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Unit Accumulation and Strong Trade Profits Did Not Assure Portfolio Growth

Six trading strategies assessed for 2026-10-26 through 2026-11-01, with evidence through 2026-11-01 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 examines whether asset accumulation, profitable closed trades and protective exits translated into investor gains. Results diverged sharply: some CONVERT Plans accumulated units while losing cash value, the stock swing cohort maintained strong realized profitability without positive

longer-window portfolio growth, and selective crypto momentum remained loss-heavy. All six strategies retained their existing rules. Their current versions had approximately one day of observations, making longer-window results useful context rather than proof of the latest rules' effectiveness.

Executive summary

- CONVERT - Relative Momentum Rotation (962) showed substantial differences between Plans: one outperformed its holding benchmark, while aggregate portfolio returns remained negative despite positive unit accumulation.
- BUY/SELL - Trusted Asset Recovery Profit Guard (963) preserved most portfolio value during the weak week, but limited participation and loss-only completed trades do not establish a profitable trading edge.
- Universal - Flexible Momentum Quick Profit Guard (960) had severe historical portfolio losses and no trading observations for its current version; its earlier protection hypothesis cannot yet be assessed.
- Universal - Selective Trend Momentum Profit Guard (961) remained the clearest loss-magnitude concern, with frequent quick recoveries after protective exits and insufficient fresh evidence to judge its current rules.
- Universal STOCK - Optimized Swing v1 (949) produced the strongest cohort-level realized profit factor, but its two Plans had opposing portfolio and benchmark outcomes.
- BUY/SELL - Regime Adaptive Trend Capture (966) was flat without trades during its covered weekly observations; this is not evidence of improved trend capture.
- Existing rules were retained throughout. Next reviews should prioritize comparable Buy & Hold excess, loss magnitude and protection outcomes over win rate or unit growth alone.

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 (962)	Regular follow-up	Unit accumulation persisted, but investor outcomes depended heavily on the individual Plan and cash exposure. One strong benchmark-relative result does not overcome aggregate losses or the single complete current-version switch comparison.
BUY/SELL - Trusted Asset Recovery Profit Guard (963)	Regular follow-up	The main BUY/SELL cohort preserved most portfolio value, but recent completed trades were uniformly loss-making. Its small current-version sample and substantial no-trade exposure make capital preservation easier to establish than profitable recovery capture.
Universal - Flexible Momentum Quick Profit Guard (960)	Regular follow-up	Historical evidence shows substantial portfolio damage despite longer-window unit growth. No trades were observed under the current version, so neither its broader opportunity coverage nor its protective behavior has fresh outcome evidence.
Universal - Selective Trend Momentum Profit	Additional priority review	Selective momentum remained loss-heavy, and current exit observations raise concern rather than demonstrating repair. The sample is young and may include exits from older holdings, so unusually large realized losses cannot be attributed to fresh entries alone.

Momentum Profit Guard (961)	review	holdings, so unusually large realized losses cannot be attributed to fresh entries alone.
Universal STOCK - Optimized Swing v1 (949)	Additional priority review	The stock cohort retained strong realized profitability, but portfolio gains remained modest and uneven. Its short history and absence of current-version stock trades prevent a conclusion that the latest protection design improves swing capture.
BUY/SELL - Regime Adaptive Trend Capture (966)	Additional priority review	The covered weekly balance was unchanged because no trades occurred, not because better trend capture was demonstrated. Aggregate stability also masks a loss-making legacy Plan and a larger new Plan with no trading history.

Market analysis

The dated crypto price series show a weak week interrupted by short rebounds. From the 2026-10-25 close through 2026-11-01, Bitcoin fell approximately 2.25%, Ethereum 2.34%, BNB 3.52% and Solana 6.78%. The largest synchronized decline occurred on 2026-10-29: daily losses were 4.12%, 4.52%, 8.08% and 6.64%, respectively. Bitcoin trading volume also increased markedly compared with the preceding day. This combination is consistent with a difficult environment for short-lived momentum entries and cash-value exposure retained through asset rotations.

Weekend rebounds did not erase the weekly losses, and Solana continued lower into Sunday. Such uneven recovery makes both destination selection and exit timing relevant: accumulating units need not offset falling asset prices, while a quick rebound above an exit does not establish that holding would have been better over a full trading horizon.

The broader regime reading was sideways-heavy, but its collection-time indicators are contextual rather than an exact historical closing snapshot. No supplied dated catalyst establishes the cause of the selloff. Separate equity-market context is unavailable, so crypto conditions are not used to explain the stock swing results. All price comparisons here exclude observations dated after the research cutoff.

