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Cash Preservation Outpaced Trading Profits as Rotation Quality Split

Six crypto strategies: outcomes through 2026-11-15, with untested refinements adopted on 2026-11-16

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 selective trading and asset rotation delivered growth beyond simply holding the selected assets during a sharp crypto decline. Reduced exposure supported substantial benchmark-relative loss avoidance, but completed trades remained unprofitable in the active BUY/SELL

cohorts. CONVERT accumulated units without consistently protecting cash value, and destination quality differed by rotation pattern. Three targeted refinements were adopted after the observation cutoff; none has measured post-change results. The other three strategies retained their existing rules.

Executive summary

- CONVERT destination selection remains mixed: departing weakening assets looked more effective than pursuing fresh buy signals, supporting a focused entry-quality test rather than weaker protection.
- The trusted-asset BUY/SELL cohort preserved most capital, but losing exits and profit giveback remained concerns. Its new refinement changes SELL only.
- Selective momentum again lost portfolio value despite exceeding its active Plans' falling holding baskets. Its entry refinement balances less demanding acceleration with tighter control of price extension.
- Flat covered balances demonstrate exposure avoidance, not successful trend capture. Strategies without covered results cannot be described as flat or profitable.
- The next review prioritizes net benchmark excess, fresh-position payoff, missed participation and the distinction between unit accumulation and cash-value growth.

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 continued, but destination quality and cash outcomes remained uneven. The expanded rotation sample supports an entry test, not a demonstrated repeatable advantage.
BUY/SELL - Trusted Asset Recovery Profit Guard (963)	Regular follow-up	The main cohort preserved most capital but did not deliver profitable recent trading. Few fresh entries and exits from older holdings limit conclusions about entry quality.
Universal - Flexible Momentum Quick Profit Guard (960)	Regular follow-up	Historical results show substantial cash losses and benchmark shortfalls. No current-rule events or covered weekly results validate the broader momentum approach.
BUY/SELL - Regime Adaptive Trend Capture (966)	Additional priority review	Flat weekly performance reflects no trading rather than demonstrated trend capture. Capital weighting also masks a legacy Plan's larger historical loss.
Universal - Selective Trend Momentum Profit Guard (961)	Additional priority review	Portfolio value and realized trading both deteriorated despite positive active-Plan benchmark excess. The fresh sample suggests entry-timing concerns but does not establish their precise cause.
Universal - Selective Safe Entry 1pct (955)	Additional priority review	The low-frequency concept has historical portfolio evidence only. Neither current entry quality nor the effectiveness of its separate protection can be established.

Market analysis

Dated daily prices show an accelerating crypto selloff during 2026-11-09–2026-11-15, followed by a partial rebound. On 2026-11-14 alone, Bitcoin fell 6.10%, Ether 8.33%, BNB 7.68% and Solana 10.12%. The following day’s gains—1.87%, 3.74%, 2.56% and 3.54%, respectively—did not reverse the preceding losses. Bitcoin’s quoted trading volume on the sharpest decline exceeded that on the opening day of the week, consistent with a more active selloff rather than quiet drift.

These conditions made exposure especially important. Cash-heavy BUY/SELL Plans could exceed falling holding baskets while still losing money on the trades they attempted. Conversely, rotations could increase asset units while leaving investors exposed to declining destination prices. Short rebounds also complicated exit assessment: a quick recovery above an exit price need not mean that remaining invested would have produced a better sustained outcome.

The relevant comparison is therefore each Plan against its own basket over matching observed periods, not against Bitcoin alone. Different baskets and holding durations explain part of the dispersion. No supplied dated evidence establishes a particular news or scheduled event as the cause of these strategy outcomes.

Asset	90d return	Max drawdown	Volatility	Taker buy share	Funding
BTCUSDT	-6.29%	-25.94%	42.24%	49.81%	0.01%
ETHUSDT	-19.31%	-36.27%	51.31%	49.49%	0%
BNBUSDT	-5.39%	-27.21%	44.6%	48.5%	0%
SOLUSDT	-15.81%	-42.46%	61.1%	50.66%	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

BUY/SELL showed stronger evidence of loss avoidance than profitable participation. The active trusted-asset and selective-momentum samples both had average losses larger than average gains. Their Plan-level benchmark excess therefore needs to be read alongside low exposure and weak upside participation.

