan.
- Bad-buy rate was material in the formula evaluation.
- SELL exits were often negative and frequently recovered afterward, indicating whipsaw risk.
- StopLoss evidence was unavailable because observed plans had StopLoss disabled.

Adaptive change and expected behavior

The applied change modified BUY and SELL only. BUY was tightened because bad buys and negative exits suggested weak intraday structure at entry. SELL was redesigned because exits were the main performance drag: profit trails now require more retained gain and stronger confirmation, while loss branches wait for deeper, persistent breakdown. StopLoss was left unchanged because there were no enabled StopLoss events to justify editing that layer.

Expected behaviour is lower trade frequency, fewer entries during weak intraday structure, fewer small negative exits, and improved Buy & Hold excess if the strategy captures future upward moves more fully. The hypothesis remains early. Review should focus on upside capture, downside capture, mean win versus mean loss, and whether stricter BUY reduces bad-buy rate without eliminating valid rebound entries.

Hypotheses and next review

H-2026-W41-01

Strategy 934's revised StopLoss will reduce five-minute recovery after StopLoss exits while preserving positive 30d convert increase.

Measurement: Track enabled-plan StopLoss exit count, recovery within five minutes, negative-exit rate, 30d convert increase and 60m/180m target-minus-source returns.

Review: After at least 10 new StopLoss exits or 10 confirmed switches, whichever comes later.

H-2026-W41-02

Strategy 935's SELL change will improve gain/loss magnitude and profit factor without reducing trade count below a usable level.

Measurement: Compare post-change profit factor, mean winning trade amount, mean losing trade amount, sell early-exit rate and portfolio excess versus Buy & Hold.

Review: After at least 100 new BUY/SELL events or two full weeks.

H-2026-W41-03

Strategy 932's StopLoss change will reduce wick-driven exits in the enabled CONVERT plan without removing emergency protection.

Measurement: Measure StopLoss exit count, five-minute recovery, negative-exit rate, adverse excursion after non-exit signals and active-plan convert increase.

Review: After at least 10 new StopLoss exits.

H-2026-W41-04

Strategy 933 still needs a validated exit or StopLoss repair, but invalid formula proposals must remain blocked.

Measurement: Track validation status, sell early-exit rate, StopLoss recovery and 7d versus 30d profit factor under the existing active formula.

Review: After the next valid optimization attempt or 100 new BUY/SELL events.

H-2026-W41-05

Strategy 907's more patient SELL and StopLoss will reduce premature exits in the STOCK swing sample.

Measurement: Compare StopLoss early-exit rate, sell early-exit rate, portfolio profit, realized profit factor and Buy & Hold excess after deployment.

Review: After at least 50 additional events.

H-2026-W41-06

Strategy 938's stricter BUY and more patient SELL will improve Buy & Hold excess if upside participation improves.

Measurement: Track bad-buy rate, upside capture, downside capture, Buy & Hold excess and sell negative-exit rate.

Review: After at least 100 new BUY/SELL events or two full weeks.

Conclusion

The closed-week evidence supports careful, evidence-led formula iteration rather than broad confidence in any single trading style. The market backdrop was constructive over 90 days but volatile during the week, and that volatility exposed the same recurring weakness across several strategies: exits, especially StopLoss or profit-guard exits, often occurred into recoverable weakness. CONVERT strategies offered the strongest unit-growth evidence, especially Strategy 934 over 30d and Strategy 932 in one active plan, but those findings carry sample limitations. Strategy 934's broad 30d result is more diversified, while Strategy 932's strongest number is concentrated in one active plan. Both should be monitored for post-switch persistence and lock-in risk.

BUY/SELL strategies showed that high win rate does not automatically produce outperformance. Strategy 935 had heavy activity and many wins, yet profit factor was near flat or negative because losses and exit timing offset those wins. Strategy 933 remained positive over 30d and 90d but weakened in the most recent week, and the current AI proposal was correctly blocked by validation.

Strategy 907 and Strategy 938 are younger samples; their changes are reasonable hypotheses, not proof. In both, the applied logic reflects measured problems: premature exits for 907, and both entry quality and exit whipsaw for 938.

The educational point is central: customizable trading intelligence is valuable because formulas make market beliefs testable. Users and community authors can encode trend following, rotation, profit guarding and emergency protection, while AI can suggest measurable revisions. But the evidence also shows why validation, coverage checks and post-change hypotheses are necessary. Improvement should be judged by Buy & Hold excess, gain/loss magnitude, recovery after exits and sustained portfolio behaviour, not by a single favourable KPI.

Limitations

- Several strategies had very young active samples, especially Strategy 907 and Strategy 938, so their changes are hypotheses rather than conclusions.
- Some strong results were concentrated in one active CONVERT plan, particularly Strategy 932, limiting diversification confidence.
- CONVERT execution attribution was incomplete for some strategies because complete paired source-destination evidence or formula-state availability was limited.
- Buy & Hold benchmark coverage varied by plan and window; comparisons with incomplete coverage are treated cautiously.
- The supplied event calendar was not mapped to strategy holdings deeply enough to infer causal effects on strategy performance.
- Current-only market summary fields may not be exact historical closes, consistent with the snapshot limitations.
- Strategy 933's optimization failed validation, so any proposed change from that attempt is not treated as deployed.

Reproducibility appendix

Run ID: 20261012-011001-bcb25ea1. Snapshot generated at 2026-10-12T01:10:01+00:00. The machine-readable run record is retained privately by CoinRobot.AI.

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