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Rotation Strength Met a Risk-Control Test

Closed-week review as of 2026-10-18 23:59 UTC across three followed and three priority-selected public strategies

Reproducible strategy research

About CoinRobot.AI

CoinRobot.AI lets traders run and refine rule-based strategies on connected trading platforms and user-controlled smart-contract Vaults. This research reviews actual trading outcomes and the evidence behind strategy refinements. Funds remain under user control.

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Abstract

This edition reviews six public strategies during a week when crypto markets pulled back from a stronger ninety-day backdrop and most tracked assets sat in sideways regimes. The clearest tension is that several strategies still show useful realized trade quality or asset-unit growth, yet portfolio value and Buy & Hold excess often lag. [Universal STOCK - Optimized Swing v1 \(907\)](#) had the strongest profit

factor, [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) and [CONVERT - Relative Momentum Rotation \(934\)](#) retained notable CONVERT unit growth, and [BUY/SELL - Trusted Asset Recovery Profit Guard \(935\)](#) stabilized into modest positive portfolio performance. The weakest current pattern was not simply trade frequency; it was exit quality, large losing trades, and insufficient upside capture after entries.

Executive summary

- Crypto context was mixed: Bitcoin remained up about 24% over ninety days, but the closed week was weak across BTC, ETH, BNB and SOL, with the broader CoinRobot market vector mostly sideways.
- [Universal STOCK - Optimized Swing v1 \(907\)](#) produced the strongest realized profit factor in the current set, yet a small portfolio gain and continued premature-exit evidence led to a SELL and STOPLOSS refinement.
- [CONVERT - Relative Momentum Rotation \(934\)](#) preserved positive 30-day and 90-day unit growth, but its cash-value portfolio return was negative and current switch evidence was too thin to justify another rule change.
- [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) showed very high 30-day CONVERT unit growth, but fiat performance deteriorated and thirteen stop-loss exits showed repeated bounce risk; a STOPLOSS-only refinement was adopted.
- [Universal - Selective Trend Momentum Profit Guard \(933\)](#) retained existing rules after a severe one-week drawdown, because longer windows still showed positive realized profit factor and no new change was adopted.
- [BUY/SELL - Regime Adaptive Trend Capture \(938\)](#) had the weakest current portfolio result; BUY and SELL were tightened again because bad entries and negative exits remained material.

Strategies at a glance

Read the overall assessment first, then follow each strategy for its trading idea, results and next review.

Strategy	Review group	Overall assessment
CONVERT - Relative Momentum Rotation (934)	Regular follow-up	This CONVERT strategy still achieved positive unit growth over the thirty- and ninety-day windows, but the current week showed weak cash performance and only a small number of switch observations. The main limitation is that current paired post-switch evidence is too thin to prove rotation quality after the previous StopLoss change.
BUY/SELL - Trusted Asset Recovery Profit Guard (935)	Regular follow-up	This strategy stabilized into modest positive portfolio performance across the current windows, but evidence still pointed to entry-quality and exit-timing problems. A refinement was adopted, with the limitation that the prior SELL hypothesis has not yet reached its full review threshold.
Universal - Flexible Momentum Quick Profit Guard (932)	Regular follow-up	This flexible CONVERT-heavy strategy delivered striking unit growth in the active Plan, but fiat portfolio performance deteriorated and stop-loss behavior showed repeated bounce risk. The evidence supported another STOPLOSS-only refinement, although unit growth remains hard to interpret without better counterfactual relative-asset data.
Universal -	Additional	This selective BUY/SELL strateav suffered the sharpest current-week deterioration among the

Selective Trend Momentum Profit Guard (933)	Additional priority review	This selective BUY/SELL strategy, centered on the sharpest current trend acceleration among the larger samples, but longer-window realized profit factor remained slightly positive. Existing rules were retained, with the limitation that large losing trades still dominate the risk question.
Universal STOCK - Optimized Swing v1 (907)	Additional priority review	This stock swing strategy had the strongest realized profit factor in the current set, yet portfolio gains were small and exit evidence still showed premature protection. A SELL and STOPLOSS refinement was adopted, with stock-market context unavailable beyond the supplied Plan benchmarks.
BUY/SELL - Regime Adaptive Trend Capture (938)	Additional priority review	This regime-adaptive BUY/SELL strategy had the weakest current portfolio outcome and still showed bad-entry and negative-exit pressure. BUY and SELL were refined again, but the sample remains small and post-change success cannot be claimed yet.