Asset	90d return	Max drawdown	Volatility	Taker buy share	Funding
BTCUSDT	21.33%	-10.68%	38.17%	49.9%	0.01%
ETHUSDT	20.12%	-19.11%	51.6%	49.73%	0%
BNBUSDT	20.13%	-12.63%	39.04%	48.64%	0%
SOLUSDT	28.31%	-22.61%	57.01%	50.7%	0.01%

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

BUY/SELL outcomes varied more by exposure and loss magnitude than by win rate. The trusted-asset cohort was nearly flat over thirty days, selective momentum remained materially negative, and stock closed trades were profitable despite slightly negative portfolio value. None of these observations establishes benchmark outperformance without the corresponding Plan comparison.

Current CONVERT evidence comprised three relative-momentum switches across two Plans, with median Plan unit increase of 2.28% and average spacing of 4.70 hours. Only one switch had a complete relative-return comparison: its destination lagged the source by 0.66 percentage points after fifteen minutes and 0.98 after sixty, then led by 1.03 after three hours.

That comparison involved neutral decisions for both assets, not confirmed ordinary entry and exit signals. The other switches had an unobserved destination decision, including one sell-signaled source. Fully observed sell-to-buy, sell-to-neutral and neutral-to-buy comparisons were absent. Three separate initial entries met BUY conditions and averaged positive sixty-minute follow-through, but remain a tiny sample. No stalled positions were observed; missing best-alternative comparisons nevertheless prevent a conclusion that rotation lock-in risk was absent.

Strategy	Execution	Plans	30d	30d value	Profit	Win	Unit

	model		trades	change	factor	rate	increase
CONVERT - Relative Momentum Rotation (962)	CONVERT	8	40	-432.66 $	0.22×	37.5%	4.65%
BUY/SELL - Trusted Asset Recovery Profit Guard (963)	BUY/SELL	11	183	-0.87 $	1×	52.75%	—
BUY/SELL - Trusted Asset Recovery Profit Guard (963)	CONVERT	1	7	-0.78 $	1.26×	71.43%	15.88%
Universal - Flexible Momentum Quick Profit Guard (960)	BUY/SELL	3	0	0 $	—	—	—
Universal - Flexible Momentum Quick Profit Guard (960)	CONVERT	6	38	-103.01 $	0.23×	53.85%	1.94%
Universal - Selective Trend Momentum Profit Guard (961)	BUY/SELL	3	468	-95.48 $	0.26×	63.85%	—
Universal STOCK - Optimized Swing v1 (949)	BUY/SELL	2	277	-2.33 $	2.17×	41.22%	—
BUY/SELL - Regime Adaptive Trend Capture (966)	BUY/SELL	2	75	-4.33 $	0.52×	25%	—

CONVERT decision-pattern outcomes

Strategy	Pattern	Switches	Avg unit increase	Target beat source after 60m	Mean target − source return
CONVERT - Relative Momentum Rotation (962)	Rotation without an entry or exit signal	1	1.02%	0%	-0.98 pp
CONVERT - Relative Momentum Rotation (962)	No exit signal; entry signal unrecorded	1	2.62%	—	—
CONVERT - Relative Momentum Rotation (962)	Exit signal; entry signal unrecorded	1	0.9%	—	—

StopLoss analysis

Protective exits showed rebound sensitivity in both execution models. In the current CONVERT relative-momentum sample, three of four stops were classified as early, and three recovered above their exit level within five minutes. In selective BUY/SELL momentum, seven of ten stops were early and eight recovered within five minutes. Only one exit in each cohort showed recovery at the sixty-minute measurement, illustrating why brief bounces should not be equated with durable recovery.

All ten selective-momentum stops realized losses, but negative exits alone do not establish ineffective protection. Subsequent adverse movement, loss severity and foregone recovery must be compared. There was no comparable disabled-protection event cohort for either strategy, and no fresh stop observations for the other strategies. Daily stop-count history was unavailable and is not interpreted as zero exits.

The retained rules include independent emergency reference-price protection. Those trigger levels are not guaranteed maximum losses: existing exposure, costs and price gaps can produce larger realized outcomes. Any future increase in exit patience must be evaluated against deeper tolerated drawdown, not just fewer rebound-driven stops.

Individual strategy reviews

CONVERT - Relative Momentum Rotation (962)

Trading idea

The current design combines relative rotation with regime-dependent risk control; it is no longer solely a profitable-peak protection concept.