CONVERT supplied fifteen complete relative-return comparisons across twenty-two rotations. Seven rotations into a buy-signaled destination, without a source sell signal, averaged 0.81% unit increase but lagged their sources by 0.43 percentage points after sixty minutes. Seven rotations away from a sell-signaled source into a neutral destination averaged 1.37% unit increase and led by 0.45 points. The single neutral-to-neutral comparison added units but lagged at sixty minutes. No jointly sell-and-buy-signaled sample was available; seven rotations lacked comparable signal or relative-return observations.

Average time between rotations was 8.99 hours. No stalled positions were observed, but this does not exclude lock-in risk: best-alternative comparisons remain unavailable when no unit-increasing rotation is feasible.

Strategy	Execution model	Plans	30d trades	30d value change	Profit factor	Win rate	Unit increase
CONVERT - Relative Momentum Rotation (962)	CONVERT	10	56	-351.26 $	0.09×	32.56%	1.96%
BUY/SELL - Trusted Asset Recovery Profit Guard (963)	BUY/SELL	11	184	-36.61 $	0.43×	35.56%	—
BUY/SELL - Trusted Asset Recovery Profit Guard (963)	CONVERT	1	5	-2.58 $	0.65×	60%	4.25%
Universal - Flexible Momentum Quick Profit Guard (960)	BUY/SELL	3	0	0 $	—	—	—
Universal - Flexible Momentum Quick	CONVERT	6	25	-60.47 $	0.16×	55.56%	-0.63%

Profit Guard (960)							
BUY/SELL - Regime Adaptive Trend Capture (966)	BUY/SELL	2	8	-0.3 $	0.54×	33.33%	—
Universal - Selective Trend Momentum Profit Guard (961)	BUY/SELL	3	284	-86.69 $	0.11×	39.72%	—
Universal - Selective Safe Entry 1pct (955)	BUY/SELL	2	0	0 $	—	—	—

CONVERT decision-pattern outcomes

Strategy	Pattern	Switches	Avg unit increase	Target beat source after 60m	Mean target − source return
CONVERT - Relative Momentum Rotation (962)	Entry signal; no exit signal	7	0.81%	28.57%	-0.43 pp
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	3	1.5%	—	—
CONVERT - Relative Momentum Rotation (962)	Exit signal; no entry signal	7	1.37%	71.43%	0.45 pp
CONVERT - Relative Momentum Rotation (962)	Exit signal; entry signal unrecorded	4	0.86%	—	—

StopLoss analysis

Protection evidence differs sharply by execution model and must not be inferred from unavailable daily stop totals. The CONVERT cohort’s thirteen protective exits are unchanged from the previous review, not thirteen new weekly exits. Ten were classified as early, nine recovered above exit within five minutes, and eight showed sixty-minute recovery. Nevertheless, four protection-enabled Plans remained flat during the latest week while their baskets declined materially.

The active trusted-asset BUY/SELL sample had no protective exits; its ordinary sells remain ordinary sells even in protection-enabled Plans. Selective momentum supplied only one fresh protective exit: its brief recovery did not persist at sixty minutes. Neither sample supports recalibrating protection.

Enabled and disabled cohorts differ in baskets, capital and observation periods, so their outcomes are not a controlled test. All adopted refinements leave STOPLOSS unchanged, including the independent emergency price trigger.

Individual strategy reviews

CONVERT - Relative Momentum Rotation (962)

Trading idea

The adopted entry ceiling limits price extension above the short-term trend average to 2.50 average true ranges. A sixty-minute buy cooldown now applies across regimes.

Entry: Entries seek aligned momentum with controlled volatility, including a separate confirmed intraday rebound route during bearish daily conditions.

Ordinary exit: Ordinary exits respond to persistent deterioration, failed bear rebounds and confirmed losses.