Market analysis

The crypto backdrop helps explain why momentum systems had uneven outcomes. Over the ninety-day lookback, Bitcoin was still strongly positive, with CoinGecko showing a 23.86% return and Binance BTCUSDT showing 24.72%. ETH, BNB and SOL also remained positive over ninety days, and Binance breadth for the four listed majors was positive. The closed week, however, was a risk-off or consolidation week rather than a continuation week: BTC, ETH, BNB and SOL all declined from the prior weekend into 2026-10-18, with ETH and SOL suffering larger drawdowns than BTC. The CoinRobot market vector also showed a sideways-heavy regime distribution, with 105 of 153 symbols classified as sideways, 33 bull and 15 bear. Median daily RSI near 48.62 reinforced the lack of broad upside pressure. This setting is difficult for strategies that require confirmed continuation, because entries can be late while exits are tested quickly. It is also difficult for CONVERT strategies: unit accumulation can improve even while cash value falls if the held asset weakens against fiat. The supplied stock strategy has no comparable broad equity-market context in this dataset, so its results are evaluated using its own Plan outcomes and Buy & Hold comparisons rather than crypto market conditions.

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: how we evaluate strategies

CoinRobot research regularly reviews real trading results to understand which trading ideas are working, where they struggle, and what could be improved. We compare recent activity with longer observation periods, normally seven, thirty and ninety days. We assess returns, gains relative to simply

holding the asset, the balance between winning and losing trades, drawdowns and the amount of trading evidence. Missing observations are not treated as zero performance, and a small sample does not justify a firm conclusion.

This edition includes 3 regularly followed strategies and 3 additional strategies selected by review priority. The additional selection is not random. Public strategies are ranked by current live usage, broader adoption, requests for adaptive management, time since the last review and whether a review is due. Latest versions are preferred; an older version is eligible only when it retains substantial live usage exceeding the latest version. This focuses research on strategies that traders actually use, rather than providing a representative sample of every available strategy.

Closed-trade results count completed gains and losses. Portfolio value change also reflects open holdings, so these measures can have opposite signs. Positive profit factor alone does not prove outperformance against holding the same assets. An unavailable observation is shown as a dash, not zero.

A strategy is a set of trading rules built from indicators such as trend, momentum and volatility, together with the state of the current position. BUY rules identify eligible entries, SELL rules identify ordinary exits, and STOPLOSS rules identify protective exits when that protection is enabled for the trading Plan. Rules are assessed as market observations arrive; a signal is a trading condition, not a guarantee of execution or profit. The Plan also determines the execution model and its risk settings.

BUY/SELL seeks effective entries and exits and is judged on realized outcomes as well as remaining exposure. CONVERT rotates between assets with the primary aim of accumulating more asset units. A rotation need not mean that an ordinary BUY or SELL signal fired. A fall in the cash value of a CONVERT holding, or the absence of StopLoss, does not alone establish strategy failure: unit growth, relative asset performance, fees, time spent holding and downside exposure must be considered together. More units may benefit from a later price recovery, but recovery and future profit are not assured.

Refinements target specific observed weaknesses, such as late entries, avoidable exits or ineffective rotations. We distinguish changes adopted from rules left unchanged. Where previous research and comparable later observations are available, we revisit the earlier expectation and report whether it is supported, contradicted or still uncertain. A before-and-after difference alone does not prove that a change caused the result. Each strategy review ends with what to measure next.

