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Unit Growth Persisted, but Exit Risk Drove New Caution

CoinRobot.AI research edition CR-R-2026-W43, covering activity through 2026-10-25 23:59 UTC

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 trading strategies across crypto CONVERT rotation, crypto BUY/SELL momentum and stock swing systems. The strongest theme is not simple profit versus loss: several strategies accumulated units or produced positive realized profit factors while portfolio value still fell. That tension matters for investors because a profitable trade ledger can coexist with weak mark-to-

market exposure. The main research action this week was more risk-control refinement, especially where stop-loss exits repeatedly occurred near recoverable lows or where average losses outweighed many small wins.

Executive summary

- Crypto market conditions were difficult for short-term systems: the supplied universe was mostly sideways, median daily RSI was below neutral, and large assets weakened into the end of the week despite positive ninety-day returns.
- [CONVERT - Relative Momentum Rotation \(934\)](#) remained the clearest unit-growth case, with positive thirty- and ninety-day convert increase, but cash portfolio returns stayed negative and confirmed target-versus-source switch evidence was thin.
- [BUY/SELL - Trusted Asset Recovery Profit Guard \(935\)](#) was near breakeven over longer windows and adopted another entry-and-exit refinement after active evidence showed weak buys and outsized losses.
- [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) again showed very high convert increase in its active CONVERT plan, but stop-loss evidence showed repeated quick-recovery exits and negative cash performance, supporting a STOPLOSS-only change.
- [Universal - Selective Trend Momentum Profit Guard \(933\)](#) had enough new evidence to justify a larger refinement: mean losses were far larger than wins, bad-buy evidence remained material, and stop-loss exits were mostly negative.
- Stock strategies should not be explained by crypto breadth. [Universal STOCK - Optimized Swing v1 \(907\)](#) retained rules this review, while [Universal - Swing Trend Guard \(912\)](#) adopted a STOPLOSS-only refinement after CONVERT-style stock rotation showed strong unit growth but frequent stop-loss recovery.

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 continued to accumulate units over longer windows, but portfolio value remained negative and paired switch evidence was too small to prove rotation quality. The main limitation is that unit-growth evidence is stronger than target-versus-source confirmation.
BUY/SELL - Trusted Asset Recovery Profit Guard (935)	Regular follow-up	This strategy stayed near breakeven over longer windows but did not yet show strong outperformance, and active evidence still pointed to weak entries and oversized losses. The key limitation is that the newly adopted refinement has not yet accumulated enough post-activation observations.
Universal - Flexible Momentum Quick Profit Guard (932)	Regular follow-up	This flexible strategy produced very large unit growth in the active CONVERT Plan, but cash returns were weak and stop-loss exits repeatedly recovered quickly. The main limitation is that convert increase is concentrated in one Plan and not matched by stable portfolio value.
Universal - Selective Trend	Additional priority	This BUY/SELL strategy had enough active evidence to show a structural problem: many wins were outweighed by much larger losses. The limitation is that the new refinement is a

Momentum Profit Guard (933)	priority review	This rule was designed by mean target return. The limitation is that the rule's performance is a forward-looking correction and cannot be judged by pre-activation results.
Universal STOCK - Optimized Swing v1 (907)	Additional priority review	This stock swing strategy retained its rules this review after a prior exit-focused refinement; realized trade quality remained strong, but portfolio capture was modest. The key limitation is that supplied stock-market context is limited to Plan-level benchmarks and short live history.
Universal - Swing Trend Guard (912)	Additional priority review	This NASDAQ swing strategy showed strong CONVERT-style unit growth and positive ninety-day portfolio performance, but stop-loss behavior remained the weak point. The limitation is that most useful current evidence comes from one active CONVERT Plan, while the BUY/SELL cohort had little current activity.