Protection: Protection retains regime-sensitive loss thresholds, profitable-pullback protection and an independent emergency price trigger. No protective rule changed.

Measured outcomes and interpretation

Seven-day unit increase was 1.21% against a 2.21% portfolio decline; thirty-day figures were 1.96% and -13.11%, and ninety-day figures 9.90% and -12.80%. Weekly realized profit factor was 0.51. Plan dispersion matters: four enabled-protection Plans remained flat, whereas one newer disabled-protection Plan added 5.66% in units but lost 21.82% in portfolio value, lagging its basket by 8.80 percentage points. Another newer Plan modestly exceeded holding despite losing cash value. Different baskets and short histories prevent attributing these contrasts to protection alone. Moreover, fourteen of the fifteen complete rotation comparisons came from the two newer Plans.

Broad declines explain unit-versus-cash divergence, but not the full difference between individual Plans and their baskets.

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	16	-38.77 $	-6.5 $	0.51×	21.43%	1.21%	2,121.06 $	—
30d	56	-351.26 $	-283.95 $	0.09×	32.56%	1.96%	9,341.86 $	—
90d	137	-411.27 $	-182.36 $	0.59×	45.98%	9.9%	42,071.92 $	—

- Fresh buy-signaled destinations showed weak near-term relative follow-through.
- Positive unit growth did not consistently offset downside exposure.

Adaptive change and expected behavior

A BUY-only refinement was adopted on 2026-11-16 to test less extended entries and discourage rapid replacement. SELL and protection remain unchanged.

Entry restraint may reduce chasing and turnover, but can miss strong continuing rallies. Net unit growth and benchmark excess remain separate tests.

Follow-up and next measurement

The previous review’s ten-complete-switch checkpoint is now exceeded by fifteen comparisons. Better destination selection remains unresolved: average relative returns were slightly negative at sixty minutes but positive at three hours. Review the next ten complete post-refinement rotations, including

costs and missed opportunities.

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

Trading idea

Peak and drawdown requirements remain, while the remaining-profit gap is removed. Confirmed-loss and severe-breakdown exits remain independently available.

Entry: Selective trend entries and stronger bear-rally confirmation remain unchanged, including restraint against buying excessively extended rebounds.

Ordinary exit: The adopted change keeps established-peak protection eligible after remaining gains diminish and recognizes weakening momentum sooner.

Protection: Eight BUY/SELL Plans enable protection, but no current-rule protective exits establish its effectiveness. Regime-sensitive protection and the emergency trigger are unchanged.

Measured outcomes and interpretation

BUY/SELL portfolio return was -0.39% weekly, -1.31% over thirty days and -0.93% over ninety. Weekly profit factor was 0.20; current-rule winners averaged 0.80%, compared with losses of 1.29%. The largest active Plan lost 0.66% weekly against a 9.91% basket decline, demonstrating relative preservation rather than positive growth. Several no-trade Plans also supported preservation. Separately, the tiny CONVERT Plan lost 19.30% weekly without trading and 39.01% monthly despite 4.25% unit accumulation. Its different exposure and negligible capital weight make it unsuitable evidence for the main cohort’s trading quality or a shared unit-growth benefit.

Limited exposure helped during the selloff, while attempted recovery trades remained vulnerable to reversals.

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	-11.9 $	-10.89 $	0.2×	23.53%	0%	2,649.91 $	—
30d	189	-39.19 $	-36.54 $	0.43×	36.84%	4.25%	12,712.95 $	—
90d	1,016	-28.7 $	-24.81 $	0.94×	60.46%	23.34%	56,283.26 $	—

- Losing exits outnumbered profitable exits.
- Eight ordinary exits were classified as early, complicating any blanket acceleration of departures.

Adaptive change and expected behavior

A SELL-only refinement was adopted on 2026-11-16 to reduce profit round-trips. Available historical detail cannot show that it would have prevented a specific loss.

Earlier peak protection may retain more gains but surrender rebounds. Any future CONVERT activity also needs separate switching-cost and unit-growth assessment.