BUY/SELL and CONVERT execution models

The BUY/SELL cohort dominated this edition by event count. BUY/SELL strategies were responsible for most completed entries and exits in [BUY/SELL - Trusted Asset Recovery Profit Guard \(935\)](#), 933, 907 and 938, and their results show a recurring tradeoff: high or acceptable win rates did not automatically translate into portfolio outperformance because average losses could be larger than average wins or exits could occur before meaningful trend capture. [Universal - Selective Trend Momentum Profit Guard \(933\)](#) illustrates this clearly: thirty-day profit factor remained above one, but the week was sharply negative and mean losing return was much larger than mean winning return. [Universal STOCK - Optimized Swing v1 \(907\)](#) had better realized trade quality, with a strong profit factor, but small portfolio gain still raised questions about exit timing. The CONVERT cohort was concentrated in Strategies 934 and 932. [CONVERT - Relative Momentum Rotation \(934\)](#) rotated slowly this week and preserved positive unit growth over thirty and ninety days, but target assets underperformed source assets over sixty and one hundred eighty minutes in the limited paired sample. [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) achieved very high convert increase in one active Plan, but its fiat

portfolio value fell, showing the difference between unit accumulation and cash performance. CONVERT evidence is therefore constructive only when unit growth, relative rotation quality and downside exposure are considered together.

Strategy	Execution model	Plans	30d trades	30d value change	Profit factor	Win rate	Unit increase
CONVERT - Relative Momentum Rotation (934)	CONVERT	8	58	-52.29 \$	1.7×	54.29%	11.11%
BUY/SELL - Trusted Asset Recovery Profit Guard (935)	BUY/SELL	9	586	21.21 \$	1.07×	68.07%	—
BUY/SELL - Trusted Asset Recovery Profit Guard (935)	CONVERT	1	4	1.18 \$	—	100%	18.31%
Universal - Flexible Momentum Quick Profit Guard (932)	BUY/SELL	3	0	0 \$	—	—	—
Universal - Flexible Momentum Quick Profit Guard (932)	CONVERT	6	21	-21.56 \$	0.87×	66.67%	92.22%
Universal - Selective Trend Momentum Profit Guard (933)	BUY/SELL	3	1,031	-4.53 \$	1.14×	78.52%	—
Universal STOCK - Optimized Swing v1 (907)	BUY/SELL	2	137	1.36 \$	2.95×	47.62%	—
BUY/SELL - Regime Adaptive Trend Capture (938)	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 (934)	Exit signal; no entry signal	1	1.47%	0%	-0.67 pp
CONVERT - Relative Momentum Rotation (934)	Exit signal; entry signal unrecorded	5	0.67%	—	—
Universal - Flexible Momentum Quick Profit Guard (932)	No exit signal; entry signal unrecorded	2	0.7%	—	—
Universal - Flexible Momentum Quick Profit Guard (932)	Exit signal; entry signal unrecorded	1	1.16%	—	—
Universal - Flexible Momentum Quick Profit Guard (932)	Neither signal recorded	1	87.37%	—	—

StopLoss analysis

StopLoss evidence varied sharply by strategy and execution model. [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) had the clearest stop-loss problem: thirteen enabled CONVERT stop-loss exits in the active evidence, with 76.92% classified as early exits and 76.92% recovering above the exit

within five minutes, supported a STOPLOSS-only refinement designed to reduce wick-driven exits while preserving severe-loss protection. [Universal - Selective Trend Momentum Profit Guard \(933\)](#) retained existing rules even though enabled-plan StopLoss evidence showed many negative exits; quick recovery was lower than in the previous review, but protection still carried a high realized-loss cost. [Universal STOCK - Optimized Swing v1 \(907\)](#) also showed continuing premature stop behavior, so SELL and STOPLOSS were refined together. [CONVERT - Relative Momentum Rotation \(934\)](#)'s prior StopLoss hypothesis could not be judged because there were no new current stop-loss exits. [BUY/SELL - Trusted Asset Recovery Profit Guard \(935\)](#) left STOPLOSS unchanged because the available evidence was too limited relative to BUY and SELL issues. [BUY/SELL - Regime Adaptive Trend Capture \(938\)](#) had StopLoss disabled in the observed Plan, so no stop-loss refinement was evidence-based there.