Market analysis

The crypto backdrop was not a clean trend-following environment. The CoinRobot market vector classified one hundred of one hundred fifty-three symbols as sideways, with only thirty-four in bull regimes and nineteen in bear regimes. Median daily RSI was 45.34, suggesting a broad market leaning below neutral rather than a broad momentum expansion. Bitcoin still showed a positive ninety-day return of about 25.00%, but the most recent daily series weakened from the low eighty-thousand area after a midweek attempt to rise, and the global crypto market-cap snapshot showed a negative twenty-four-hour change of 4.79%. ETH and SOL were more volatile than BTC over the ninety-day window, and their late-week declines made open exposure costly for strategies that had not moved fully to cash or stronger alternatives. This context is most relevant to crypto BUY/SELL and CONVERT strategies: positive unit accumulation may still show negative fiat value when the held assets decline. For stock strategies, no broad equity-market context was supplied, so their interpretation must rely on Plan-level returns, realized trade quality and Buy & Hold excess rather than crypto market conditions.

Asset	90d return	Max drawdown	Volatility	Taker buy share	Funding
BTCUSDT	24.82%	-7.8%	37.72%	49.73%	0.01%
ETHUSDT	21.17%	-16.6%	51.45%	49.47%	0.01%
BNBUSDT	29.21%	-10.18%	35.82%	48.91%	0%
SOLUSDT	37.36%	-17.14%	55.47%	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 two execution models told very different stories. BUY/SELL cohorts dominated activity in [BUY/SELL - Trusted Asset Recovery Profit Guard \(935\)](#), [Universal - Selective Trend Momentum Profit Guard \(933\)](#), [Universal STOCK - Optimized Swing v1 \(907\)](#), and partially in [Universal - Swing Trend Guard \(912\)](#). These cohorts are judged mainly by realized profit factor, mean win versus mean loss, portfolio change and Buy & Hold excess. The most urgent BUY/SELL risk appeared in [Universal - Selective Trend Momentum Profit Guard \(933\)](#), where recent active evidence showed mean wins near 1.23% but mean losses near -5.00%, enough to justify tightening entries and revising exits. [Universal STOCK - Optimized Swing v1 \(907\)](#) showed a much healthier mean-win to mean-loss profile, but portfolio capture remained modest.

CONVERT cohorts require a different interpretation. [CONVERT - Relative Momentum Rotation \(934\)](#), [Universal - Flexible Momentum Quick Profit Guard \(932\)](#), and [Universal - Swing Trend Guard \(912\)](#) all showed cases where unit growth and fiat value diverged. [Universal - Flexible Momentum Quick Profit Guard \(932\)](#) had very large active-plan convert increase but negative recent portfolio value, illustrating that unit accumulation is not the same as immediate investor return. [Universal - Swing Trend Guard](#)

(912) also showed high ninety-day convert increase and positive ninety-day portfolio return, but its paired post-switch target-versus-source evidence was mixed at short horizons. Where paired switch samples were small or unavailable, rotation quality remains a hypothesis rather than proof.

Strategy	Execution model	Plans	30d trades	30d value change	Profit factor	Win rate	Unit increase
CONVERT - Relative Momentum Rotation (934)	CONVERT	8	35	-203.91 \$	1.41×	44.83%	6.8%
BUY/SELL - Trusted Asset Recovery Profit Guard (935)	BUY/SELL	9	406	4.23 \$	1.02×	61.19%	—
BUY/SELL - Trusted Asset Recovery Profit Guard (935)	CONVERT	1	7	1.09 \$	7.61×	85.71%	23.22%
Universal - Flexible Momentum Quick Profit Guard (932)	BUY/SELL	3	0	0 \$	—	—	—
Universal - Flexible Momentum Quick Profit Guard (932)	CONVERT	6	31	-70.37 \$	0.27×	57.14%	2.04%
Universal - Selective Trend Momentum Profit Guard (933)	BUY/SELL	3	711	-98.17 \$	0.66×	72.1%	—
Universal STOCK - Optimized Swing v1 (907)	BUY/SELL	2	202	-3.7 \$	2.01×	42.55%	—
Universal - Swing Trend Guard (912)	BUY/SELL	1	0	0 \$	—	—	—
Universal - Swing Trend Guard (912)	CONVERT	1	118	-0.96 \$	1.03×	31.88%	80.01%

