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Rotation Resilience Meets Exit-Timing Stress

CoinRobot.AI quantitative research report CR-R-2026-W42, closed week ending 2026-10-18

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 in mind: measurable growth, excess return versus Buy & Hold, upside and downside capture, gain/loss magnitude, and whether formula changes improve outperformance without hiding increased risk. The

week ended in a difficult short-term environment: the large-cap crypto backdrop remained constructive over 90 days, but the most recent seven-day windows showed drawdown pressure, many sideways regimes, and repeated evidence that exit rules can turn recoverable weakness into realized underperformance. The central educational lesson is that customizable trading intelligence is useful only when its formulas remain explicit and testable. Users and community authors can express hypotheses about momentum, regime, volatility and protection; AI-assisted revisions can then be evaluated against actual plan evidence rather than treated as guaranteed improvements.

Across the selected strategies, CONVERT and BUY/SELL behaved very differently. Strategy 934, a dedicated CONVERT rotation system, still showed positive 30d and 90d convert increase, but its seven-day portfolio result deteriorated sharply. Strategy 932 produced the headline unit-growth result, with very large 30d convert increase in one active plan, yet that unit growth did not translate into positive 30d portfolio profit in the current snapshot. BUY/SELL strategies delivered mixed lessons. Strategy 935 improved in the latest seven-day aggregate, while still carrying thin portfolio profit over longer windows. Strategy 933 had positive 30d and 90d realized profit factor but suffered a weak week and a validation-blocked optimization attempt. Strategy 907 remained promising on realized profit factor, while Strategy 938 remained the weakest current performer and required stricter BUY and revised SELL logic. StopLoss evidence again centered on recoverability after exits, especially in strategies 932, 933, 934 and 907.

Executive summary

- The market backdrop was not uniformly bearish: CoinGecko/Binance Bitcoin was still up about 24% over 90 days, and all four supplied Binance large-cap assets were positive over the 90-day lookback, but the latest week was dominated by short-term weakness and sideways breadth.
- The CoinRobot market vector showed 105 of 153 symbols classified as sideways, 33 bull and 15 bear, with median daily RSI at 48.62 and median daily NATR near 3.80%, so formula selectivity and exit patience mattered more than simple risk-on exposure.
- Strategy 932 had the largest supplied 30d convert increase, 92.2193%, but its active plan still had negative 30d portfolio profit, which shows why unit growth and fiat portfolio value must be read together.
- Strategy 934 remained a true CONVERT system with 11.1078% 30d convert increase and 58.6957% 90d win rate, but the current seven-day window had a 16.6667% win rate, 0.0122 profit factor and negative 7.8216% portfolio profit.
- Strategy 935 showed the strongest near-term BUY/SELL recovery among the trusted-asset family, with 7d profit factor 1.6258 and positive 0.925% portfolio profit, but its 30d and 90d profit factors remained only slightly above one.
- Strategy 933's current optimization was validation-blocked because the proposed formula failed scenario validation, which is an important positive control: invalid AI output did not become live strategy logic.
- Strategy 907's BUY formula was preserved because bad-buy evidence was low, while SELL and StopLoss were made more patient after high early-exit and recovery evidence.
- Strategy 938 remained the clearest underperformer: high bad-buy, negative-exit and loss-size evidence justified a stricter BUY and revised SELL, while StopLoss stayed unchanged because enabled StopLoss evidence was unavailable.

Market analysis

The supplied market context describes a market that was still constructive on long lookbacks but much less forgiving in the closed week. CoinGecko's global snapshot showed total crypto market capitalization near 2.746 trillion dollars, 24-hour volume near 46.45 billion dollars, Bitcoin dominance around 60.14%, and a negative 24-hour market-cap change of about 2.79% at the analysis timestamp. The historical-snapshot limitation matters: provider notes warn that some current-only fields may reflect collection time rather than exact historical closing states. Therefore, the report treats the global figures as contextual, not as a precise end-of-week closing print.

Large-cap crypto momentum remained positive over 90 days. CoinGecko's Bitcoin 90-day return was 23.8613%, with maximum drawdown of 6.9827% and annualized volatility around 37.62%. Binance showed a similar picture: BTCUSDT returned 24.717% over 90 days; ETHUSDT returned 25.1426%; BNBUSDT returned 27.0067%; and SOLUSDT returned 34.2055%. These assets all had positive 90-day returns in the supplied Binance summary, and Binance breadth for the four tracked assets was 100% positive return. However, the weekly daily series shows meaningful short-term turbulence. BTC fell from 83773.12 on 2026-10-11 to 82116 on 2026-10-18, with several down days inside the week. ETH fell from 2536.94 on 2026-10-11 to 2410.31 on 2026-10-18, including a 3.5385% fall on 2026-10-12 and another 3.0565% fall on 2026-10-14. SOL had the sharpest recent weakness among the four, falling from 111.35 on 2026-10-11 to 104.11 on 2026-10-18, after a 5.0202% fall on 2026-10-12. BNB also weakened, although less dramatically than SOL and ETH.

The CoinRobot market vector provides the bridge between the broad price picture and strategy behavior. Out of 153 symbols, 105 were sideways, 33 bull and 15 bear. Median daily RSI was 48.62, close to neutral but slightly below a bullish momentum centerline. Median daily NATR was 3.804039%, indicating meaningful but not extreme normalized volatility, while median daily Bollinger width was 8.987185 and median trend strength was 63. This is exactly the environment in which formula design matters: broad long exposure may look attractive when 90-day returns are positive, but short-term volatility, neutral RSI and sideways regime distribution can punish late entries and premature exits.

The administrator guidance asks that research prioritize measurable growth and outperformance relative to Buy & Hold, including upside and downside capture. The supplied plan-level data validates that focus. Several plans show a mismatch between trade-level or unit-growth success and portfolio-level outperformance. Strategy 932's active CONVERT plan is the clearest case. It posted 92.2193% 30d convert increase, but its 30d plan portfolio return was negative 6.7644% in the current report. That does not mean convert increase is meaningless; it means it is a unit-growth measure that must be cross-checked against mark-to-market portfolio value and Buy & Hold excess. Strategy 934 similarly had positive 30d convert increase of 11.1078% but negative 30d portfolio profit of 2.131%. Conversely, some BUY/SELL plans in Strategy 935 and Strategy 907 showed positive Buy & Hold excess even when raw portfolio returns were modest, illustrating that a strategy can add value by losing less in a difficult week.

Dated crypto events were present but cannot be used causally without stronger temporal evidence. The event calendar included SOL-related Harmonia and Alpenglow items, PENDLE incentives and maturity events, and later ADA, FIL, INJ, AERO, SEI and ETH events. The supplied price series does show SOL had above-average volatility and a significant October drawdown, but the report does not claim that any event caused price movement. Instead, events remain watch-list context for assets appearing in strategy universes.

Funding and flow metrics were mixed rather than euphoric. Binance taker-buy quote share was near neutral in aggregate: BTC 49.6959%, ETH 49.3783%, BNB 49.3049%, and SOL 50.544%. Average funding rates were positive but small across the futures summaries. This supports an interpretation of

a market with residual bullish structure but not decisive short-term spot demand. For formula systems, that means entries should not assume every bounce is sustainable, and exits should avoid selling every minor downtick if broader structure is still intact.

Overall, the market analysis supports a cautious interpretation of this week's strategy results. Longer-window momentum rewarded systems that could stay aligned with stronger assets or rotate into relative winners, but the latest week exposed whipsaw risk. Strategies with loose entries were punished when sideways markets produced false momentum. Strategies with tight StopLoss or profit-guard exits often showed recovery after exit. This is the edition-specific tension: rotation and trend capture can still work, but only if formula thresholds balance participation with enough confirmation and enough exit patience.

Asset	90d return	Max drawdown	Volatility	Taker buy share	Funding
BTCUSDT	24.72%	-6.92%	37.66%	49.7%	0%
ETHUSDT	25.14%	-13.45%	52.24%	49.38%	0%
BNBUSDT	27.01%	-10.18%	35.69%	49.3%	0%
SOLUSDT	34.21%	-15.29%	56.29%	50.54%	0%

Methodology

The report is based only on the supplied run snapshot for publication CR-R-2026-W42, with analysis as of 2026-10-18T23:59:59+00:00 and a closed week from 2026-10-12 to 2026-10-19 exclusive. The lookback windows are seven, thirty and ninety days. The methodology treats every numeric KPI as run-supplied evidence and does not import external prices, news or macro assumptions. Where a provider or payload warns about historical snapshot limitations, the report explicitly treats those fields as contextual rather than exact closing observations.

The first step is market normalization. The CoinGecko global snapshot, CoinGecko Bitcoin 90-day statistics, Binance large-cap summaries and the CoinRobot market vector are used to establish whether the trading environment favored trend continuation, rotation, defensive inactivity or mean reversion. The Binance daily series for BTC, ETH, BNB and SOL is used qualitatively to identify the direction and volatility of the closed week. The CoinRobot market vector is central because it supplies the distribution of bull, sideways and bear regimes across 153 symbols and gives median RSI, NATR, Bollinger width and trend strength. These are not substituted for each plan's internal calculators, but they help interpret whether formula thresholds were operating in a supportive or hostile environment.

The second step is execution-model separation. BUY/SELL plans are interpreted as explicit entry-and-exit systems whose realized profit factor, win rate, gain/loss magnitude, portfolio profit, Buy & Hold excess and capture metrics directly describe entry and exit quality. CONVERT plans are interpreted differently. CONVERT primarily aims to compound units across selected assets, so convert increase, switch count, hours between switches, decision patterns and target-versus-source post-switch returns are the primary rotation-quality measures. Fiat profit and portfolio profit remain important secondary evidence because users experience mark-to-market value, but they do not by themselves prove whether the rotation formula accumulated units efficiently.