Individual strategy reviews

[CONVERT - Relative Momentum Rotation \(934\)](#)

Trading idea

The current rule set remains unchanged: it requires trend alignment, positive short-term momentum and contained volatility before rotating, while exits focus on confirmed downside structure.

Entry: BUY seeks confirmed multi-timeframe momentum before entering a destination asset, with stricter requirements in weak markets and a cooldown to reduce churn.

Ordinary exit: SELL is designed to identify sustained deterioration in the currently held asset, allowing rotation even without a fixed profit target.

Protection: The optional protection is intended as a profit-peak guard, not a routine loss-cut rule, and only one current Plan has it enabled.

Measured outcomes and interpretation

The headline contrast is constructive unit growth but weak portfolio value. The strategy recorded 11.11% convert increase over thirty days and 9.02% over ninety days, yet portfolio profit was -2.13% and -2.47% over the same windows. The seven-day result was worse, with only one win against five losses, a 0.01 profit factor and -7.82% portfolio profit. Current execution evidence showed six switches across four Plans and 1.05% convert increase, but the one paired switch sample was not enough to validate destination selection: the target beat the source after fifteen minutes but lagged after sixty and one hundred eighty minutes. This supports retention rather than a fresh refinement.

A sideways-heavy crypto market and weaker weekly performance in BTC, ETH and SOL likely reduced the benefit of relative momentum rotation. The strategy's positive unit growth suggests some accumulation discipline, but weak fiat performance shows that rotations did not offset the broader pullback.

Strategy totals; the observed Plans and coverage may differ by window.

Window	Trades	Value change	Closed-trade result	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	6	-203.76 \$	-47.19 \$	0.01×	16.67%	0.62%	2,276.6 \$	—
30d	58	-52.29 \$	86.64 \$	1.7×	54.29%	11.11%	29,074.48 \$	—

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90d	83	-72.92 \$	101.47 \$	1.78×	58.7%	9.02%	32,861.34 \$	—

- Positive convert increase did not translate into positive fiat portfolio performance.
- The current week had a very weak win rate and profit factor.
- Paired switch evidence was too small to confirm destination quality.
- The prior StopLoss hypothesis has not yet been stress-tested.

Adaptive change and expected behavior

Existing rules were retained because current observations were insufficient to support another refinement after the prior StopLoss change.

The next review should expect unit growth to remain the primary success measure, but should require better target-versus-source performance over sixty and one hundred eighty minutes before treating rotations as improved.

Follow-up and next measurement

The previous expectation was that the revised StopLoss would reduce quick recovery after StopLoss exits while preserving positive convert increase. That remains unresolved because the current active-revision evidence recorded no StopLoss exits, while the strategy did preserve positive 30-day and 90-day convert increase; next, measure at least ten StopLoss exits or ten confirmed switches before judging the change.

BUY/SELL - Trusted Asset Recovery Profit Guard (935)

Trading idea

The adopted refinement tightens BUY quality and adjusts SELL in two directions: more patience for profit-taking, but earlier action when a losing position shows confirmed breakdown.

Entry: BUY targets trusted assets in non-bear conditions after trend, momentum and volatility confirmation, with cooldowns to avoid immediate re-entry churn.

Ordinary exit: SELL protects profitable positions after peak pullbacks and includes confirmed-loss exits when deterioration becomes meaningful.

Protection: STOPLOSS remains a separate loss-protection layer with a deep-loss threshold and confirmed breakdown requirements; it was not changed in this review.

Measured outcomes and interpretation

Current aggregate results improved from the previous review's weak short-term tone but remained modest in portfolio terms. The strategy delivered 0.93% portfolio profit over seven days, 0.85% over thirty days and 0.30% over ninety days. Profit factor was 1.63 over seven days, 1.08 over thirty days and 1.03 over ninety days, showing that realized gains only slightly exceeded realized losses in the longer windows. BUY/SELL Plans drove nearly all activity, with 586 trades in the thirty-day BUY/SELL cohort and a 1.07 profit factor. A small CONVERT Plan performed well in percentage terms, but its

balance was tiny and should not dominate interpretation. The active evidence still showed a material bad-buy rate and early-exit behavior, supporting a fresh refinement rather than a conclusion that the strategy is fixed.