Follow-up and next measurement

The previous profit-retention expectation remains unresolved after twenty post-change events over approximately one week, below its hundred-event or two-week checkpoint. Thirteen of seventeen ordinary exits lost money. Next measure peak giveback, fresh-entry outcomes and participation separately from older holdings.

Universal - Flexible Momentum Quick Profit Guard (960)

Trading idea

Opportunity coverage is broader than the selective approach, but neither that intent nor historical activity establishes fresh entry quality.

Entry: The broader design seeks rebound and continuation opportunities while restraining rapid higher-price re-entry.

Ordinary exit: It protects gains relatively quickly, with separate exits for failed bear rebounds and confirmed losses.

Protection: Regime-sensitive confirmed-loss protection and a profitable-pullback guard retain an independent emergency trigger. Their current tradeoffs remain unmeasured.

Measured outcomes and interpretation

The seven-day return is unavailable, not flat. Thirty-day evidence comes from one CONVERT Plan over thirteen observed days: portfolio return was -20.40%, unit change -0.63% and profit factor 0.16. Its basket lost 9.44%, leaving a 10.95-percentage-point shortfall. Average completed losses substantially exceeded gains. Over ninety days, the CONVERT cohort lost 11.40% in portfolio value despite 21.75% aggregate unit increase; the separate historical BUY/SELL cohort lost 20.18%. Completed-outcome coverage was incomplete, particularly for BUY/SELL, preventing reliable win-rate comparisons. These adverse histories identify risk concerns, but cannot be assigned to the current rules, which have no observed trading events.

Historical basket underperformance shows that market weakness was not the entire explanation for losses.

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 $	—
30d	25	-60.47 $	-76.13 $	0.16×	55.56%	-0.63%	6,975.35 $	—
90d	354	-394.67 $	-122.78 $	0.4×	52.38%	21.75%	39,842.19 $	—

- Historical accumulation coexisted with substantial cash-value damage.
- Fresh participation, rotation and protection evidence is absent.

Adaptive change and expected behavior

Existing rules were retained because new trading observations were insufficient for another refinement. Historical losses do not identify a specific effective adjustment.

Broader participation may capture rebounds or repeated failures. Assess holding duration, costs, unit growth and downside exposure together when activity resumes.

Follow-up and next measurement

The earlier protection-versus-rebound expectation remains unresolved, with no fresh protective exits against a ten-exit requirement. Protection also differs from the older design, preventing a clean historical comparison. Resume measurement with comparable fresh entries, rotations and protective exits.

BUY/SELL - Regime Adaptive Trend Capture (966)

Trading idea

The retained approach targets benchmark-relative participation rather than win rate, with loss exits available independently of optional protection.

Entry: Bull and sideways entries require daily support and aligned momentum; a separate route permits confirmed intraday bear rallies.

Ordinary exit: Regime-specific profit trails seek to retain favorable moves, while confirmed breakdowns provide ordinary loss exits.

Protection: One Plan enables protection and one disables it. Neither supplies current-rule protective observations for a comparative assessment.

Measured outcomes and interpretation

Covered weekly portfolio return was zero with no trades. Thirty-day aggregate return was -0.08%, with a 0.54 profit factor; ninety-day return was -1.13%, with a 0.52 profit factor. These figures combine unequal Plan sizes and histories. The legacy Plan lost 8.66% over twenty-three observed days versus a 17.14% basket loss, producing relative loss avoidance without positive growth. The larger newer Plan remained flat across seventeen days while its basket lost 17.48%. Its benchmark-relative benefit increased as the basket fell, not because trade selection improved. The milder rolling monthly aggregate also reflects changing observations rather than demonstrated repair under the current rules.

Avoiding exposure benefited the declining benchmark period but offers no evidence of sustained recovery participation.

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	8	-0.3 $	-0.3 $	0.54×	33.33%	—	99.95 $	—
90d	75	-4.33 $	-4.29 $	0.52×	25%	—	854.93 $	—

- No fresh trades establish a growth advantage.

- Aggregate stability obscures legacy losses and unequal capital weights.