The third step is formula attribution. For every strategy, the supplied applied formulas.buy, formulas.sell and formulas.stop_loss are interpreted separately. A formula predicate is treated as an explicit, auditable hypothesis about market structure. For example, EMA ordering predicates represent trend-alignment filters; MACD histogram predicates represent momentum confirmation; RSI ranges represent momentum and exhaustion filters; NATR comparisons represent volatility filters; and position-state predicates such as TimeSinceLastSellMin, TimeSinceLastBuyMin, ProfitSinceBuyPct and DrawdownFromHighPct represent churn control or exit eligibility. Null behavior follows the supplied calculator catalog: missing or stale values are unavailable evidence, never zero.

The fourth step is optimization and validation handling. Applied adaptive changes are treated as live evidence only after their valid_from timestamp and only when validation succeeded. Validation-blocked proposals are discussed as blocked hypotheses, not as strategy logic. Strategy 933 is important in this respect: the current optimization was blocked by formula validation, so the report does not attribute performance to the invalid proposal. For strategies with a new adaptive_change generated at the current run, the report treats that change as a forward-looking hypothesis unless post-change trade evidence already exists in the supplied windows.

The fifth step is StopLoss analysis. StopLoss policy is separated from the formula text. A plan can have a stop_loss formula while stoploss_policy is disabled; in that case, formula design may still be described, but observed StopLoss execution evidence belongs only to enabled cohorts. Recovery rates after StopLoss exits, early-exit rates, exit-near-60m-low rates and negative-exit rates are used to assess whether StopLoss is too sensitive, too slow or properly protective. Any change that delays StopLoss must preserve hard emergency-exit branches where the supplied formula includes them.

The sixth step is prior-hypothesis review. The report uses supplied prior research IDs and hypothesis IDs where enough new evidence exists. H-2026-W41-01 remains unresolved for Strategy 934 because the review condition required at least ten new StopLoss exits or ten confirmed switches, and current evidence does not meet that threshold. H-2026-W41-02 remains in progress for Strategy 935 because the latest active sample has 43 active-revision events, below the stated 100 BUY/SELL-event review threshold. H-2026-W41-03 remains in progress for Strategy 932 because the latest evidence still concerns a concentrated single active CONVERT plan and does not provide ten new StopLoss exits after the newest change. H-2026-W41-04 is supported as a validation-control statement because invalid formula output for Strategy 933 was blocked. H-2026-W41-05 and H-2026-W41-06 remain unresolved but measurable under Strategy 907 and Strategy 938 respectively.

Finally, the report ranks evidence by scope and coverage. A one-plan result is described as concentrated. A plan with incomplete coverage or zero active days is not treated as equivalent to active multi-plan evidence. Where daily KPI coverage differs materially between windows, comparisons are qualified. The analysis is intentionally conservative: observations, inferences and hypotheses are separated, and no formula change is described as a guaranteed improvement.

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 includes both BUY/SELL and CONVERT execution models, and the distinction is not cosmetic. BUY/SELL strategies enter, exit and sometimes stop out of a position with the goal of improving portfolio value relative to alternatives such as Buy & Hold. CONVERT strategies rotate between assets and primarily target unit growth across selected assets. For CONVERT, a positive convert increase can coexist with negative mark-to-market portfolio profit, because the strategy may accumulate more units of a weaker or temporarily falling asset. Therefore, this report separates execution quality, portfolio profit and unit-growth evidence.

Strategy 934 is the cleanest CONVERT-only sample. Its BUY/SELL cohort has zero plans and no events. The CONVERT cohort has eight plans, six current-balance plans and one enabled StopLoss plan. Over 30 days it produced 58 trades, 54.2857% win rate, 1.6976 profit factor, 86.6422 realized result and 11.1078% convert increase. Over 90 days it produced 83 trades, 58.6957% win rate, 1.7809 profit factor and 9.0217% convert increase. These are favorable unit-rotation and realized-trade signs. However, the same strategy had negative portfolio profit in every aggregate window: negative 7.8216% over 7d, negative 2.131% over 30d and negative 2.4726% over 90d. The execution-model evidence shows seven current events, four plans with switches, six switches, one complete execution pair and five incomplete switch pairs. Target versus source outperformed at 15 minutes in the one paired sample but did not at 60 or 180 minutes. This is not enough to say the formula's destination choice is currently outperforming; it says rotations still added units but short-term relative destination performance was weak in the confirmed sample.

Strategy 932 is mixed-model by plan inventory but current active evidence is overwhelmingly CONVERT. Its BUY/SELL cohort has no active 7d or 30d plan evidence and only historical 90d active-plan rows. Its active CONVERT plan 67 is the key sample. The strategy posted 92.2193% 30d convert increase, yet portfolio profit was negative 6.7644% over 30d and negative 11.9834% over 7d. This is the strongest example of why CONVERT evaluation must not be reduced to a single KPI. The unit-growth metric is extraordinary, but portfolio loss means the held asset basket or latest position moved adversely. The execution model shows 36 CONVERT events, 4 switches and 13 StopLoss events, all concentrated in one plan. Decision patterns include neutral+unavailable, sell+unavailable and unavailable+unavailable, but no sufficient formula-true sell+buy pair evidence. The large convert increase is real in the supplied data, but it is concentrated and lacks paired target-versus-source post-switch data.

Strategy 935 is mostly BUY/SELL but includes one small CONVERT plan. The BUY/SELL cohort dominates scale: 586 trades over 30d, 1.0704 profit factor and 0.8057% portfolio profit; 821 trades over 90d, 1.0208 profit factor and 0.2347% portfolio profit. This strategy has heavy turnover and very narrow long-window edge. The 7d BUY/SELL cohort improved, with 48 trades, 53.5714% win rate, 1.6258 profit factor and 0.9418% portfolio profit. The CONVERT plan is tiny in capital but strong in unit terms: 18.3101% convert increase over 30d and 90d, with very high profit factor on a small sample. Because the same strategy is shared across execution models, formula changes must be safe for both. The current adaptive change modified BUY and SELL, not StopLoss. The BUY/SELL scale justifies attention to profit factor and average loss; the tiny CONVERT cohort should not dominate shared formula decisions.

Strategy 933 is BUY/SELL-only in current execution. It has three BUY/SELL plans and no CONVERT cohort. Over 30d it had 1031 trades, 78.5249% win rate and 1.1418 profit factor, but portfolio profit was still slightly negative at negative 0.9229%. Over 90d it had 2464 trades, 68.9781% win rate and 1.0209 profit factor, again with negative portfolio profit. The latest 7d collapsed to 0.2206 profit factor and negative 7.9398% portfolio profit. This shows a common BUY/SELL problem: many winning trades do not guarantee positive portfolio value if loss magnitude, exposure timing or adverse mark-to-market outweighs realized winners.

Strategy 907 is also BUY/SELL-only in observed evidence. It is young, with two plans and 137 trades over 30d/90d. It has a strong realized profit factor near 2.952 across 30d and 90d, but portfolio profit is only 0.2261%. The plan-level Buy & Hold excess differs by plan: plan 1 had positive 30d Buy & Hold excess, while plan 86 had negative excess. The execution evidence shows exits rather than buys were the main measured weakness, which is why BUY was preserved and SELL/StopLoss were changed.

Strategy 938 is BUY/SELL-only in current evidence and remains the weakest performer. It has one active plan, negative 7d, 30d and 90d portfolio profit, and profit factor below one in all aggregate windows. The execution-model analysis shows 34 active-revision events, 18 buys and 16 sells, with mean winning return 3.269467% but mean losing return negative 4.019646%. The loss size overwhelmed wins. The current formula change tightened BUY and revised SELL because the execution model showed both entry-quality and exit-timing problems. Since StopLoss was disabled, StopLoss evidence could not justify a StopLoss formula change.

Across models, the main conclusion is that CONVERT produced the strongest unit-growth metrics but carried lock-in and mark-to-market risk, while BUY/SELL produced easier-to-interpret realized trades but frequently suffered from average-loss and exit-timing problems. Neither model is inherently superior. The advantage of CoinRobot's formula approach is that each model exposes its assumptions in measurable logic rather than hiding them in an opaque signal.

Strategy	Execution model	Plans	30d trades	30d profit	Profit factor	Win rate	Unit increase
CONVERT - Relative Momentum Rotation	CONVERT	8	58	-52.29 \$	1.7×	54.29%	11.11%
BUY/SELL - Trusted Asset Recovery Profit Guard	BUY/SELL	9	586	21.21 \$	1.07×	68.07%	—
BUY/SELL - Trusted Asset Recovery Profit Guard	CONVERT	1	4	1.18 \$	—	100%	18.31%
Universal - Flexible Momentum Quick Profit Guard	BUY/SELL	3	0	0 \$	—	—	—
Universal - Flexible Momentum Quick Profit Guard	CONVERT	6	21	-21.56 \$	0.87×	66.67%	92.22%
Universal - Selective Trend Momentum Profit Guard	BUY/SELL	3	1,031	-4.53 \$	1.14×	78.52%	—
Universal STOCK - Optimized Swing v1	BUY/SELL	2	137	1.36 \$	2.95×	47.62%	—
BUY/SELL - Regime Adaptive Trend Capture	BUY/SELL	1	73	-4.14 \$	0.53×	25.81%	—

CONVERT decision-pattern outcomes

Strategy	Pattern	Switches	Avg unit increase	Target beat source after 60m	Mean target – source return
CONVERT - Relative Momentum Rotation	sell+neutral	1	1.47%	0%	-0.67 pp
CONVERT - Relative Momentum Rotation	sell+unavailable	5	0.67%	—	—
Universal - Flexible Momentum	neutral+unavailable	2	0.7%	—	—

Universal - Flexible Momentum Quick Profit Guard	neutral+unavailable	4	0.77%	—	—
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 remains one of the clearest recurring themes in the supplied data, but the conclusions differ by strategy and by whether StopLoss is actually enabled. The methodology treats StopLoss as a risk-control layer that can exist in a formula even when the plan-level stoploss_policy is disabled. Observed StopLoss exit evidence is attributed only to enabled cohorts.