Entry: Entries seek aligned trend and positive intraday momentum, with a separate confirmed rebound route while the daily regime remains bearish.

Ordinary exit: Ordinary exits identify persistent weakening; bear-market exits react sooner to failed rebounds or deteriorating gains.

Protection: Four Plans have protection enabled and four disabled. Protection now covers confirmed losses as well as profitable pullbacks, with an independent 4.50% reference-price emergency trigger.

Measured outcomes and interpretation

Seven-day unit increase was 0.25%, against portfolio return of -4.67%; thirty-day figures were 4.65% and -16.60%, and ninety-day figures 9.32% and -10.20%. Weekly realized losses greatly exceeded gains, producing a 0.01 profit factor. Plan-level evidence was more informative than the aggregate: over its fifty-three observed days within the ninety-day view, one Plan gained 27.22% versus 2.27% for its holding basket, a 24.95-point excess. Another Plan gained 34.85% in units but lost 8.66% in portfolio value. Different asset baskets, exposure periods and capital weights offer alternative explanations; these outcomes cannot be assigned to the approximately one-day-old current version.

Falling crypto prices help explain the unit-versus-cash divergence, but do not explain why some Plans substantially exceeded holding while others lagged.

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	12	-106.41 $	-214.65 $	0.01×	33.33%	0.25%	3,105.73 $	—
30d	40	-432.66 $	-248.82 $	0.22×	37.5%	4.65%	14,993.98 $	—
90d	99	-300.69 $	-106.28 $	0.7×	54.24%	9.32%	36,719.94 $	—

- Aggregate unit growth did not offset cash-value losses.
- Destination quality has only one complete current comparison.
- Three protective exits recovered rapidly.

Adaptive change and expected behavior

Existing rules remain in effect. The outstanding question is whether rotation quality and cash-risk control improve together.

Confirmed rebounds may create opportunities without daily trend recovery, but earlier protection can sacrifice rebounds. Measure costs, holding time and subsequent downside.

Follow-up and next measurement

The 2026-10-26 review expected stricter ordinary exits to improve rotation quality. Only three switches and one complete comparison are available for the current version, below the earlier ten-switch threshold; intervening rule differences also prevent a clean comparison. Next measure relative returns and protective-exit recovery separately.

BUY/SELL - Trusted Asset Recovery Profit Guard (963)

Trading idea

Daily confirmation remains central outside bear regimes; the independent rebound route accepts intraday strength without waiting for a bullish daily classification.

Entry: The strategy favors selected assets with daily and intraday confirmation, distinguishes discounted re-entry from continuation, and separately permits confirmed bear-market rallies.

Ordinary exit: Profit exits tolerate pullbacks, while confirmed deterioration and failed bear rallies provide loss exits.

Protection: Eight BUY/SELL Plans have protection enabled and three disabled. No current-version protective exits were observed, so protection effectiveness remains untested.

Measured outcomes and interpretation

The BUY/SELL cohort returned -0.15% over seven days, -0.03% over thirty and -0.27% over ninety. Weekly completed outcomes contained five losses and no wins; thirty-day profit factor was approximately 1.00. Several unchanged, no-trade Plan balances supported relative capital preservation during falling markets, but did not demonstrate return generation. One established Plan had thirty-day excess of 20.53 percentage points despite losing 0.42%; another gained 11.25% over its twenty-eight-day history. The separate tiny CONVERT Plan lost 18.68% weekly despite positive unit accumulation. Current-version evidence contains three buys, one classified as poor, and two losing sells averaging -0.63%; that is insufficient to validate either entry quality or improved loss control.

Weak crypto prices rewarded reduced exposure, while short rebounds challenged the strategy’s recovery-entry objective.

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	13	-5.53 $	-5.37 $	0.01×	14.29%	0.09%	630.1 $	—
30d	190	-1.65 $	0.48 $	1×	54.08%	15.88%	10,770.18 $	—
90d	865	-7.52 $	-6.25 $	0.98×	64.85%	23.34%	45,358.75	—

90d	865	-7.52 $	-0.25 $	0.98×	64.85%	25.34%	43,558.75 $	—

- Capital preservation coexisted with weak recent trade profitability.
- Many Plans supplied no fresh participation evidence.
- The tiny CONVERT cohort cannot represent BUY/SELL results.

Adaptive change and expected behavior

Existing rules were retained because fresh trading observations were insufficient to support another refinement.