The sideways crypto setting suited a trusted-asset recovery concept better than a pure breakout system, but weak weekly momentum still made entries vulnerable to quick reversals. Modest positive portfolio performance is encouraging, yet outperformance versus holding varied by Plan and cannot be assumed from profit factor alone.

Strategy totals; the observed Plans and coverage may differ by window.

Window	Trades	Value change	Closed-trade result	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	48	22.71 \$	25.49 \$	1.63×	53.57%	0%	3,059.53 \$	—
30d	590	22.39 \$	23.75 \$	1.08×	68.51%	18.31%	38,080.09 \$	—
90d	829	7.85 \$	9.06 \$	1.03×	66.15%	18.31%	43,667.64 \$	—

- Longer-window profit factor is only slightly above breakeven.
- Bad-buy evidence remained material in the active revision.
- Several exits still appeared premature or loss-heavy.
- The small CONVERT cohort is not representative of the main strategy outcome.

Adaptive change and expected behavior

A new refinement was adopted because BUY evidence showed too many weak entries and SELL evidence showed both premature profit exits and oversized negative exits.

The refinement should reduce bad buys and improve gain/loss magnitude, but it may reduce trade count and miss some recoveries if the stricter BUY filters are too selective.

Follow-up and next measurement

The previous expectation was that the SELL change would improve gain/loss magnitude and profit factor without reducing trade count below a usable level. The current active revision had forty-three events over about seven days, below the stated two-week or one-hundred-event threshold, so the hypothesis remains unresolved; next, compare profit factor, mean win, mean loss and Buy & Hold excess after the new BUY and SELL tightening has enough post-activation events.

Universal - Flexible Momentum Quick Profit Guard (932)

Trading idea

Only the protective layer changed; BUY and SELL were left intact because the strongest evidence came from enabled CONVERT stop-loss exits, not from normal entries or exits.

Entry: BUY remains broad and opportunistic, allowing bull, sideways and selective rebound entries when short-term momentum turns positive.

Ordinary exit: SELL remains unchanged and focuses on profitable pullbacks or momentum deterioration, but there were no normal SELL exits to judge in the current active evidence.

Protection: The adopted STOPLOSS refinement gives more room to profit-peak and loss branches while retaining severe-loss and confirmed-breakdown protections.

Measured outcomes and interpretation

The current performance split is unusually sharp. In the active CONVERT Plan, thirty-day convert increase was 92.22%, yet the same thirty-day portfolio profit was -6.76%, and the seven-day portfolio result was -11.98%. Realized thirty-day profit factor was below one at 0.87, and the seven-day profit factor was only 0.11. The ninety-day aggregate was also negative in portfolio terms at -13.34%. This does not mean the rotation objective failed outright, because unit accumulation can matter if relative prices later recover, but it does show substantial mark-to-market risk. The decisive observation was the StopLoss cohort: thirteen stop exits, many recovering quickly and many near subsequent lows, indicating that protection was often triggered into recoverable weakness.

A broad weekly crypto pullback magnified the difference between unit growth and fiat value. The strategy's wider entry coverage can help in rebounds, but in a sideways-to-weak market it also exposes the Plan to repeated pullbacks and protective exits.

Strategy totals; the observed Plans and coverage may differ by window.

Window	Trades	Value change	Closed-trade result	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	7	-40.46 \$	-37.65 \$	0.11×	25%	0.83%	2,162.1 \$	—
30d	21	-21.56 \$	-7.73 \$	0.87×	66.67%	92.22%	6,780.07 \$	—
90d	329	-333.48 \$	-46.65 \$	0.59×	50%	22.04%	32,866.83 \$	—

- High convert increase coincided with negative fiat portfolio performance.
- StopLoss exits frequently recovered within minutes.
- The current sample lacks normal SELL exits, limiting SELL assessment.
- Large mark-to-market drawdown remains despite unit accumulation.