CONVERT decision-pattern outcomes

Strategy	Pattern	Switches	Avg unit increase	Target beat source after 60m	Mean target – source return
CONVERT - Relative Momentum Rotation (934)	No exit signal; entry signal unrecorded	1	-0.53%	—	—
CONVERT - Relative Momentum Rotation (934)	Exit signal; no entry signal	2	1.58%	0%	-0.4 pp
CONVERT - Relative Momentum Rotation (934)	Exit signal; entry signal unrecorded	7	0.82%	—	—
BUY/SELL - Trusted Asset Recovery Profit Guard (935)	Exit signal; no entry signal	3	1.38%	66.67%	-0.65 pp
Universal - Flexible Momentum Quick Profit Guard (932)	Entry signal; no exit signal	1	0.57%	0%	-0.96 pp
Universal - Flexible Momentum Quick Profit Guard (932)	No exit signal; entry signal unrecorded	3	0.92%	—	—
Universal - Flexible Momentum Quick Profit Guard (932)	Exit signal; entry signal unrecorded	7	-0.18%	—	—
Universal - Flexible Momentum Quick Profit Guard (932)	Neither signal recorded	1	87.37%	—	—

Universal - Swing Trend Guard (912)	Entry signal; no exit signal	1	0.49%	100%	0.34 pp
Universal - Swing Trend Guard (912)	Rotation without an entry or exit signal	3	0.95%	50%	0.07 pp
Universal - Swing Trend Guard (912)	Exit signal; no entry signal	10	1.26%	44.44%	-0.14 pp

StopLoss analysis

StopLoss evidence was central to this review. In [Universal - Flexible Momentum Quick Profit Guard \(932\)](#), the enabled CONVERT cohort recorded eighteen stop-loss exits, with a high early-exit rate and frequent recovery above the exit within minutes; that supported a STOPLOSS-only refinement designed to reduce wick-driven exits while preserving severe-loss branches. [Universal - Selective Trend Momentum Profit Guard \(933\)](#) showed a different but equally important problem: stop-loss exits were often negative, and the strategy also had a large gap between mean wins and mean losses, so its refinement combined entry tightening, more patient sells and an added confirmed-breakdown branch. [Universal STOCK - Optimized Swing v1 \(907\)](#) had already received exit changes in the prior review and retained rules this week; its current evidence still leaves open whether those rules will improve portfolio capture. [Universal - Swing Trend Guard \(912\)](#) adopted a STOPLOSS-only change after twenty-eight stop-loss exits and frequent quick recovery. Across strategies, wider protection reduces whipsaw risk but accepts more interim drawdown, so future reviews must measure both recovery after exits and adverse movement when exits are delayed.

Individual strategy reviews

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

Trading idea

The current rules still emphasize trend alignment, positive short-term momentum and contained volatility before rotation, while exits focus on confirmed downside structure.

Entry: BUY seeks multi-timeframe relative momentum before rotating into a destination asset, with stricter conditions in weak markets and a cooldown to reduce churn.

Ordinary exit: SELL looks for sustained deterioration in the current holding rather than requiring a fixed cash profit, which fits a rotation objective.

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

Measured outcomes and interpretation

The strategy's strongest evidence remains unit accumulation rather than fiat profit. Over thirty days, it produced 6.80% convert increase but -8.21% portfolio profit; over ninety days, convert increase was 9.14% while portfolio profit was -6.59%. The seven-day window was also negative in portfolio terms at

-5.05%, although realized closed trades were positive and profit factor was above two. Active CONVERT evidence showed ten switches across five Plans, with median plan convert increase of about 0.64%. However, only two complete paired switch samples were available, and target-versus-source performance lagged at sixty minutes. That means the unit-growth result is real in the supplied data, but the mechanism is not yet fully validated.

The sideways-heavy crypto universe limited the benefit of momentum rotation. The strategy accumulated units during a falling cash-value period, which can be useful if relative prices later recover, but current data do not prove that recovery.

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	4	-121.36 \$	6.9 \$	2.2×	50%	0.16%	752.87 \$	—
30d	35	-203.91 \$	47.39 \$	1.41×	44.83%	6.8%	16,343.43 \$	—
90d	87	-194.29 \$	108.37 \$	1.8×	58%	9.14%	33,614.21 \$	—

- Positive convert increase did not translate into positive portfolio value.
- Paired switch evidence was too small to confirm destination quality.
- The prior StopLoss hypothesis remains untested because no stop-loss exits occurred.
- One recent Plan-level outlier showed severe negative portfolio performance.