Selective entries may continue limiting exposure, but can miss recoveries. Assess shared rules separately for BUY/SELL profitability and CONVERT accumulation before considering changes.

Follow-up and next measurement

The 2026-10-26 expectation concerned fewer weak entries and smaller persistent losses. Five current-version events over approximately one day are below the earlier hundred-event or two-week threshold, and the bear-rebound route changes comparability. Track entry quality, participation and benchmark excess before judging improvement.

Universal - Flexible Momentum Quick Profit Guard (960)

Trading idea

This remains the broader momentum design, but current loss protection should not be confused with the deeper historical stop examined previously.

Entry: The strategy allows broader rebound and continuation opportunities, while limiting immediate higher-price re-entry outside the separate bear-rally route.

Ordinary exit: It seeks relatively quick protection of gains, supplemented by confirmed loss exits and earlier exits from failed bear rebounds.

Protection: Regime-dependent confirmed-loss protection and a profitable-pullback guard sit alongside an independent emergency price trigger. Their current tradeoffs cannot yet be measured.

Measured outcomes and interpretation

The covered weekly result came from one CONVERT Plan over four days: portfolio return was -11.61%, unit change -0.10% and profit factor 0.10. Over thirty days, the same Plan lost 30.39% despite 1.94% unit increase; its holding basket lost 18.05%, leaving -12.33 percentage points of excess. Average completed losses were much larger than gains. Ninety-day CONVERT portfolio return was -11.40%, while the separate historical BUY/SELL cohort lost 20.18%. Longer-window unit and realized-outcome coverage was incomplete, limiting comparisons. These adverse observations identify a historical risk problem, not proof that the current version caused losses: its observation period contains no trading events.

The broad crypto decline was relevant, but underperformance against the Plan’s own holding basket shows market weakness was not the entire explanation.

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

Window	Trades	Value	Closed trade	Profit	Win	CONVERT	Turnover	Stop-loss

Window	Trades	Value change	Closed-trade result	Profit factor	Win rate	CONVERT increase	Turnover	StopLoss
7d	7	-31.01 $	-37.35 $	0.1×	40%	-0.1%	1,757.73 $	—
30d	38	-103.01 $	-116.54 $	0.23×	53.85%	1.94%	11,128.38 $	—
90d	354	-394.67 $	-122.78 $	0.4×	52.38%	21.75%	39,842.19 $	—

- Historical losses exceeded the comparable holding benchmark.
- Recent evidence was concentrated in one CONVERT Plan.
- Current-version entry and protection outcomes are absent.

Adaptive change and expected behavior

Existing rules were retained because no fresh trading observations supported another refinement.

Broader opportunity coverage may capture rebounds but also failed rallies. Measure participation, loss magnitude and cash drawdown alongside units before reassessing.

Follow-up and next measurement

The previous review expected deeper, more confirmed protection to reduce rebound-driven stops. There are no current-version events, far below the ten-fresh-stop requirement, and present protection differs from the earlier design. The expectation remains unresolved; restart comparable measurement with the next protective exits.

Universal - Selective Trend Momentum Profit Guard (961)

Trading idea

The retained design balances selective participation against earlier confirmed-loss protection. Brief recovery and durable loss avoidance require separate measurement.

Entry: Entries favor directional trends, aligned moving averages, contained volatility and limited chasing, with a separate intraday bear-rebound opportunity.

Ordinary exit: Profitable positions receive pullback tolerance, while confirmed losses and failed bear rebounds can trigger ordinary exits.

Protection: All three Plans have protection enabled. Ten current-version stops realized losses; eight recovered above exit within five minutes, but only one showed recovery at sixty minutes.

Measured outcomes and interpretation

Portfolio returns were -4.40% weekly, -18.26% over thirty days and -13.51% over ninety. The thirty-day win rate of 63.85% accompanied a 0.26 profit factor, showing that loss magnitude overwhelmed frequent wins. One Plan’s thirty-day average loss was almost twenty times its average gain. Benchmark outcomes were mixed: one Plan lagged holding by 3.74 percentage points, while another exceeded it by 11.33 points despite losing portfolio value. Current-version observations included four

buys, three ordinary sells and ten stops; all thirteen exits were negative, with mean losing return of -21.67%. The excess of exits over fresh buys makes pre-existing exposure a plausible contributor, but entry age and branch-level attribution are unavailable.

The weak crypto week exposed reversal risk, but mixed holding-basket excess prevents a uniform market explanation.