Strategy 934 has a StopLoss formula designed as a profit-peak guard rather than a normal loss-cut rule. The applied formula requires either a normal profit-guard condition, “ProfitSinceBuyPct > 1.50 AND DrawdownFromHighPct > 1.70,” with negative 5m and 1m MACD, 5m RSI below 42 and 1m-10 below negative 0.55, or a second branch with “ProfitSinceBuyPct > 0.40 AND DrawdownFromHighPct > 3.80” plus negative MACD and either 1m-20 below negative 1.10 or price below 5m EMA-50 with 5m RSI below 40. The current 7d/30d/90d aggregate stoploss_count is zero. However, prior active-revision evidence and stoploss cohort data showed enabled StopLoss exits recovered quickly: in the current strategy-supplied optimization analysis, three enabled StopLoss exits had two early exits and all three recovered above the exit within five minutes in the prior evidence block. The current optimization status is insufficient evidence, so the appropriate stance is not to change StopLoss again until the H-2026-W41-01 review threshold is reached.

Strategy 935 has StopLoss enabled on three plans but zero aggregate stoploss_count in the KPI windows. Its formula is a loss protection rule: “ProfitSinceBuyPct <= -3.0” plus either a 5% catastrophe floor, a deeper confirmed breakdown branch, or a high-volatility Bollinger breakdown branch. The current active-revision cohort shows only two enabled StopLoss exits in the active evaluation evidence, both early, both negative, one recovering within two and five minutes. That sample is too small to rewrite StopLoss. The current adaptive change correctly left StopLoss unchanged and instead changed BUY and SELL. This preserves the hard 5% protection while waiting for a larger enabled-plan sample.

Strategy 932 is the strongest StopLoss case in the current report. Most plan policies are enabled, and evidence is concentrated in active CONVERT plan 67. The formula was changed again at the current run. The new stop_loss keeps a severe loss exit at “CurrentPrice < LastBuyPrice * 94.4%,” retains a 95.2% loss exit only with 1m-10 below negative 0.60, 1m-20 below negative 0.90, negative 5m MACD and price below 5m EMA-100 or the 5m Bollinger lower band, and keeps bear/volatility breakdown branches. The profit-protection branch now requires “ProfitSinceBuyPct > 0.5 AND DrawdownFromHighPct > 1.70” plus negative 1m and 5m MACD, 1m-10 below negative 0.30 and price below 5m EMA-50. The evidence justifies this direction: 13 StopLoss exits in the enabled cohort, 76.9231% early-exit rate, 53.8462% exit-near-60m-low rate, 69.2308% recovery above exit within one and two minutes, and 76.9231% recovery within five minutes. Yet 30.7692% were negative exits, so the report supports reducing wick-driven churn, not removing emergency protection.

Strategy 933 has one enabled StopLoss plan and two disabled plans. The active-revision evidence showed 12 StopLoss exits, all negative, 75% early, 58.333% near the following 60-minute low, and 66.667% to 75% recovery within one to five minutes. A prior StopLoss-only change was valid, but the current week’s attempted optimization was validation-blocked due to a sell formula syntax failure, not

a StopLoss formula deployment. The evidence still suggests StopLoss sensitivity can cause recoverable exits, but no invalid output should become active. H-2026-W41-04 is therefore supported as a validation-control hypothesis: invalid proposals remained blocked.

Strategy 907's baseline evidence showed exits were the weakness: StopLoss early-exit rate 68.75%, StopLoss negative-exit rate 81.25%, and many recoveries within one to five minutes. The current adaptive change widened or confirmed StopLoss requirements. The new formula retains emergency protection through CurrentPrice below 96.2% of LastBuyPrice and high-volatility or bear-regime deterioration branches, but requires more combined daily and 5m confirmation. Current post-change evidence is not yet enough to prove improvement. The change is a testable hypothesis under H-2026-W41-05.

Strategy 938 has no enabled StopLoss evidence in observed plans because the active plan has stoploss_policy disabled. Its formula remains a catastrophe-style backstop at "ProfitSinceBuyPct <= -4.50" or a deeper Bollinger/EMA-100 breakdown. Since no enabled StopLoss events exist, the report cannot infer recovery rates or tune StopLoss. The correct evidence-led choice was to leave StopLoss unchanged while tightening BUY and revising SELL.

Across strategies, the pattern is consistent: StopLoss exits often occur near recoverable lows, but emergency protection is still necessary. The best evidence-led modifications therefore add confirmation or slightly wider thresholds while retaining hard-loss branches.

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: PlanReturnPct - 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: (current - open_2m) / open_2m * 100 Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent change
10	1m	Relative change versus the open price 10 minutes ago using 1-	percent

Momentum		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.	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 (ATR / current price * 100). Calculation: selected timeframe-ATR-EMA-14 / CurrentPrice * 100. 5m-NATR-EMA-14, 1d-NATR-EMA-14: Normalized EMA ATR(14) on selected-timeframe candles. Calculation: selected timeframe-ATR-EMA-14 / CurrentPrice * 100. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	percent
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: $\text{floor}((\text{now} - \text{last BUY timestamp}) / 60)$, 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	Minutes elapsed since the last executed SELL. Calculation: $\text{floor}((\text{now} - \text{last SELL timestamp}) / 60)$, null if no SELL yet. Missing values: Treat missing or stale values as unavailable evidence;	minutes or null

	definition	never coerce them to zero.	
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 or stale values as unavailable evidence; never coerce them to zero.	price
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	price

		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.	
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 values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	bull / sideways / 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	State /	Market-level StopLoss average across symbols. Calculation:	average

Market	composite; see definition	Average of per-symbol StopLoss values. Missing values: Treat missing or stale values as unavailable evidence; never coerce them to zero.	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 rotation still grows units, but weekly mark-to-market pressure increased

Strategy 934 · version 1

Formula and indicators

Strategy 934 combines daily regime filters, 5m trend efficiency, 5m EMA structure, 1m momentum and MACD confirmation to rotate among assets. It is intentionally stricter in bear regimes and more permissive for first entries. SELL logic is deterioration-based, while StopLoss protects profitable peaks only. Calculator reference used throughout this strategy section follows the supplied catalog: 1m-2, 1m-10 and 1m-20 are percent changes versus earlier 1m opens; RSI trend values are buy, sell or neutral; MACD histogram is line minus signal; NATR values are normalized ATR percentages; MarketRegime-1d is bull, sideways or bear; and missing calculator values are unavailable evidence, not zero.

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 for Strategy 934 is a multi-branch CONVERT entry filter rather than a simple price trigger. The first branch applies when “MarketRegime-1d != bear.” It requires 5m-TrendEfficiency-24 at least 36, daily TrendStrength at least 48, CurrentPrice above 1d EMA-50, CurrentPrice above 5m EMA-20, and a full 5m EMA stack where EMA-20 is above EMA-50 and EMA-50 is above EMA-100. It then asks for 5m RSI from 51 to 70 and short-term positive momentum: 1m-2 above 0.06, 1m-10 above 0.26 and 1m-20 above 0.48. This is classic trend-following plus short-term confirmation. The second branch is for bear regimes. It does not require the daily EMA-50 condition, but it raises 5m trend efficiency to at least 42 and requires a shorter intraday EMA alignment, 5m RSI between 48 and 62, and stronger short-term momentum. The third branch applies when TradeCount equals zero and is a first-entry path with looser 5m trend efficiency at 28 and 1m-20 above 0.34. All branches are then

gated by 5m MACD histogram above zero, 1m MACD histogram above zero, 5m RSI trend equal to buy, a volatility cap of 5m NATR Wilder below 1.55 times 5m NATR EMA, and a sell cooldown of more than 45 minutes when a last sell exists. In practice, the formula admits only assets with aligned intraday trend, positive short-term momentum, positive MACD and controlled volatility. Lowering the thresholds would increase rotation frequency but would also admit weaker momentum; raising them would reduce churn but increase lock-in risk.

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 fixed entry profit, which is appropriate for CONVERT because a source asset may need to be abandoned even if the source leg is not profitable in fiat terms. The first branch requires 5m-TrendEfficiency-24 at least 34, CurrentPrice below 5m EMA-20, 5m EMA-20 below 5m EMA-50, both 5m and 1m MACD histograms below zero, and negative 1m momentum across 2, 10 and 20 minutes. This detects organized short-term deterioration. The second branch is a broader trend-break rule: CurrentPrice below 5m EMA-50, EMA-50 below EMA-100, 5m RSI trend equal to sell, 5m RSI below 45, 5m MACD histogram below zero and 1m-10 below negative 0.25. The third branch is a bear-regime daily breakdown rule requiring CurrentPrice below 1d EMA-20, 1d MACD histogram below zero, CurrentPrice below 5m EMA-50 and both 5m and 1m MACD negative. The fourth branch is a volatility shock branch requiring 5m NATR Wilder above 2.20 times its EMA, price below 5m Bollinger lower band, sharp negative 1m momentum and negative 5m MACD. These branches are designed to identify relative deterioration for rotation, but the execution evidence shows only one complete paired switch in the current analysis, so formula attribution to successful destination selection is weak this week.