Adaptive change and expected behavior

A SELL-only refinement was adopted because the limited normal switch evidence suggested some exits were early relative to the source asset, while BUY and STOPLOSS lacked enough adverse evidence for another change.

The revised SELL should require stronger downside persistence before rotation, reducing premature source exits. The risk is slower escape from genuinely weakening assets, so future review should compare sixty- and one-hundred-eighty-minute target-minus-source returns.

Follow-up and next measurement

The earlier expectation was that the revised profit-peak protection would reduce quick-recovery stop exits while preserving positive convert increase. The current active evidence recorded no stop-loss exits and only limited confirmed post-switch comparison, so that expectation remains unresolved; next, measure at least ten stop-loss exits or a larger confirmed switch set, whichever comes later.

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

Trading idea

The adopted refinement adds higher-timeframe confirmation to entries and adjusts SELL to cut persistent losers earlier while keeping profit exits patient.

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

Ordinary exit: SELL protects profitable peaks but also includes confirmed-loss exits when deterioration becomes meaningful.

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

Measured outcomes and interpretation

The aggregate figures were modest. Seven-day portfolio profit was -0.40%, thirty-day portfolio profit was 0.20%, and ninety-day portfolio profit was -0.08%. Profit factor was 0.21 over seven days, 1.03 over thirty days and nearly flat at 1.00 over ninety days, so longer-window gains only barely offset losses. The BUY/SELL cohort dominated capital and activity: it had 406 trades over thirty days with 1.02 profit factor and 0.16% portfolio profit. The one small CONVERT Plan was strong in percentage terms, with 23.22% thirty-day convert increase and 19.40% portfolio profit, but its balance was tiny and cannot drive the main conclusion. Active evidence showed five buys with four bad-buy observations and much larger losing returns than winning returns, supporting a measured refinement.

A sideways crypto market favored selective recovery entries only when daily context was strong. The recent pullback made intraday bounces unreliable, which is why higher-timeframe confirmation is now more important.

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	23	-9.85 \$	-9.94 \$	0.21×	53.85%	4.15%	1,061.01 \$	—
30d	413	5.32 \$	6.87 \$	1.03×	62.02%	23.22%	26,454.67 \$	—
90d	852	-2 \$	-0.87 \$	1×	65.74%	23.22%	44,728.65 \$	—

- Longer-window profit factor was close to breakeven.
- Recent active BUY evidence showed too many weak entries.
- Mean losing outcomes were much larger than wins in active evidence.
- The small CONVERT cohort is not representative of the main strategy.

Adaptive change and expected behavior

A refinement was adopted because active evidence showed bad entries and loss magnitude, while stop-loss evidence was absent for the current target revision.

The new BUY filter should reduce short-lived bounce entries, while the adjusted loss branch should reduce outsized losers. The trade-off is fewer entries and possible missed recovery moves.

Follow-up and next measurement

The prior expectation was that BUY tightening and SELL adjustment would improve gain/loss magnitude without reducing trade count below a useful level. The current active revision had sixteen recent events and about one week of age, below the stated one-hundred-event or two-week review threshold, so the expectation remains unresolved; next, compare bad-buy rate, profit factor, mean loss and Buy & Hold excess after a larger sample.

Universal - Flexible Momentum Quick Profit Guard (932)

Trading idea

Only the protective layer changed because the strongest evidence came from enabled CONVERT stop exits rather than ordinary BUY or SELL signals.

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; normal SELL evidence was absent in the active sample.

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

Measured outcomes and interpretation

This strategy has the sharpest split between unit accumulation and fiat value. The active CONVERT Plan recorded 91.20% ninety-day convert increase, and the aggregate ninety-day convert increase was 21.79%, but portfolio profit was -14.55% over ninety days and -20.86% over thirty days. The seven-day portfolio result was -10.16%, with profit factor only 0.21. The active CONVERT event sample included twelve switches and eighteen stop-loss exits. Paired switch evidence was almost unavailable, and the one paired target-versus-source comparison lagged across fifteen, sixty and one-hundred-eighty minutes. The conclusion is not that unit growth is worthless; rather, the strategy is taking substantial mark-to-market risk while accumulating units, and stop-loss behavior may be worsening realized outcomes.