Adaptive change and expected behavior

A STOPLOSS-only refinement was adopted because stop-loss-enabled CONVERT evidence showed repeated wick-driven exits while BUY-formula evidence was not the primary weakness.

The new protection should reduce quick-recovery stop exits, but it accepts greater tolerated drawdown and must be checked for missed emergency exits.

Follow-up and next measurement

The previous expectation was that the StopLoss change would reduce wick-driven exits without removing emergency protection. The current evidence met the stop-loss sample requirement with thirteen exits, but 76.92% were still early and 76.92% recovered within five minutes, so the prior change was not sufficiently supported; next, measure whether the new deeper and more confirmed StopLoss reduces five-minute recovery while preserving adverse-move protection.

Universal - Selective Trend Momentum Profit Guard (933)

Trading idea

The current formula set remains in effect; no new refinement was adopted despite the weak week, because evidence was mixed across horizons.

Entry: BUY avoids bear-regime entries and requires trend efficiency, EMA alignment, positive momentum, RSI confirmation and contained volatility.

Ordinary exit: SELL waits for at least modest profit before using profit-drawdown exits, with additional deterioration exits when momentum weakens.

Protection: STOPLOSS remains active in one Plan and is designed to require a meaningful open loss plus stronger breakdown confirmation.

Measured outcomes and interpretation

The seven-day window was poor: portfolio profit was -7.94%, profit factor was 0.22 and realized result was -30.78. Longer windows soften but do not eliminate the concern. The thirty-day profit factor was 1.14 with a positive realized result, while portfolio profit was still -0.92%. The ninety-day profit factor was 1.02 and portfolio profit was -1.55%. This combination suggests many small wins but insufficient compensation for larger losses. Execution analysis supports that view: mean winning return was about 1.29%, while mean losing return was about -5.15%. The strategy's selectivity did not prevent significant downside during the week, but a structural rewrite was not adopted because broader realized evidence remained near breakeven rather than conclusively broken.

The sideways and weakening crypto market worked against trend continuation. A selective strategy should, in theory, reduce low-quality exposure, but current losses show that trend filters alone did not prevent drawdown when reversals accelerated.

Strategy totals; the observed Plans and coverage may differ by window.

Window	Trades	Value change	Closed-trade result	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	132	-41.95 \$	-30.78 \$	0.22×	48.39%	—	2,789.07 \$	—
30d	1,031	-4.53 \$	16.89 \$	1.14×	78.52%	—	22,452.9 \$	—
90d	2,464	-7.64 \$	5.8 \$	1.02×	68.98%	—	53,613.9 \$	—

- Mean losing trades were much larger than mean winners.
- The seven-day portfolio drawdown was severe.
- Longer-window profit factor was only marginally positive.
- StopLoss protection may still crystallize large losses.

Adaptive change and expected behavior

Existing rules were retained; the current evidence raised risk concerns but did not establish a clean, evidence-backed refinement.

The next review should focus on loss magnitude, downside capture and whether StopLoss exits reduce later damage rather than merely recording negative exits.

Follow-up and next measurement

The earlier StopLoss confirmation expectation is now partly assessable: the current evidence exceeds the ten-exit threshold and quick recovery after StopLoss exits is lower than in the previous review, but the negative-exit rate remains very high. The hypothesis is therefore only partially supported; next, measure whether protection reduces future drawdown without continuing to crystallize disproportionately large losses.

Universal STOCK - Optimized Swing v1 (907)

Trading idea

The adopted refinement changed SELL and STOPLOSS only; BUY was preserved because bad-buy evidence was low relative to exit-quality problems.

Entry: BUY remains regime-aware and selective, requiring daily and intraday confirmation rather than reacting to every short-term bounce.

Ordinary exit: SELL was refined to require stronger deterioration or a larger retained profit before closing, aiming to reduce exits on normal swing noise.

Protection: STOPLOSS was widened and made more confirmation-dependent, while preserving severe decline and high-volatility emergency branches.