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 StopLoss formula is explicitly a profitable-peak guard rather than a normal loss stop. The first branch requires ProfitSinceBuyPct above 1.50, DrawdownFromHighPct above 1.70, negative 5m and 1m MACD histograms, 5m RSI below 42 and 1m-10 below negative 0.55. The second branch allows action after smaller profit, above 0.40, but only when drawdown from high exceeds 3.80 and both MACD histograms are negative, with either 1m-20 below negative 1.10 or price below 5m EMA-50 with 5m RSI below 40. This prevents StopLoss from becoming a simple stop-out on normal volatility. Only

one of the current plans has StopLoss enabled, and aggregate stoploss_count is zero across the current KPI windows. Prior evidence showed recovery risk after StopLoss exits, which is why earlier changes made this formula more patient. Current evidence is insufficient to change it again.

Measured performance

The 7d evidence deteriorated sharply. Strategy 934 had six trades, 16.6667% win rate, 0.0122 profit factor, negative 47.1858 realized result and negative 7.8216% portfolio profit. The 30d and 90d windows remain better in unit and realized terms: 30d convert increase was 11.1078%, profit factor 1.6976 and realized result 86.6422; 90d convert increase was 9.0217%, profit factor 1.7809 and realized result 101.4745. However, 30d and 90d portfolio profit were still negative. Execution analysis found seven events, six switches, one complete execution pair and five incomplete switch pairs. Confirmed target-versus-source evidence was thin: target outperformed source at 15 minutes in the paired sample, but not at 60 or 180 minutes. Therefore, the correct reading is not that rotation failed structurally, but that recent rotations did not overcome adverse mark-to-market conditions.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	6	-203.76 \$	0.01×	16.67%	0.62%	2,276.6 \$	0
30d	58	-52.29 \$	1.7×	54.29%	11.11%	29,074.48 \$	0
90d	83	-72.92 \$	1.78×	58.7%	9.02%	32,861.34 \$	0

Market alignment

The formula aligns well with a market that has long-run momentum but a sideways majority. CoinRobot's universe had 105 sideways symbols out of 153, so the non-bear branch and first-entry branch were likely relevant, while the trend and volatility gates were needed to avoid churn. BTC, ETH, BNB and SOL were all positive over 90 days, supporting the broad rotation thesis, but the latest week saw weakness across ETH, SOL and BTC, which explains the poor seven-day portfolio mark-to-market result. This is also a lock-in risk environment: a CONVERT plan can hold an asset that falls in fiat terms even while no alternative switch meets the unit-increasing or deterioration criteria.

Problems found

- Seven-day performance was poor despite longer-window unit-growth evidence: negative 7.8216% portfolio profit and 0.0122 profit factor.
- Current execution pairing is too sparse to prove destination selection quality; only one complete execution pair was available.
- Positive convert increase did not translate into positive portfolio profit over 30d or 90d.
- StopLoss evidence is currently absent in aggregate windows, so the latest StopLoss hypothesis remains unresolved.

Adaptive change and expected behavior

No adaptive change was applied in the current run because optimization status was insufficient evidence. That restraint is appropriate. The prior StopLoss change from CR-R-2026-W41, H-2026-W41-01, was designed to reduce fast recovery after StopLoss exits. The current sample has too few new StopLoss exits and too few confirmed switches to accept or reject it. A broad BUY relaxation would risk more weak entries during a sideways regime; a SELL tightening could increase lock-in. The best current rationale is to continue monitoring switch quality and StopLoss recovery rather than rewriting the formula after one bad week.

If the market returns to clearer relative momentum, the strategy should rotate into assets with positive 1m and 5m confirmation and continue to produce unit growth. In sideways or falling weeks, it may protect relative units but still show negative fiat portfolio profit. The expected improvement path is not guaranteed profit; it is better evidence collection: more complete switch pairs, more target-versus-source observations at 60 and 180 minutes, and enough StopLoss exits to test whether the more patient profit-guard formula reduces recoverable exits.

Strategy 935: trusted-asset BUY/SELL recovered short term, but edge remains narrow

Strategy 935 · version 1

Formula and indicators

The current adaptive change tightened BUY and adjusted SELL, while leaving StopLoss unchanged. This matches the evidence: active-revision BUY evidence showed a high bad-buy rate near 41% in the latest active sample, while SELL exits still showed high early-exit behavior and some oversized negative exits. The formula now tries to reduce poor entries and improve loss control without removing confirmed breakdown exits.

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 * 1.25 AND (((LastSellPrice  
!= null AND CurrentPrice <= LastSellPrice * 99.5%) AND 5m-TrendEfficiency-24 >= 42  
AND TrendStrength-1d >= 52 AND 5m-RSI >= 51 AND 5m-RSI <= 62 AND 1m-2 > 0.14 AND  
1m-10 > 0.42 AND 1m-20 > 0.78) OR ((LastSellPrice = null OR CurrentPrice >  
LastSellPrice * 99.5%) AND 5m-TrendEfficiency-24 >= 46 AND TrendStrength-1d >= 56  
AND 5m-RSI >= 55 AND 5m-RSI <= 66 AND 1m-2 > 0.18 AND 1m-10 > 0.50 AND 1m-20 >  
0.90))
```

Strategy 935's BUY formula is selective and cooldown-driven. It begins with "TimeSinceLastSellMin = null OR TimeSinceLastSellMin > 180" and "TimeSinceLastBuyMin = null OR TimeSinceLastBuyMin > 180," so repeated entries are blocked for three hours after either a sell or buy. It requires MarketRegime-1d not bear, CurrentPrice above 1d EMA-50, CurrentPrice above 5m EMA-20, and a full intraday EMA stack: 5m EMA-20 above EMA-50 and EMA-50 above EMA-100. It also requires positive 5m and 1m MACD histograms, 5m RSI trend equal to buy and a volatility cap where 5m NATR Wilder is less than 1.25 times its EMA. The formula then splits into recovery and normal branches. The recovery branch applies when LastSellPrice is not null and CurrentPrice is at or below 99.5% of LastSellPrice. It requires 5m trend efficiency at least 42, daily TrendStrength at least 52, 5m RSI between 51 and 62, and short-term momentum thresholds of 1m-2 above 0.14, 1m-10 above 0.42 and 1m-20 above 0.78. The normal branch applies when no LastSellPrice exists or price is above 99.5% of LastSellPrice; it is stricter, requiring 5m trend efficiency 46, daily strength 56, 5m RSI 55 to 66 and stronger 1m momentum. This structure tries to buy confirmed recovery without chasing every bounce.

SELL formula and interpretation

SELL

```
((ProfitSinceBuyPct >= 1.25 AND CurrentPrice < 5m-EMA-20 AND ((5m-NATR-Wilder-14 <= 5m-NATR-EMA-14 * 1.25 AND DrawdownFromHighPct > 1.05) OR (5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 1.25 AND 5m-NATR-Wilder-14 <= 5m-NATR-EMA-14 * 1.75 AND DrawdownFromHighPct > 1.45) OR (5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 1.75 AND DrawdownFromHighPct > 2.05)) AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND (5m-RSI-trend = sell OR CurrentPrice < 5m-EMA-50)) OR (ProfitSinceBuyPct <= -2.25 AND CurrentPrice < 5m-EMA-50 AND 5m-EMA-20 < 5m-EMA-50 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 5m-RSI-trend = sell AND 1m-2 < -0.25 AND 1m-10 < -0.65 AND 1m-20 < -1.05 AND (MarketRegime-1d = bear OR CurrentPrice < 1d-EMA-50 OR 5m-NATR-Wilder-14 > 5m-NATR-EMA-14 * 1.70)) 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 SELL formula has four major branches. The first is a more patient profit guard: ProfitSinceBuyPct at least 1.25, price below 5m EMA-20, volatility-adjusted drawdown thresholds from 1.05 to 2.05 depending on the 5m NATR regime, both 5m and 1m MACD histograms below zero, and either 5m RSI trend equal to sell or price below 5m EMA-50. This prevents selling merely because a small profit retraced. The second branch is a confirmed-loss branch: ProfitSinceBuyPct at or below negative 2.25, price below 5m EMA-50, 5m EMA-20 below EMA-50, negative MACD on 5m and 1m, 5m RSI trend sell, negative 1m momentum, and either daily bear regime, price below 1d EMA-50 or elevated 5m volatility. The third branch is a structural intraday breakdown requiring 5m trend efficiency 42, price below 5m EMA-50, a bearish 5m EMA stack, negative MACD and negative 1m momentum. The fourth branch is a bear-market daily Bollinger lower-band exit with elevated volatility and negative MACD. The current formula is designed to address prior evidence that many small wins could not offset larger losses.

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 is separate from SELL and requires a material loss. It begins with ProfitSinceBuyPct less than or equal to negative 3.0 and then accepts one of three protective branches. The first is a catastrophe branch when CurrentPrice is at or below 95% of LastBuyPrice. The second requires ProfitSinceBuyPct at or below negative 3.25, price below 5m Bollinger lower band, price below 5m EMA-100, negative 5m and 1m MACD, 5m RSI trend sell, and very negative 1m momentum across 2, 10 and 20 minutes. The third requires 5m NATR Wilder above 3.00 times its EMA, price below 5m Bollinger lower band, negative MACD and sharp negative short-term momentum.

StopLoss is enabled on three plans, but the aggregate KPI windows show stoploss_count zero. Active-revision StopLoss event evidence is too small, so the current change correctly left StopLoss unchanged.