The broad entry design can work in rebounds, but a sideways-to-weak crypto market creates repeated pullbacks. That setting exposed the stop-loss layer to whipsaws and made cash performance poor despite unit growth.

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	18	-30.19 \$	-38.78 \$	0.21×	61.54%	-0.53%	5,217.63 \$	—
30d	31	-70.37 \$	-79.19 \$	0.27×	57.14%	2.04%	9,370.66 \$	—
90d	347	-363.67 \$	-85.44 \$	0.48×	54.05%	21.79%	38,084.46 \$	—

- Large convert increase coincided with negative cash portfolio performance.
- StopLoss exits frequently recovered above the exit soon after triggering.
- Rotation-quality attribution is weak because paired switch evidence is scarce.
- Results are heavily concentrated in one active CONVERT Plan.

Adaptive change and expected behavior

A STOPLOSS-only refinement was adopted because enabled CONVERT protection showed repeated recovery after exits, while BUY-formula true entries did not show the primary weakness and normal SELL evidence was absent.

The new stop should reduce quick-recovery exits and exit-near-low behavior, but it accepts larger tolerated drawdown before protection triggers.

Follow-up and next measurement

The previous expectation was that a STOPLOSS change would reduce wick-driven exits without removing emergency protection. The current evidence still showed eighteen enabled stop-loss exits with high early-exit and quick-recovery behavior, so the prior improvement was not sufficiently demonstrated; next, test the new deeper and more confirmed STOPLOSS against at least ten fresh stop exits.

Universal - Selective Trend Momentum Profit Guard (933)

Trading idea

The refinement tightened entry quality, widened profit-exit tolerance and added protection against sustained losses, aiming to improve the loss profile without abandoning the selective momentum idea.

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

Ordinary exit: SELL was made more patient so ordinary profitable exits require greater drawdown or stronger deterioration before closing.

Protection: STOPLOSS keeps hard and emergency branches but now adds a confirmed-breakdown branch intended to reduce oversized losses earlier.

Measured outcomes and interpretation

The current windows deteriorated sharply. Seven-day portfolio profit was -8.11% with a 0.34 profit factor. Thirty-day portfolio profit was -18.01% with a 0.66 profit factor despite a 72.10% win rate, showing that average losses overwhelmed many small wins. Ninety-day profit factor was near breakeven at 0.98, but portfolio profit remained -9.53%. Active execution evidence was large enough to matter: 391 BUY/SELL events, a 23.96% bad-buy rate, and mean losing return around four times larger than mean winning return. Stop-loss exits were mostly negative, while ordinary sells often looked early. That combination supports a broader refinement rather than another wait-and-see review.

A weak, sideways crypto week exposed the cost of entering choppy trends and exiting winners too soon. A selective design should reduce this, but the current sample shows selectivity alone was insufficient.

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	83	-39.42 \$	-10.75 \$	0.34×	61.11%	—	1,788.88 \$	—
30d	711	-98.17 \$	-36.43 \$	0.66×	72.1%	—	15,381.14 \$	—
90d	2,547	-47.06 \$	-4.95 \$	0.98×	68.73%	—	55,402.78 \$	—

- Mean losses were far larger than mean wins.
- High win rate failed to produce positive portfolio performance.
- Bad-buy evidence remained material.
- StopLoss exits had a very high negative-exit share.

Adaptive change and expected behavior

A larger refinement was adopted because the active sample was large and the same weakness appeared in bad buys, premature sells and oversized losses.

The new rules should reduce weak entries and avoid selling ordinary pullbacks too quickly, while the added breakdown branch should reduce large losers. The risk is fewer opportunities and slower participation in fast rebounds.

Follow-up and next measurement

The prior expectation was that retained rules would remain acceptable only if loss magnitude improved relative to wins. Current evidence contradicted that condition: active data showed mean winning return near 1.23% versus mean losing return near -5.00%, with weak seven- and thirty-day portfolio performance. The expectation is therefore not supported, and the next review should test whether the new refinement narrows that gain/loss gap.