Measured outcomes and interpretation

The current aggregate numbers are superficially strong but require caution. Profit factor was 2.91 over seven days and 2.95 over thirty and ninety days, with realized gains exceeding realized losses by about 20.00 over the thirty-day view. Portfolio profit, however, was only 0.50% over seven days and 0.23% over the longer current windows. The BUY/SELL execution evidence showed mean winning return of about 2.02% and mean losing return of about -0.71%, which is healthy, but exit diagnostics still flagged premature exits, especially in protected Plans. Because no broad equity-market benchmark is supplied, the best comparison is Plan-level Buy & Hold data, where individual Plans showed mixed excess. The refinement therefore targets exit quality rather than entry design.

No separate stock-market regime context is supplied, so crypto weakness should not be used to explain these stock results. Plan-level Buy & Hold comparisons show that realized trade quality was better than portfolio value capture, suggesting execution timing mattered more than broad market interpretation in this review.

Strategy totals; the observed Plans and coverage may differ by window.

Window	Trades	Value change	Closed-trade result	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	80	2.96 \$	13.5 \$	2.91×	48.72%	—	4,114.57 \$	—
30d	137	1.36 \$	20 \$	2.95×	47.62%	—	7,022.05 \$	—
90d	137	1.36 \$	20 \$	2.95×	47.62%	—	7,022.05 \$	—

- Portfolio gain was small despite strong profit factor.
- StopLoss and SELL exits still showed premature-exit behavior.
- Buy & Hold excess varied by Plan and was not uniformly positive.

- The current evidence covers only a short live period for the latest refinement.

Adaptive change and expected behavior

SELL and STOPLOSS were refined because exits, not entries, were the main measured weakness after the prior change.

The new rules should allow more swing participation, but they may tolerate deeper interim drawdowns and must be judged against Buy & Hold excess, not profit factor alone.

Follow-up and next measurement

The previous expectation was that more patient SELL and STOPLOSS behavior would reduce premature exits. The current active sample had seventy-nine events, exceeding the stated event threshold, but evidence was mixed: realized profit factor was strong, while stop-loss and sell early-exit rates remained elevated. The expectation is not yet fully supported, so the next review should compare post-refinement exit recovery, portfolio profit and Buy & Hold excess.

BUY/SELL - Regime Adaptive Trend Capture (938)

Trading idea

The adopted refinement tightened entry quality and loss-exit confirmation without changing the separate protective StopLoss rule.

Entry: BUY is intended to adapt to bull, sideways and bear-rebound regimes, but now requires stronger trend alignment, longer cooldowns and cleaner short-term momentum.

Ordinary exit: SELL was adjusted to preserve the profit-trail concept while acting earlier on confirmed failed breakdowns to reduce repeated large losses.

Protection: STOPLOSS remains unchanged because the observed Plan had protection disabled and no enabled StopLoss evidence was available.

Measured outcomes and interpretation

The current results were poor. Portfolio profit was -10.75% over seven days and -8.27% over thirty and ninety days. Profit factor was 0.18 over seven days and 0.53 over the longer current windows, with only 25.81% win rate over thirty days. The active disabled-protection cohort had sixteen sell exits, with a 62.50% early-exit rate and 81.25% negative-exit rate. Mean winning return was around 3.27%, but mean losing return was about -4.02%, so the strategy was not capturing enough upside to compensate for failed entries and heavy losses. Buy & Hold excess was negative in the thirty-day Plan view, confirming that the issue is not merely low win rate but weak relative performance.

The sideways-to-weak crypto environment exposed the strategy's attempt to capture trends across regimes. In this week's market, stricter confirmation was needed because looser participation produced losses without enough upside capture.

Strategy totals; the observed Plans and coverage may differ by window.

Window	Trades	Value change	Closed-trade result	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	36	-5.52 \$	-5.35 \$	0.18x	17.65%	—	404.82 \$	—

30d	73	-4.14 \$	-4.1 \$	0.53x	25.81%	—	835.13 \$	—
90d	73	-4.14 \$	-4.1 \$	0.53x	25.81%	—	835.13 \$	—

- Seven-day and thirty-day portfolio returns were strongly negative.
- Bad-buy and negative-exit evidence remained material.
- Loss magnitude exceeded winning-trade magnitude.
- No enabled StopLoss evidence was available for protection assessment.