Measured performance

At aggregate level, Strategy 935 improved in the latest seven-day window. It posted 48 trades, 53.5714% win rate, 1.6258 profit factor, positive realized result of 25.4852 and positive portfolio profit of 0.925%. The 30d and 90d results are much thinner: 30d profit factor 1.0762 and portfolio profit 0.8487; 90d profit factor 1.0257 and portfolio profit 0.2959. The BUY/SELL cohort dominates scale with 586 trades over 30d and 821 over 90d. The small CONVERT plan has high convert increase, 18.3101%, but only one tiny plan is involved, so it should not dominate conclusions. Plan-level evidence is mixed: some plans such as 90 and 91 were strong, while 66, 73, 84 and 85 had weak longer-window gain/loss patterns. High activity makes transaction timing and average loss very important.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	48	22.71 \$	1.63×	53.57%	0%	3,059.53 \$	0
30d	590	22.39 \$	1.08×	68.51%	18.31%	38,080.09 \$	0
90d	829	7.85 \$	1.03×	66.15%	18.31%	43,667.64 \$	0

Market alignment

The strategy's non-bear requirement fits a market where only 15 of 153 symbols were bear, but the sideways majority means the stricter current BUY thresholds are important. In a sideways market, a looser trusted-asset recovery rule can buy false reversals. The current market's neutral median RSI and volatile week support the decision to require stronger trend efficiency, daily strength and short-term momentum. However, the strategy's trusted-asset concept can underperform when large-cap assets experience broad weekly drawdowns, because many selected assets weaken together.

Problems found

- Longer-window edge is thin despite high trade count; 90d profit factor was only 1.0257.
- Several plan-level histories show many wins but poor gain/loss magnitude, especially where mean losing trade size exceeded mean winning size.
- The current active bad-buy evidence justified a BUY tightening, but review requires more events before declaring success.
- The shared strategy has a small CONVERT cohort, so changes must not harm the unit-rotation plan even though BUY/SELL dominates evidence.

Adaptive change and expected behavior

The current adaptive change applied to BUY and SELL. BUY was tightened because 17 active-revision buys had an elevated bad-buy rate near 41%. SELL was adjusted to be more patient on profit-guard exits while adding an earlier confirmed-loss branch around negative 2.25%. This directly follows the administrator goal of improving Buy & Hold excess and gain/loss magnitude rather than optimizing win rate alone. H-2026-W41-02 remains unresolved because the review rule asks for at least 100 BUY/SELL events or two full weeks; the current active-revision sample has 43 events.

If the change works, trade count should fall moderately, bad-buy rate should decline, and average loss should compress without destroying the recent positive 7d profit factor. A successful outcome would show stronger 30d profit factor, positive Buy & Hold excess and fewer recoverable early sells. If entries become too strict, activity may drop or the strategy may miss rebounds. If the confirmed-loss branch is too early, negative exits may shrink but recovery-after-sell may rise. These are measurable follow-up questions, not guarantees.

Strategy 932: extreme CONVERT unit growth remains concentrated and StopLoss-sensitive

Strategy 932 · version 1

Formula and indicators

Strategy 932 is a flexible momentum system with broad BUY coverage and tight re-entry controls. Its normal SELL is profit-gated, while StopLoss carries most loss-control burden. The current adaptive change modified StopLoss only, not BUY or SELL. That is appropriate because the new evidence is concentrated in StopLoss-enabled CONVERT activity rather than direct BUY or normal SELL formula signals.

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)))
```

Strategy 932's BUY formula is broad and regime-aware. It starts with a re-entry-chase control: LastSellPrice must be null, CurrentPrice must be at or below LastSellPrice times 1.003, or TimeSinceLastSellMin must exceed 360. This prevents immediate higher-price re-entry unless six hours have passed. It then requires 5m-TrendEfficiency-24 at least 35 and opens a complex set of branches. The first major branch requires action equal buy and either no recent sell, more than 90 minutes since sell, or a strong bull override with high trend strength and positive 1m momentum. It then requires HighestSinceSell to be null, price below 99.35% of that high, or a strong bull trend override. Inside this branch, bull entries require MarketRegime bull, 5m trend efficiency at least 24, daily TrendStrength at least 56, price above 1d EMA-50 and 5m EMA-20, positive MACD on 5m and 1m, RSI between 50 and 67 and controlled 5m volatility. Sideways entries require price above 1d Bollinger middle, trend strength between 38 and 58, positive intraday momentum and price below 5m Bollinger upper. Bear rebound entries require weak daily trend strength, daily RSI below 34, price above the daily lower Bollinger band and positive short-term momentum. The formula also has two continuation branches in non-bear regimes with stronger 1m momentum and EMA alignment. This broadness explains the strategy's opportunity coverage, but also its sensitivity to noisy markets.

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 action-gated: "action = sell AND ProfitSinceBuyPct > 0.35." This means the normal SELL logic does not operate unless the action signal says sell and the position has at least 0.35% profit. It then accepts several profit-protection branches: ProfitSinceBuyPct above 0.65 with DrawdownFromHighPct above 0.50, profit above 1.35 with drawdown above 0.34, or profit above 2.75 with drawdown above 0.26. It also sells profitable positions if both MACD histograms are negative, 1m-10 is below negative 0.18 and drawdown exceeds 0.20; if price is below 5m EMA-50 and 1m-10 is below negative 0.25; or if 5m RSI is above 78 and drawdown exceeds 0.35. Because normal SELL requires profit and action=sell, it is not the main observed exit engine in the current CONVERT evidence. The supplied execution analysis shows no normal SELL exits in active windows, so StopLoss and CONVERT mechanics dominate current interpretation.

STOPLOSS formula and interpretation

STOPLOSS

```
(ProfitSinceBuyPct <= -2.5 AND ((CurrentPrice < LastBuyPrice * 94.4%) OR (CurrentPrice < LastBuyPrice * 95.2% AND 1m-10 < -0.60 AND 1m-20 < -0.90 AND 5m-MACD-hist < 0 AND (CurrentPrice < 5m-EMA-100 OR CurrentPrice < 5m-BB-lower)) 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 > 1.70 AND 1m-MACD-hist < 0 AND 5m-MACD-hist < 0 AND 1m-10 < -0.30 AND CurrentPrice < 5m-EMA-50)
```

The current StopLoss formula was changed in this run. It first handles losses: ProfitSinceBuyPct must be at or below negative 2.5 and one of several conditions must apply. A hard severe-loss branch triggers when CurrentPrice is below LastBuyPrice times 94.4%. A conditional 95.2% branch requires price below that level, 1m-10 below negative 0.60, 1m-20 below negative 0.90, negative 5m MACD and price below either 5m EMA-100 or 5m Bollinger lower. Bear-regime and high-volatility Bollinger breakdown branches remain. A separate profit-protection StopLoss branch requires ProfitSinceBuyPct above 0.5, DrawdownFromHighPct above 1.70, negative 1m and 5m MACD, 1m-10 below negative 0.30 and price below 5m EMA-50. The change is evidence-led: enabled StopLoss data showed 13 exits, 76.9231% early-exit rate and 76.9231% recovery within five minutes. The formula now tries to avoid wick-driven stops while retaining hard emergency exits.

Measured performance

The headline metric is the 30d convert increase of 92.2193% in active plan 67. This is the strongest unit-growth number in the supplied set. However, the same plan had negative 6.7644% 30d portfolio profit and negative 11.9834% 7d portfolio profit. Aggregate 7d profit factor was 0.1068 and realized

result was negative 37.6464. The 30d win rate was 66.6667% but profit factor only 0.8709. Over 90d, active plan 67 had negative 0.9411% portfolio profit despite 92.2193% convert increase. Execution analysis shows 36 events, 4 switches, 13 StopLoss exits and 19 initial entries, all concentrated in one plan. This is high-potential but not diversified evidence.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	7	-40.46 \$	0.11×	25%	0.83%	2,162.1 \$	0
30d	21	-21.56 \$	0.87×	66.67%	92.22%	6,780.07 \$	0
90d	329	-333.48 \$	0.59×	50%	22.04%	32,866.83 \$	0

Market alignment

The strategy's broad regime design fits a market with many sideways symbols and occasional trend pockets. It can find opportunities even when many assets are not cleanly bullish. But the latest week's broad weakness exposed the cost of flexible entries and StopLoss sensitivity. A sideways-majority universe with neutral RSI can generate many false short-term reversals. The strong convert increase suggests unit accumulation worked in at least one path, but negative portfolio profit shows the held exposure lost value in fiat terms.

Problems found

- The strongest unit-growth result is concentrated in one active CONVERT plan, so generalization risk is high.
- Large 30d convert increase did not translate into positive portfolio profit.
- StopLoss exits frequently recovered quickly, indicating wick-driven stop churn.
- Normal SELL has little current evidence because active exits are dominated by CONVERT and StopLoss mechanics.

Adaptive change and expected behavior

The current change adjusted StopLoss only. That follows H-2026-W41-03 and H-2026-W40-04, both of which focused on reducing wick-driven exits without removing emergency protection. BUY was left unchanged because formula-true entries had positive 60-minute follow-through in supplied execution analysis, while false and unavailable entries are not direct BUY-formula evidence. SELL was left unchanged because no normal SELL exits were available. The change deepened the catastrophe branch and added confirmation to intermediate loss exits.

Expected behavior is fewer premature StopLoss exits around recoverable lows. If successful, future enabled-plan StopLoss recovery within five minutes should decline, while negative-exit protection should remain available for persistent breakdowns. The risk is that delaying StopLoss could allow larger losses during true liquidation moves. Review should wait for at least ten new StopLoss exits, as specified in prior hypotheses, and should include mark-to-market portfolio value, not only convert increase.

Strategy 933: validation correctly blocked a flawed proposal after weekly deterioration

Strategy 933 · version 1

Formula and indicators

Strategy 933 is a BUY/SELL-only selective trend strategy. BUY is non-bear and trend-quality focused; SELL is profit-gated; StopLoss handles deeper loss or profit-peak protection. The important current formula event is not a successful change but validation_blocked. This demonstrates the safety layer of customizable trading intelligence: AI can propose, but scenario validation prevents malformed formulas from becoming active.

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))
```