Adaptive change and expected behavior

Existing rules were retained because fresh observations were insufficient for another refinement. Inactivity alone supports neither broad entry relaxation nor further tightening.

Selectivity may avoid weak moves while missing recoveries. Reassess realized payoff and upside participation when usable trading evidence becomes available.

Follow-up and next measurement

The previous two-week calendar checkpoint has passed, but zero current-rule events leave useful participation unresolved. Elapsed time without trades cannot validate recovery capture. Next compare actual exposure, missed rallies and matched-period basket excess for established and newer Plans.

Universal - Selective Trend Momentum Profit Guard (961)

Trading idea

Lower acceleration requirements are balanced by bounded momentum and price no more than 0.75 five-minute average true ranges above its one-minute trend average.

Entry: The adopted entry test seeks trend resumption near a short-term average rather than requiring a large acceleration burst.

Ordinary exit: Existing profit-retention and confirmed-loss exits remain unchanged; brief post-exit rebounds do not justify delaying every loss exit.

Protection: All Plans enable protection. The single fresh stop recovered briefly but not at sixty minutes, an insufficient sample for recalibration.

Measured outcomes and interpretation

Weekly portfolio return was -5.04%, monthly return -17.10% and ninety-day return -14.91%. Corresponding profit factors were 0.24, 0.11 and 0.77. Current-rule winners averaged 0.59%, versus losses of 1.34%, leaving an unfavorable payoff balance. Nevertheless, the two active Plans exceeded their weekly baskets by 4.44 and 7.75 percentage points while losing portfolio value. This establishes relative loss avoidance, not successful growth. The larger active Plan’s upside participation was weak, and sampled entries sometimes developed little favorable movement before declining. Different markets and older exposure limit before-and-after attribution; the longer portfolio histories also extend beyond the latest entry revision.

Reduced downside participation helped against falling baskets, but attempted trend entries struggled to monetize rebounds.

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	62	-15.08 $	-4.17 $	0.24×	35.48%	—	1,234.8 $	—
30d	284	-86.69 $	-110.62 $	0.11×	39.72%	—	5,874.88 $	—

90d	2,720	-73.68 $	-87.21 $	0.77×	66.31%	—	58,905.08 $	—

- Average losses remained materially larger than gains.
- Twenty-one of twenty-nine ordinary exits were early, but some rebounds subsequently failed.

Adaptive change and expected behavior

A BUY-only refinement was adopted on 2026-11-16, balancing easier acceleration requirements with tighter extension control. SELL and STOPLOSS were retained.

Bounded resumption entries may improve payoff without demanding stronger bursts, but can admit weaker trends or miss fast breakouts. Measure both risks.

Follow-up and next measurement

The previous entry-persistence expectation remains unresolved after fifty-three events over approximately one week, below its hundred-event or two-week checkpoint. Fresh losses were less extreme than legacy losses, but average losers still exceeded winners. Next separate fresh-position favorable and adverse movement from older exposure.

Universal - Selective Safe Entry 1pct (955)

Trading idea

The strategy name does not guarantee safety or a minimum realized return. Profit-taking criteria coexist with loss-taking branches and separate protective exits.

Entry: Entries favor strong daily and intraday alignment with long cooldowns, while a separate confirmed rebound route permits bearish-regime opportunities.

Ordinary exit: Bull and sideways profit-taking normally requires at least 1.00% profit, but failed bear rebounds and confirmed losses can still trigger ordinary exits.

Protection: Both Plans enable protection. Regime-sensitive confirmed-loss exits and an independent emergency price trigger remain available but untested in fresh observations.

Measured outcomes and interpretation

Seven- and thirty-day performance is unavailable. The ninety-day view contains thirty-three historical trades across only ten observed Plan-days, with portfolio return of -0.51%; it is not ninety continuous days of trading. Completed winning and losing outcomes are unavailable, so neither win rate nor profit factor can be assessed. The detailed historical Plan lost 1.23% across two observed days, but a comparable holding-basket return is unavailable. Consequently, the small aggregate cash decline cannot establish either small benchmark excess or effective protection. Long cooldowns explain the intended trading style, but the evidence does not establish why recent participation is absent.