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	20	-19.66 $	-77.55 $	0×	6.67%	—	408.79 $	—
30d	468	-95.48 $	-116.45 $	0.26×	63.85%	—	10,159.32 $	—
90d	2,567	-66.73 $	-82.5 $	0.78×	67.92%	—	55,811.58 $	—

- Large losses overwhelmed the longer-window win rate.
- Rapid stop recoveries suggest short-horizon exit sensitivity.
- Older exposure may distort current-version loss comparisons.

Adaptive change and expected behavior

Existing rules remain in effect. The unresolved trading question is whether current protection limits future damage without repeatedly crystallizing recoverable weakness.

Earlier confirmed exits may reduce persistent losses but surrender rebounds. Measure fresh-entry outcomes, subsequent adverse movement and portfolio excess over a larger sample.

Follow-up and next measurement

The 2026-10-26 review expected a narrower loss-versus-win gap after tighter entries and revised exits. Seventeen current-version events are below the hundred-new-event threshold. No winning return is available for comparison, so the expectation remains unresolved despite adverse interim evidence.

Universal STOCK - Optimized Swing v1 (949)

Trading idea

The current rules combine slower stock selection with intraday risk responses; the suitability of that combination needs stock-specific outcome evidence.

Entry: Daily trend structure and intraday confirmation filter swing entries, with a daily repeat-entry cooldown and a separate confirmed bear-rebound route.

Ordinary exit: The strategy generally gives profitable swings room before exiting on stronger deterioration, while retaining confirmed loss exits.

Protection: Both Plans now have protection enabled. Current regime-dependent protection differs from the earlier swing-specific stop, and has no fresh exit observations.

Measured outcomes and interpretation

Weekly portfolio return was 0.23%, with a 2.51 profit factor despite only 37.84% winning completed outcomes. Thirty-day realized gains were 57.88 against losses of 26.72, yielding a 2.17 profit factor, but portfolio return was -0.39%. Both longer windows contain the same nineteen trading days per Plan, not independent long-term confirmation. Over that history, one Plan gained 2.80% and exceeded holding by 2.31 percentage points; the other lost 3.58% and lagged by 4.09 points. The latter had very few realized losses, illustrating how a highly favorable closed-trade ledger can coexist with weak remaining holdings. Current-version event evidence is absent because its short observation period fell over the weekend.

No broad equity-market evidence is available. The Plans' own holding benchmarks, rather than crypto conditions, provide the relevant comparisons.

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	75	1.37 $	12.76 $	2.51×	37.84%	—	3,852.29 $	—
30d	277	-2.33 $	31.17 $	2.17×	41.22%	—	14,172.61 $	—
90d	277	-2.33 $	31.17 $	2.17×	41.22%	—	14,172.61 $	—

- Closed-trade strength did not produce aggregate portfolio growth.
- The two Plans had opposing benchmark excess.
- Longer windows repeat a short shared history.

Adaptive change and expected behavior

Existing rules were retained because fresh trading observations were insufficient for another refinement.

More patient swing exits can retain upside but tolerate larger open losses; intraday protection can interrupt that patience. Measure both effects across additional stock sessions.

Follow-up and next measurement

The previous review expected better portfolio capture without sacrificing realized profitability. No current-version events have occurred, below the fifty-new-event threshold. Longer-window improvement is contextual only; compare fresh stock exits, portfolio marks and holding-basket excess after sufficient trading sessions.

BUY/SELL - Regime Adaptive Trend Capture (966)

Trading idea

The retained design seeks benchmark-relative trend participation rather than a high win rate, but opportunity coverage remains untested in fresh trades.

Entry: Bull and sideways entries demand aligned momentum and daily support; bear rallies use a separate intraday-confirmed route without waiting for daily recovery.

Ordinary exit: Regime-specific profit trails aim to retain favorable moves, while confirmed breakdowns provide loss exits even when optional protection is disabled.

Protection: One Plan has protection enabled and one disabled. Neither supplies current-version stop observations, so comparative protection benefits cannot be determined.

Measured outcomes and interpretation

Seven-day portfolio return was flat with no trades during the covered observations. Thirty- and ninety-day aggregate returns were both -1.13%, with 75 historical trades and a 0.52 profit factor; these windows do not represent separate long histories. The legacy Plan lost 8.66% over twenty-three observed days but its holding basket lost 17.14%, giving positive excess of 8.49 percentage points. That is relative loss avoidance, not positive growth. The larger new Plan remained flat over three days while its basket gained 1.02%, indicating missed participation over that brief period. Its unchanged balance also diluted the aggregate loss. No current-version outcomes establish whether entry selectivity is appropriately cautious or too restrictive.