Strategy 933's BUY formula is a selective active-momentum filter. It begins by preventing higher-price re-entry churn: LastSellPrice must be null, CurrentPrice must be at or below LastSellPrice times 1.003, or TimeSinceLastSellMin must exceed 360. It excludes bear regimes through "MarketRegime-1d != bear." It then requires 5m-TrendEfficiency-24 at least 36, daily TrendStrength at least 48, price above 1d EMA-50, price above 5m EMA-20 and 5m EMA-20 above 5m EMA-50. Both 5m and 1m MACD histograms must be positive, and 5m NATR Wilder must be below 1.35 times 5m NATR EMA. RSI must be between 53 and 68, and TimeSinceLastBuyMin must be null or above 60. The formula then allows either an action=buy branch with 1m-2 above 0.08, 1m-10 above 0.28 and 1m-20 above 0.20 plus a HighestSinceSell anti-chase condition, or a stronger continuation branch requiring daily TrendStrength at least 56, 5m EMA-50 above EMA-100, stronger 1m momentum and 5m RSI not above 66. This is cleaner and narrower than Strategy 932, prioritizing trend quality over broad opportunity coverage.

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 applied SELL formula requires "action = sell AND ProfitSinceBuyPct >= 0.65." That means it is not a general loss exit; it is primarily a profit-retention mechanism. Within that constraint, it sells when profit and drawdown thresholds are met: profit at least 0.65 with drawdown above 0.50, profit at least 1.20 with drawdown above 0.38, or profit at least 2.20 with drawdown above 0.30. It also sells profitable positions when 5m and 1m MACD histograms are both negative and 1m-10 is below negative 0.12; when price is below 5m EMA-50 and 1m-10 is below negative 0.18; or when 5m RSI exceeds 74

and drawdown exceeds 0.28. The current optimization attempt was validation-blocked due to a syntax error in a proposed sell formula, so this applied SELL remains the valid logic. Sell evidence still shows many early exits and recoveries, but invalid formula output must not be deployed.

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 applied StopLoss formula requires either a loss branch or a profit-protection branch. The loss branch begins with ProfitSinceBuyPct at or below negative 2.5. At the 95.2% of LastBuyPrice level, it requires either a deeper price breach below 94.6% or short-term confirmation: 1m-2 below negative 0.45, 1m-10 below negative 0.80, 1m-20 below negative 1.10 and negative MACD on 1m and 5m. It also retains bear-regime and volatility breakdown branches using the 5m Bollinger lower band, 5m EMA-100, negative short-term momentum and negative MACD. The profit-protection branch requires ProfitSinceBuyPct above 0.5, DrawdownFromHighPct above 1.25 and negative 1m and 5m MACD. StopLoss-enabled evidence showed 12 exits, 75% early, 58.333% near the following 60-minute low and high recovery rates. That supports patient confirmation, but current optimization was blocked, so no new formula should be inferred.

Measured performance

The aggregate current windows are mixed. The latest 7d window was poor: 132 trades, 48.3871% win rate, 0.2206 profit factor, negative 30.7777 realized result and negative 7.9398% portfolio profit. Longer windows are better but still not cleanly positive in portfolio terms: 30d profit factor 1.1418 and realized result 16.8854, but portfolio profit negative 0.9229; 90d profit factor 1.0209 and realized result 5.8036, but portfolio profit negative 1.5471. This is a high-turnover strategy where small average winners can be overwhelmed by loss magnitude and mark-to-market drag. Prior W41 evidence had stronger 30d and 90d portfolio profit, so the deterioration is real but recent.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	132	-41.95 \$	0.22×	48.39%	—	2,789.07 \$	0
30d	1,031	-4.53 \$	1.14×	78.52%	—	22,452.9 \$	0
90d	2,464	-7.64 \$	1.02×	68.98%	—	53,613.9 \$	0

Market alignment

A selective non-bear strategy should theoretically fit a market with only 15 bear symbols, but the sideways majority and weak week created whipsaw. The market's neutral median RSI and broad short-term drawdowns meant action=sell profit guards and StopLoss exits could occur into recoverable

weakness. The formula's exclusion of bear entries avoids some falling-knife risk, but it also means the strategy depends on bull and sideways entries being sufficiently selective.

Problems found

- Seven-day profit factor collapsed to 0.2206 and portfolio profit to negative 7.9398%.
- Current proposal was validation-blocked, so no new optimization improvement can be claimed.
- High trade count with only slightly positive 90d profit factor indicates fragile edge.
- StopLoss evidence still suggests recoverable exits, but current formula change did not pass validation.

Adaptive change and expected behavior

No current change was applied because validation failed. The validation error reported a syntax problem in the proposed sell formula, and `optimization_status` was `validation_blocked`. This supports H-2026-W41-04: invalid formula proposals must remain blocked. The prior valid StopLoss-only repair remains the latest applied logic. Given weekly deterioration, a repair is still needed, but it must be syntactically valid, scenario-reachable and separately justified by SELL or StopLoss evidence.

With the applied formula unchanged, Strategy 933 should continue to seek cleaner non-bear momentum entries and profit-gated exits. If the market stabilizes, its 30d profit factor could recover, but the latest 7d weakness warns that loss magnitude and mark-to-market drag must be monitored. Next optimization should focus on a valid exit repair, not broad entry rewriting, and should measure sell early-exit rate, StopLoss recovery and Buy & Hold excess after at least 100 additional BUY/SELL events.

Strategy 907: STOCK swing logic preserved entries and made exits more patient

Strategy 907 · version 1

Formula and indicators

Strategy 907 is a BUY/SELL STOCK swing system. BUY is multi-timeframe and regime-specific. SELL and StopLoss were changed because exit evidence, not entry evidence, was the main weakness. The current logic reflects a swing-trading hypothesis: tolerate ordinary intraday noise, but exit when multi-timeframe deterioration or severe price loss is confirmed.

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)
```

Strategy 907's BUY formula is unchanged in the current adaptive change. It is action-gated: action must equal buy. It then selects among bull, sideways and bear branches using daily and 5m confirmation. In the bull branch, MarketRegime-1d must be bull, daily TrendStrength at least 68, price above 1d EMA-20 and EMA-50, 1d EMA-20 above 1d EMA-50, daily MACD histogram above zero, daily RSI trend buy, daily RSI between 52 and 66, daily NATR below 7.5, and a strong 5m EMA stack with 5m RSI trend buy, positive 5m MACD, 5m RSI between 54 and 66 and restrained 5m volatility. The sideways branch requires daily trend strength between 35 and 46, price above 1d EMA-50 and 1d Bollinger middle but below upper band, daily RSI 47 to 57, daily RSI trend buy, positive daily MACD, and similar 5m confirmation with narrower RSI and volatility limits. The bear branch is a reversal branch requiring low trend strength, very low daily RSI below 25, daily RSI trend buy, price above 1d lower Bollinger band, positive daily MACD, controlled daily NATR and 5m recovery confirmation. A 1440-minute buy cooldown prevents overtrading. The low bad-buy evidence justified preserving this entry logic.

SELL formula and interpretation

SELL

```
((action = sell AND (5m-MACD-hist < 0 OR 1d-RSI > 74 OR CurrentPrice > 1d-BB-upper)) OR (5m-RSI-trend = sell AND 5m-MACD-hist < 0 AND CurrentPrice < 5m-EMA-50)) AND ((CurrentPrice > LastBuyPrice * 102.4% AND (DrawdownFromHighPct > 5m-NATR-Wilder-14 * 2.4 OR (CurrentPrice < 5m-EMA-50 AND 5m-RSI < 50) OR 1d-RSI > 76)) OR (MarketRegime-1d = bull AND (((TrendStrength-1d < 48 AND CurrentPrice < 1d-EMA-20 AND 1d-MACD-hist < 0) OR (DrawdownFromHighPct > 1d-NATR-Wilder-14 * 1.75 AND 5m-RSI < 52 AND 5m-MACD-hist < 0)) AND CurrentPrice > LastBuyPrice * 100.6%)) OR (MarketRegime-1d = sideways AND ((TrendStrength-1d < 26 AND 1d-MACD-hist < 0) OR (CurrentPrice > 1d-BB-upper AND 1d-RSI > 74) OR (CurrentPrice < 1d-BB-middle AND 1d-MACD-hist < 0 AND 5m-RSI < 48) OR (DrawdownFromHighPct > 1d-NATR-Wilder-14 * 1.85 AND 5m-MACD-hist < 0)) AND CurrentPrice > LastBuyPrice * 99.8%) OR (MarketRegime-1d = bear AND (TrendStrength-1d > 42 OR CurrentPrice < 1d-BB-lower OR 1d-RSI > 48 OR 1d-MACD-hist < -0.08 OR DrawdownFromHighPct > 1d-NATR-Wilder-14 * 1.55) AND CurrentPrice > LastBuyPrice * 98.8%))
```

The current SELL formula is more selective than baseline. It requires either action=sell with confirming 5m MACD deterioration, daily RSI above 74 or price above 1d Bollinger upper, or a 5m RSI-trend sell with negative 5m MACD and price below 5m EMA-50. It then applies regime-specific exits. The first branch takes profit only when CurrentPrice exceeds LastBuyPrice by 2.4% and either drawdown exceeds 2.4 times 5m NATR, price is below 5m EMA-50 with 5m RSI below 50, or daily RSI exceeds 76. Bull-regime exits require deeper confirmation: trend strength below 48 with price below 1d EMA-20 and negative daily MACD, or a large drawdown above 1.75 times daily NATR with weak 5m RSI and negative 5m MACD, while price remains at least 0.6% above LastBuyPrice. Sideways exits require low trend strength with negative daily MACD, overbought daily Bollinger/RSI, break below daily Bollinger middle with negative daily MACD and weak 5m RSI, or a large daily-NATR drawdown with negative 5m MACD. Bear exits remain more defensive. The aim is to reduce RSI-only intraday noise and let profitable swing positions run.

STOPLOSS formula and interpretation

STOPLOSS