Current crypto weakness cannot evaluate rules that supplied no fresh trading outcomes.

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 $	—

30d	—	0 $	—	—	—	—	0 $	—
90d	33	-1.54 $	—	—	—	—	643.46 $	—

- Recent portfolio and trading outcomes are unavailable.
- Historical benchmark and completed-payoff evidence are insufficient.

Adaptive change and expected behavior

Existing rules were retained because fresh trading observations were insufficient to support another refinement. The older protection expectation remains unresolved.

Selective entries may avoid marginal opportunities but miss recoveries. Assess net basket excess, participation and loss severity rather than assuming the profit gate ensures profitability.

Follow-up and next measurement

The earlier October review expected fewer whipsaw protective exits. No comparable current-rule events assess that expectation, and subsequent protection changes prevent a clean comparison with the older design. Next measure fresh participation, protective-exit recovery and subsequent downside when activity resumes.

Hypotheses and next review

Next review

Entry restraint for CONVERT - Relative Momentum Rotation (962) may improve destination follow-through without eliminating useful accumulation.

Measurement: Compare relative returns, net unit growth, turnover, holding duration, basket excess and missed rallies.
Review: After ten complete rotations following 2026-11-16 activation.

Next review

Continued peak protection for BUY/SELL - Trusted Asset Recovery Profit Guard (963) may reduce profit round-trips.

Measurement: Measure giveback, gain/loss magnitude, net basket excess and participation; assess CONVERT costs separately.
Review: After one hundred post-change events or two full weeks; sparse outcomes remain inconclusive.

Next review

Bounded resumption entries for Universal - Selective Trend Momentum Profit Guard (961) may improve fresh-position payoff.

Measurement: Compare favorable/adverse movement, activity, missed opportunities and net basket excess.
Review: After one hundred post-change events or two full weeks.

Next review

Universal - Flexible Momentum Quick Profit Guard (960) may show a measurable protection-versus-rebound tradeoff when activity resumes.

Measurement: Track fresh stops, recovery horizons, subsequent downside, costs and unit-versus-cash outcomes.
Review: After ten fresh current-rule protective exits.

Next review

BUY/SELL - Regime Adaptive Trend Capture (966) may combine useful recovery participation with relative loss avoidance.

Measurement: Track exposure, fresh trades, missed rebounds and matched-period basket excess.
Review: At the next calendar review; retain an unresolved verdict without usable trades.

Next review

Universal - Selective Safe Entry 1pct (955) may achieve profitable participation without excessive protective-exit whipsaw.

Measurement: Measure fresh-entry payoff, benchmark excess, stop recovery and subsequent adverse movement.
Review: After resumed activity supplies ten current-rule protective exits.

Conclusion

The strongest common evidence is relative loss avoidance, not reliable positive growth. Reduced exposure helped several Plans exceed sharply falling baskets, while active completed trades remained weak and CONVERT accumulation did not consistently protect cash value. The adopted refinements

therefore target specific entry and profit-retention questions rather than increasing exposure indiscriminately or weakening emergency protection. Next review should judge fresh post-change positions, rotation destinations and net benchmark excess together, explicitly charging the cost of missed rallies and additional turnover. Strategies without usable activity remain unresolved, regardless of elapsed calendar time.

Limitations

- The selected strategies are usage- and priority-based, not a representative sample.
- Portfolio windows overlap, contain unequal observation periods and span multiple rule versions.
- Small samples are concentrated in a few Plans with different baskets and capital weights.
- Current-rule exits may involve older entries; aggregate payoff does not isolate fresh-entry quality.
- Unavailable daily protective-exit totals do not establish zero exits.
- Reported zero fees do not establish the absence of spread, slippage or switching costs.
- Best-alternative rotation comparisons and detailed historical indicator observations are incomplete.
- Refinements adopted on 2026-11-16 have no outcomes within the observation cutoff.

Optional technical reference

▶ Exact trading rules and indicator definitions

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