Universal STOCK - Optimized Swing v1 (907)

Trading idea

No new refinement was adopted this review; the prior SELL and STOPLOSS changes remain the active trading rules.

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

Ordinary exit: SELL seeks to let stock swing positions run until stronger deterioration or a larger retained profit condition appears.

Protection: STOPLOSS is wider than the original protection and requires stronger confirmation, while preserving severe decline and high-volatility emergency exits.

Measured outcomes and interpretation

The strategy's realized trade quality was still notable. Seven-day profit factor was 0.80, but thirty- and ninety-day profit factor were 2.01, with realized gains of 36.67 against realized losses of 18.26. Portfolio profit, however, was -0.62% over both thirty and ninety days and -0.84% over seven days. The difference implies that open position marks and timing still matter more than the closed-trade ledger alone. Active evidence included sixty-four BUY/SELL events, with low bad-buy evidence but many stop-loss exits in the enabled cohort. The prior refinement appears to have preserved realized trade quality, but it has not yet translated into clear portfolio outperformance.

No broad stock-market regime data were supplied, so crypto conditions should not be used to explain these results. Plan-level Buy & Hold comparisons show mixed excess, making portfolio capture the relevant next test.

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

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	65	-5.06 \$	-1.6 \$	0.8×	32.26%	—	3,298.28 \$	—
30d	202	-3.7 \$	18.41 \$	2.01×	42.55%	—	10,320.33 \$	—
90d	202	-3.7 \$	18.41 \$	2.01×	42.55%	—	10,320.33 \$	—

- Portfolio value was slightly negative despite strong longer-window profit factor.
- StopLoss early-exit behavior remained elevated in the enabled cohort.
- Buy & Hold excess varied by Plan.
- The active evidence period is still short for a swing strategy.

Adaptive change and expected behavior

Existing rules were retained this review; the outstanding question is whether the prior exit refinement improves portfolio capture over a longer stock swing sample.

The retained rules should continue to favor fewer, more confirmed exits. Future evidence should show whether this improves Buy & Hold excess without allowing materially larger drawdowns.

Follow-up and next measurement

The earlier expectation was that more patient SELL and STOPLOSS behavior would reduce premature exits without sacrificing realized profit factor. Current evidence exceeded the fifty-event review threshold, but the outcome is mixed: realized profit factor stayed high over thirty days, while portfolio profit remained slightly negative and stop-loss early-exit behavior persisted. The expectation remains only partially supported; next, compare fresh exit recovery and Buy & Hold excess under the retained rules.

Universal - Swing Trend Guard (912)

Trading idea

The adopted change was STOPLOSS-only: hard protection remains, but softer volatility and drawdown exits now require more confirmation or a larger adverse move.

Entry: BUY seeks aligned multi-day trend opportunities, avoiding extended or risk-off entries and requiring daily structure plus intraday confirmation.

Ordinary exit: SELL protects established gains with regime-aware profit and drawdown rules, and it was left unchanged because normal sell evidence was not the main weakness.

Protection: STOPLOSS was refined to reduce minute-level whipsaw exits while retaining independent hard-loss and daily breakdown protection.

Measured outcomes and interpretation

The strategy's active CONVERT Plan showed strong longer-window evidence. Ninety-day portfolio profit was 11.66%, convert increase was 99.06%, and profit factor was 1.46. The seven-day window was also positive, with 1.30% portfolio profit and 7.37% convert increase. The thirty-day window was nearly flat

in portfolio terms at -0.39%, but still had 80.01% convert increase. Execution evidence included fourteen switches, all confirmed, and twenty-eight stop-loss exits. Target-versus-source evidence was mixed: targets lagged slightly at fifteen and sixty minutes but were positive at one-hundred-eighty minutes. That suggests rotation may need more time to prove useful, while the stop layer may still be too reactive.

Because this is a NASDAQ swing strategy, the supplied crypto market vector should not be treated as explanatory. The Plan's own Buy & Hold excess was positive over the active CONVERT windows, which is the most relevant available benchmark evidence.