```
(1d-NATR-Wilder-14 > 13.5 AND 1d-MACD-hist < -0.02 AND 5m-MACD-hist < 0) OR CurrentPrice < LastBuyPrice * 96.2% OR (CurrentPrice < LastBuyPrice * 97.2% AND 1d-MACD-hist < 0 AND 5m-MACD-hist < 0 AND 5m-RSI < 42) OR (DrawdownFromHighPct > 1d-NATR-Wilder-14 * 2.45 AND 5m-MACD-hist < 0 AND 5m-RSI-trend = sell AND 5m-RSI < 45 AND CurrentPrice < 5m-EMA-50) OR (CurrentPrice < 5m-BB-lower AND 5m-MACD-hist < 0 AND 5m-RSI-trend = sell AND 5m-RSI < 44 AND DrawdownFromHighPct > 5m-NATR-Wilder-14 * 2.8) OR (MarketRegime-1d = bear AND CurrentPrice < LastBuyPrice * 97.4% AND 1d-MACD-hist < 0 AND 5m-MACD-hist < 0 AND 5m-RSI < 46)
```

The revised StopLoss formula keeps hard protection but raises confirmation. It triggers when 1d NATR Wilder is above 13.5, daily MACD histogram below negative 0.02 and 5m MACD below zero; when CurrentPrice is below 96.2% of LastBuyPrice; when CurrentPrice is below 97.2% of LastBuyPrice with negative daily and 5m MACD and 5m RSI below 42; when DrawdownFromHighPct exceeds 2.45 times daily NATR with negative 5m MACD, 5m RSI trend sell, 5m RSI below 45 and price below 5m EMA-50; when price is below 5m Bollinger lower band with negative 5m MACD, 5m RSI trend sell, 5m RSI below

44 and drawdown above 2.8 times 5m NATR; or when bear regime combines price below 97.4% of LastBuyPrice with negative daily and 5m MACD and weak 5m RSI. This makes shallow pullbacks less likely to stop out while retaining catastrophe and confirmed deterioration exits.

Measured performance

The strategy is young but notable. Over 7d it posted 80 trades, profit factor 2.9081 and positive 0.4955% portfolio profit. Over 30d and 90d, because the plan history is short, both windows contain the same 137 trades with 47.619% win rate, 2.952 profit factor and 0.2261% portfolio profit. Realized result was positive 20.0027. Plan-level evidence is split. Plan 1 had positive 30d Buy & Hold excess of 1.655017, while plan 86 had negative excess of 1.468758. The high profit factor despite sub-50% win rate means winners were much larger than losers, which is favorable for swing logic. However, portfolio profit remains small, so improvement must be measured against exposure and Buy & Hold.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	80	2.96 \$	2.91×	48.72%	—	4,114.57 \$	0
30d	137	1.36 \$	2.95×	47.62%	—	7,022.05 \$	0
90d	137	1.36 \$	2.95×	47.62%	—	7,022.05 \$	0

Market alignment

This is the only selected STOCK strategy, so direct crypto market context is less applicable. Still, the same formula principles apply: the system requires daily trend and 5m confirmation, which is appropriate in volatile, mixed regimes. The current market guidance about Buy & Hold excess is important because the strategy's raw profit was small, and one plan lagged Buy & Hold despite strong profit factor.

Problems found

- Sample is young; 30d and 90d windows are effectively the same short active period.
- Portfolio profit is modest despite strong realized profit factor.
- Prior exit evidence showed high early-exit and StopLoss recovery rates, so exits remain the core risk.
- Plan-level Buy & Hold excess is mixed, with one plan positive and one negative.

Adaptive change and expected behavior

The current change adjusted SELL and StopLoss only. Baseline evidence showed sell early-exit rate 75%, StopLoss early-exit rate 68.75% and StopLoss negative-exit rate 81.25%, with many recoveries after exits. Bad-buy rate was low, so BUY was preserved. This directly tests H-2026-W41-05. The change aims to reduce premature exits without removing hard protection.

If successful, the strategy should maintain a relatively high gain/loss ratio while reducing exits that occur near short-term lows. Profit factor may remain high even with win rate below 50%, which is acceptable if portfolio profit and Buy & Hold excess improve. The main risk is that wider SELL and StopLoss thresholds allow larger losses during true breakdowns. Review requires at least 50 additional events, with specific attention to StopLoss early-exit rate, sell early-exit rate, portfolio profit and Buy & Hold excess.

Strategy 938: stricter entries and revised exits respond to clear underperformance

Strategy 938 · version 1

Formula and indicators

Strategy 938 is a regime-adaptive BUY/SELL trend-capture system. The current change touched BUY and SELL only. BUY became stricter across cooldowns, intraday EMA stack, 1m RSI trend, volatility cap and regime-specific trend conditions. SELL was changed to improve profit-trail quality and add earlier confirmed breakdown exits. StopLoss stayed constant because no enabled StopLoss evidence exists.

BUY formula and interpretation

BUY

```
(TimeSinceLastSellMin = null OR TimeSinceLastSellMin > 120) AND  
(TimeSinceLastBuyMin = null OR TimeSinceLastBuyMin > 90) 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 AND 1m-RSI >= 54 AND  
5m-NATR-Wilder-14 < 5m-NATR-EMA-14 * 1.30 AND ((MarketRegime-1d = bull AND  
CurrentPrice > 1d-EMA-20 AND CurrentPrice > 1d-EMA-50 AND TrendStrength-1d >= 55  
AND 5m-TrendEfficiency-24 >= 40 AND 5m-RSI >= 52 AND 5m-RSI <= 66 AND 1d-MACD-hist  
> 0 AND 1d-RSI-trend = buy AND 1m-2 > 0.10 AND 1m-10 > 0.35 AND 1m-20 > 0.70) OR  
(MarketRegime-1d = sideways AND market-action = buy AND CurrentPrice > 1d-EMA-20  
AND CurrentPrice > 1d-BB-middle AND TrendStrength-1d >= 45 AND 5m-TrendEfficiency-  
24 >= 48 AND 5m-RSI >= 53 AND 5m-RSI <= 63 AND 1m-2 > 0.14 AND 1m-10 > 0.45 AND 1m-  
20 > 0.85 AND CurrentPrice < 5m-BB-upper) OR (MarketRegime-1d = bear AND market-  
action = buy AND TrendStrength-1d <= 30 AND 1d-RSI <= 34 AND 1d-RSI-trend = buy AND  
CurrentPrice > 1d-BB-lower AND CurrentPrice > 5m-EMA-100 AND 5m-TrendEfficiency-24  
>= 55 AND 5m-RSI >= 55 AND 5m-RSI <= 61 AND 1m-2 > 0.20 AND 1m-10 > 0.65 AND 1m-20  
> 1.20))
```

Strategy 938's current BUY formula was materially tightened. It begins with longer cooldowns: TimeSinceLastSellMin must be null or above 120, and TimeSinceLastBuyMin must be null or above 90. It requires CurrentPrice above 5m EMA-20, 5m EMA-20 above EMA-50 and EMA-50 above EMA-100, positive 5m and 1m MACD histograms, 5m RSI trend buy, 1m RSI trend buy, 1m RSI at least 54, and 5m NATR Wilder less than 1.30 times 5m NATR EMA. The bull branch requires price above 1d EMA-20 and 1d EMA-50, daily TrendStrength at least 55, 5m trend efficiency at least 40, 5m RSI 52 to 66, positive daily MACD, daily RSI trend buy and stronger 1m momentum. The sideways branch requires market-action buy, price above 1d EMA-20 and daily Bollinger middle, daily TrendStrength at least 45, 5m trend efficiency 48, RSI 53 to 63, stronger 1m momentum and price below 5m Bollinger upper. The bear branch is very restrictive: market-action buy, daily TrendStrength at most 30, daily RSI at most 34, daily RSI trend buy, price above daily lower Bollinger band and 5m EMA-100, 5m trend efficiency at least 55, RSI 55 to 61 and strong 1m momentum. This directly addresses weak entries.

SELL formula and interpretation

SELL