Adaptive change and expected behavior

BUY and SELL were refined because the active evidence showed poor entry quality, repeated negative exits and insufficient Buy & Hold excess; STOPLOSS was unchanged due to lack of enabled-plan evidence.

The stricter BUY should reduce weak entries, while the revised SELL should reduce large failed-position losses; the cost may be fewer trades and missed early reversals.

Follow-up and next measurement

The previous expectation was that stricter BUY and more patient SELL would improve Buy & Hold excess if upside participation improved. The stated threshold was one hundred events or two full weeks; the current active revision had thirty-four events over about seven days, so the hypothesis remains unresolved, although the interim evidence was adverse. Next, measure bad-buy rate, upside capture, negative-exit rate and Buy & Hold excess after the new refinement has enough events.

Hypotheses and next review

Next review

The new [BUY/SELL - Trusted Asset Recovery Profit Guard \(935\)](#) BUY tightening and SELL adjustment will improve gain/loss magnitude without materially reducing usable trade count.

Measurement: Track post-change bad-buy rate, BUY/SELL profit factor, mean winning return, mean losing return, trade count and Buy & Hold excess.

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

Next review

The new [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) STOPLOSS will reduce quick-recovery CONVERT stop exits while preserving severe-loss protection.

Measurement: Track enabled-plan StopLoss exit count, five-minute recovery rate, exit-near-60m-low rate, negative-exit rate, convert increase and adverse excursion after non-exits.

Review: After at least 10 new StopLoss exits.

Next review

[Universal - Selective Trend Momentum Profit Guard \(933\)](#)'s retained rules will only remain acceptable if loss magnitude falls relative to winning trade magnitude.

Measurement: Compare mean winning return, mean losing return, profit factor, portfolio profit and downside capture across the next active-revision sample.

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

Next review

The new [Universal STOCK - Optimized Swing v1 \(907\)](#) SELL and STOPLOSS rules will improve stock swing portfolio capture without sacrificing the strong realized profit factor.

Measurement: Track sell early-exit rate, stop-loss early-exit rate, profit factor, portfolio profit and Plan-level Buy & Hold excess.

Review: After at least 50 additional events.

Next review

The new [BUY/SELL - Regime Adaptive Trend Capture \(938\)](#) BUY and SELL tightening will reduce negative exits and improve Buy & Hold excess.

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

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

Conclusion

The strongest lesson this week is that trade quality must be judged against portfolio capture and Buy & Hold, not profit factor alone. [Universal STOCK - Optimized Swing v1 \(907\)](#) had the best realized trade profile but still needed exit refinement. [BUY/SELL - Trusted Asset Recovery Profit Guard \(935\)](#) showed modest stabilization and adopted another evidence-led BUY/SELL change. [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) and [CONVERT - Relative Momentum Rotation \(934\)](#) demonstrate the CONVERT tension: unit growth can be meaningful while fiat value weakens. [Universal - Selective Trend Momentum Profit Guard \(933\)](#) remains near breakeven over longer windows but has a loss-size problem. [BUY/SELL - Regime Adaptive Trend Capture \(938\)](#) requires the most follow-up because current losses directly challenge its trend-capture design. Next review priorities are exit recovery, loss magnitude and benchmark excess.

Limitations

- Crypto market context is supplied, but no equivalent broad stock-market context is available for the stock strategy.
- Some strategies have short active-revision histories, so post-change causality cannot be established yet.
- CONVERT performance lacks a full best-alternative counterfactual for every stalled or completed rotation.
- Several Plan-level benchmark comparisons have incomplete coverage, especially where Plans started recently or were inactive.
- A positive profit factor does not prove benchmark outperformance or acceptable drawdown control.

Optional technical reference

- Exact trading rules and indicator definitions

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

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