Avoiding exposure helped during declines but cost participation during the new Plan’s brief positive benchmark period.

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	0	0 $	0 $	—	—	—	0 $	—
30d	75	-4.33 $	-4.29 $	0.52×	25%	—	854.93 $	—
90d	75	-4.33 $	-4.29 $	0.52×	25%	—	854.93 $	—

- Flat weekly returns provide no fresh trading-edge evidence.
- Aggregate results conceal legacy losses and new capital.
- Entry selectivity may sacrifice usable rebounds.

Adaptive change and expected behavior

Existing rules were retained because fresh observations were insufficient to support another refinement.

Selective participation may avoid weak moves but miss recoveries. Track realized gains, cash exposure, upside participation and matched-period excess together.

Follow-up and next measurement

The 2026-10-25 review expected stronger entry confirmation and adjusted loss exits to improve Buy & Hold excess. No current-version events are available, below the earlier hundred-event or two-week threshold. Measure actual participation and benchmark excess once fresh trading begins.

Hypotheses and next review

Next review

CONVERT - Relative Momentum Rotation (962) may combine continued unit accumulation with better destination selection under its retained rules.

Measurement: Measure costs, holding duration, Plan-level excess and destination-minus-source returns at fifteen, sixty and one hundred eighty minutes.
Review: After ten complete current-version switches.

Next review

BUY/SELL - Trusted Asset Recovery Profit Guard (963) may reduce persistent losses without suppressing useful recovery participation.

Measurement: Compare fresh-entry quality, gain/loss magnitude, trade count and holding-basket excess separately by execution model.
Review: After one hundred current-version events or two full weeks; sparse outcomes remain inconclusive.

Next review

Universal - Flexible Momentum Quick Profit Guard (960) may show a different protection-versus-rebound tradeoff under its current rules.

Measurement: Track fresh stops, recovery horizons, subsequent adverse movement, portfolio excess and unit accumulation.
Review: After ten fresh current-version protective exits.

Next review

Universal - Selective Trend Momentum Profit Guard (961) may reduce losses on fresh positions while retaining more recoverable gains.

Measurement: Separate older holdings from fresh entries; compare mean losses, mean gains, stop recovery and benchmark excess.
Review: After one hundred additional current-version BUY/SELL events.

Next review

Universal STOCK - Optimized Swing v1 (949) may translate profitable completed trades into stronger portfolio capture.

Measurement: Compare matched-period Plan excess, open losses, realized profit factor and exit recovery across stock sessions.
Review: After fifty additional current-version stock events.

Next review

BUY/SELL - Regime Adaptive Trend Capture (966) may deliver useful participation without reversing its historical relative loss avoidance.

Measurement: Track entries, exposure, upside participation, loss severity and holding-basket excess separately for established and new Plans.
Review: After one hundred current-version events or two full weeks; no-trade periods cannot validate capture.

Conclusion

The decisive distinction is between trading objectives and investor outcomes. Unit accumulation can be useful without current cash profit, and profitable completed trades can coexist with weak portfolio marks; neither excuses persistent benchmark underperformance. This edition also contains genuine pockets of positive excess, but they are uneven and cannot be generalized across Plans. All existing rules remain in effect. Next reviews should build comparable current-version samples, separate fresh entries from older exposure, and test protection against both rebound costs and avoided downside. Broader changes should follow that evidence rather than the weakest week alone.

Limitations

- Current versions had approximately one day of observation; three strategies had no current-version trading events.
- Longer-window KPIs span earlier rules and cannot demonstrate current-version effectiveness.
- Selection reflects usage and review priority rather than a representative sample of all strategies.
- CONVERT relative-return evidence contains only one complete current-version switch comparison; asset identities and best-alternative comparisons are unavailable.
- Protection cohorts are not randomized, settings changed across reviews, and comparable disabled-protection events are largely absent.
- Daily protective-exit counts are unavailable; event-level observations are used instead.
- Some longer histories have incomplete realized-outcome or unit-growth coverage, and stock longer windows repeat the same short history.

- Costs are not sufficiently detailed to establish fully cost-adjusted rotation quality; reference-price triggers are not guaranteed loss limits.
- Some market summaries may reflect collection time. Historical price analysis uses dated observations through the cutoff only.
- Broad equity-market context and position-entry ages for unusually large current losses are unavailable.

Optional technical reference

▶ Exact trading rules and indicator definitions

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

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