```
((MarketRegime-1d = bull AND ProfitSinceBuyPct >= 2.20 AND DrawdownFromHighPct > 1.60 AND CurrentPrice < 5m-EMA-20 AND 5m-MACD-hist < 0 AND (1m-MACD-hist < 0 OR 1m-10 < -0.20)) OR (MarketRegime-1d = sideways AND ProfitSinceBuyPct >= 1.40 AND DrawdownFromHighPct > 1.10 AND CurrentPrice < 5m-EMA-20 AND 5m-RSI-trend = sell AND 5m-MACD-hist < 0 AND (1m-MACD-hist < 0 OR 1m-10 < -0.25)) OR (MarketRegime-1d = bear AND ProfitSinceBuyPct >= 0.90 AND DrawdownFromHighPct > 0.90 AND CurrentPrice < 5m-EMA-20 AND 5m-RSI-trend = sell AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0) OR (ProfitSinceBuyPct <= -1.60 AND CurrentPrice < 5m-EMA-50 AND 5m-EMA-20 < 5m-EMA-50 AND 5m-RSI < 45 AND 5m-RSI-trend = sell AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-20 < -0.90) OR (ProfitSinceBuyPct <= -2.60 AND CurrentPrice < 5m-EMA-100 AND 5m-EMA-20 < 5m-EMA-50 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-10 < -0.60) OR (ProfitSinceBuyPct <= -3.40 AND CurrentPrice < 5m-BB-lower AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0 AND 1m-2 < -0.60) OR (ProfitSinceBuyPct <= -4.20 AND CurrentPrice < 5m-EMA-100 AND 5m-MACD-hist < 0 AND 1m-MACD-hist < 0))
```

The revised SELL formula keeps patient profit trails but adds more structured loss exits. In bull regime, it requires ProfitSinceBuyPct at least 2.20, DrawdownFromHighPct above 1.60, price below 5m EMA-20, negative 5m MACD and either negative 1m MACD or 1m-10 below negative 0.20. Sideways profit exits require profit at least 1.40, drawdown above 1.10, price below 5m EMA-20, 5m RSI trend sell, negative 5m MACD and either negative 1m MACD or 1m-10 below negative 0.25. Bear profit exits use lower profit thresholds but require price below 5m EMA-20, 5m RSI trend sell and negative MACD on both timeframes. Loss exits now include a branch at ProfitSinceBuyPct at or below negative 1.60 with price below 5m EMA-50, 5m EMA-20 below EMA-50, 5m RSI below 45, 5m RSI trend sell, negative MACD and 1m-20 below negative 0.90; another at negative 2.60 below 5m EMA-100; another at negative 3.40 below 5m Bollinger lower; and a severe branch at negative 4.20. This tries to reduce repeated deep losses without selling every minor pullback.

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)
```

StopLoss is unchanged. The formula remains “ProfitSinceBuyPct <= -4.50” or a confirmed breakdown at ProfitSinceBuyPct at or below negative 2.50 with price below 5m Bollinger lower, price below 5m EMA-100, negative 5m and 1m MACD and 1m-10 below negative 0.65. The observed active plan has StopLoss disabled, and the enabled cohort has zero events. Therefore, any StopLoss conclusion would be unsupported. The strategy relies on SELL loss branches for observed downside control, with StopLoss acting only as a plan-level option or dormant formula layer. This separation matters: because stoploss_policy is disabled, the formula cannot be credited or blamed for current exits.

Measured performance

Strategy 938 is the weakest current performer in the selected set. It had 36 trades over 7d, win rate 17.6471%, profit factor 0.1769, negative realized result 5.348 and negative 10.751% portfolio profit. Over 30d and 90d, both windows show 73 trades, win rate 25.8065%, profit factor 0.5312 and negative 8.2705% portfolio profit. Plan 92's 30d Buy & Hold excess was negative 5.217479, and its downside

capture was 58.301198 while upside capture was negative. Execution analysis showed 34 active events, 18 buys, 16 sells, mean winning return 3.269467% and mean losing return negative 4.019646%. The loss magnitude and high negative-exit rate justify structural repair.

Window	Trades	Profit	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	36	-5.52 \$	0.18x	17.65%	—	404.82 \$	0
30d	73	-4.14 \$	0.53x	25.81%	—	835.13 \$	0
90d	73	-4.14 \$	0.53x	25.81%	—	835.13 \$	0

Market alignment

A regime-adaptive strategy should benefit from mixed market conditions, but the supplied evidence shows the original and prior active versions accepted too many weak entries and exited too many losing positions. In a market where 105 of 153 symbols were sideways and short-term large-cap crypto weakened, loose regime adaptation can become false confirmation. The stricter BUY formula now better matches the neutral-to-weak weekly environment by requiring market-action buy in sideways and bear branches and stronger 1m/5m alignment.

Problems found

- Current 7d profit factor was only 0.1769 and portfolio profit negative 10.751%.
- 30d and 90d profit factor remained below one at 0.5312.
- Active bad-buy rate was high at 0.3333 in evaluation evidence.
- Sell negative-exit rate was high, with mean losing return larger than mean winning return.
- StopLoss evidence is unavailable because observed plans have StopLoss disabled.

Adaptive change and expected behavior

The change supports H-2026-W41-06. The prior hypothesis expected stricter BUY and more patient SELL to improve Buy & Hold excess if upside participation improves. Current evidence showed this remains unresolved and urgent: negative Buy & Hold excess, high bad-buy rate, large losses and frequent negative exits. BUY was tightened substantially, and SELL added earlier confirmed loss branches near negative 1.60 and negative 2.60 while keeping patient profit trails. StopLoss was left unchanged due to no enabled evidence.

If the change works, trade count should decline, bad-buy rate should fall and average losing return should shrink. Portfolio profit and Buy & Hold excess are the decisive metrics, not win rate. The risk is over-tightening: the strategy may miss recoveries in fast rebounds, especially if market-action buy is slow. Another risk is that earlier loss exits may still occur near recoverable lows. The next review should require at least 100 BUY/SELL events or two full weeks, with specific attention to upside capture, downside capture, Buy & Hold excess and sell negative-exit rate.

Hypotheses and next review

H-2026-W42-01

Strategy 934's current CONVERT formula will preserve positive 30d convert increase only if switch-pair confirmation improves beyond the current one-pair sample.

Measurement: Track confirmed switch count, target-minus-source returns at 60m and 180m, convert increase, and portfolio profit.

Review: After at least 10 confirmed switches or two full weeks.

H-2026-W42-02

Strategy 935's stricter BUY and revised SELL will improve gain/loss magnitude more than it reduces usable trade count.

Measurement: Track bad-buy rate, mean winning amount, mean losing amount, profit factor, trade count, Buy & Hold excess and sell recovery rates.

Review: After at least 100 new BUY/SELL events.

H-2026-W42-03

Strategy 932's revised StopLoss will reduce five-minute recovery after enabled StopLoss exits while retaining emergency protection.

Measurement: Track enabled StopLoss exit count, 1m/2m/5m recovery, negative-exit rate, maximum adverse excursion after non-exit signals and active-plan portfolio profit.

Review: After at least 10 new enabled StopLoss exits.

H-2026-W42-04

Strategy 933 requires a valid exit repair before performance can be improved, and validation blocking should continue to prevent malformed formulas.

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

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

H-2026-W42-05

Strategy 907's patient SELL and stricter StopLoss will reduce premature exits without erasing its positive realized profit factor.

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

Review: After at least 50 additional events.

H-2026-W42-06

Strategy 938's stricter BUY and revised SELL will improve Buy & Hold excess only if bad-buy and negative-exit rates decline together.

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

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

Conclusion

The closed-week evidence argues for disciplined customization, not blind optimization. The strongest individual growth statistic was Strategy 932's 30d CONVERT increase, but the same evidence set shows why the administrator's emphasis on Buy & Hold excess, portfolio profit, capture and gain/loss magnitude is essential. Unit growth, high win rate or high realized profit factor can each be useful, but none is sufficient alone. Strategy 932 accumulated units strongly in one active plan while still losing portfolio value. Strategy 933 generated positive longer-window profit factor while losing portfolio value and suffering a weak week. Strategy 907 produced a high profit factor but only modest portfolio profit. Strategy 938's negative results showed that regime adaptation without enough entry quality and loss control can underperform quickly.

The most consistent technical issue remains exits. StopLoss and profit-guard rules frequently show recovery after exit, especially in strategies 932, 933 and 907. Yet the answer is not to remove protection. The evidence supports confirmation-based patience: preserve hard emergency branches, but reduce wick-driven exits and avoid selling near recoverable lows. Validation also proved its value. Strategy 933's invalid optimization was blocked, preventing a malformed formula from becoming active logic.

The broader educational conclusion is that CoinRobot's formula framework makes trading intelligence inspectable. Users can encode market beliefs about trend, momentum, volatility and risk; AI can propose revisions; and the research process can test whether those revisions improve measurable outcomes. The next reports should judge success by sustained positive Buy & Hold excess, lower loss magnitude, fewer recoverable exits and adequate sample size, not by isolated favorable numbers.

Limitations

- Several current strategy results are concentrated in one or two plans, especially Strategy 932 and Strategy 938, so generalization risk is high.
- Some windows have different active-plan counts and coverage percentages; 7d, 30d and 90d comparisons are not always like-for-like.
- Provider notes warn that some global market fields may not be exact historical closing snapshots.
- CONVERT switch-pair confirmation is sparse for several strategies, limiting target-versus-source conclusions.
- StopLoss conclusions apply only to enabled-policy cohorts; disabled plans cannot provide realized StopLoss evidence.
- No external macro or news feed was enabled, so event interpretation is limited to supplied crypto events and price context.
- Buy & Hold benchmarks are plan-scoped and depend on selected baskets; they should not be generalized to all crypto assets.
- Adaptive changes generated at the current run are hypotheses unless sufficient post-change evidence is already present.

Reproducibility appendix

Run ID: 20261019-011001-19682408. Snapshot generated at 2026-10-19T01:10:01+00:00. The machine-readable run record is retained privately by CoinRobot.AI.

Research, not investment advice. Past behavior does not guarantee future results.

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