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	28	3.16 \$	1.69 \$	1.21×	47.06%	7.37%	6,920.58 \$	—
30d	118	-0.96 \$	1.13 \$	1.03×	31.88%	80.01%	29,207.07 \$	—
90d	197	25.39 \$	24.01 \$	1.46×	40.18%	99.06%	46,734.6 \$	—

- StopLoss exits were frequent and often recovered after triggering.
- Rotation outperformance was mixed at short horizons.
- Current evidence is concentrated in one active CONVERT Plan.
- The BUY/SELL cohort had too little current activity for meaningful comparison.

Adaptive change and expected behavior

A STOPLOSS-only refinement was adopted because the shared protection layer showed frequent early and quick-recovery exits, while normal sell and buy-formula evidence did not justify changes.

The new stop should reduce whipsaw exits, but may allow deeper interim drawdowns. Success should be judged by stop-loss recovery rates, adverse excursion after non-exits and continued Buy & Hold excess.

Follow-up and next measurement

No earlier supplied research history was available for this strategy in the packet, so comparison with a prior expectation is unavailable. The next review should measure whether the new STOPLOSS rule lowers quick recovery after protective exits while preserving the strategy's strong ninety-day convert increase and Buy & Hold excess.

Hypotheses and next review

Next review

CONVERT - Relative Momentum Rotation (934) will improve rotation quality if the stricter SELL reduces premature exits without lowering convert increase.

Measurement: Track switch count, convert increase, and fifteen-, sixty- and one-hundred-eighty-minute target-versus-source returns after the new SELL activation.

Review: After at least ten confirmed switches.

Next review

BUY/SELL - Trusted Asset Recovery Profit Guard (935) will improve gain/loss magnitude if tighter entries reduce bad buys and the loss branch cuts persistent breakdowns earlier.

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

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

Next review

Universal - Flexible Momentum Quick Profit Guard (932) will reduce wick-driven stop exits after the deeper STOPLOSS change.

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

Review: After at least ten new stop-loss exits.

Next review

Universal - Selective Trend Momentum Profit Guard (933) will become acceptable only if mean loss size falls materially relative to mean win size.

Measurement: Compare bad-buy rate, mean winning return, mean losing return, profit factor, portfolio profit and downside capture.

Review: After at least one hundred additional BUY/SELL events.

Next review

[Universal STOCK - Optimized Swing v1 \(907\)](#) will justify retained rules only if portfolio capture improves while realized profit factor remains strong.

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

Review: After at least fifty additional stock BUY/SELL events.

Next review

[Universal - Swing Trend Guard \(912\)](#) will improve if the new STOPLOSS reduces fast recovery after stop exits without damaging ninety-day convert increase.

Measurement: Track stop-loss exit count, one-, two- and five-minute recovery rates, negative-exit rate, convert increase, Buy & Hold excess and post-switch target-versus-source returns.

Review: After at least ten new stop-loss exits.

Conclusion

The week's research points to a consistent lesson: a strategy can show appealing unit growth or strong realized profit factor and still fail to capture portfolio value if exits, stop-losses or open exposure are poorly aligned with market movement. [CONVERT - Relative Momentum Rotation \(934\)](#) and [Universal - Swing Trend Guard \(912\)](#) showed the strongest unit-growth evidence, while [Universal STOCK - Optimized Swing v1 \(907\)](#) kept the best realized profit-factor profile. The most important next reviews are not broad rewrites; they are focused tests of stop-loss recovery, mean loss versus mean win, and whether Buy & Hold excess improves after the newly adopted refinements.

Limitations

- Crypto market context should not be used to explain stock strategies; stock strategies were assessed from supplied Plan-level data only.
- Several CONVERT conclusions rely on small paired target-versus-source samples, limiting attribution of rotation quality.
- Portfolio profit includes open holdings, while realized profit factor uses closed trades; these can diverge materially.
- Some strategy-level results are concentrated in one active Plan, reducing generalization across users or asset lists.
- New refinements activated after the observation cutoff cannot be judged as successful from pre-activation data.
- Missing benchmark or coverage fields were treated as unavailable evidence, not as zero performance.

Optional technical reference

- Exact trading rules and indicator definitions

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

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