

Strategy Cheat Sheet

The systematic swing trading playbook — regime gate, grade scale, and 13 credentialed setups on a single reference card.

Last updated **2026-05-24** · 11 strict-tuned + 2 tuned-provisional · Source: <https://easyswing.trading/strategies>

MARKET REGIME GATE

BULL / TRANS

Long setups armed. Breakouts, pullbacks, momentum continuation.

CHOPPY

Long setups **disabled**. Capital preservation mode.

BEAR

Short setups armed when available. Long setups disabled.

Regime is derived from breadth, SPY trend, VIX state. Setups inactive in the wrong regime never surface in scans.

STAGE 2 — 5-MA STACK

Price > EMA20 > SMA50 > SMA150 > SMA200
All four moving averages sloping up. Price above all four. This is Stan Weinstein's "advancing phase" filter — every long setup requires it.

GRADE SCALE

- A+** Top 5% of setups · highest conviction
- A** High conviction · most strategies floor here
- B+** Solid · momentum / RS confluence
- B / C** Below floor for most strategies

ENTRY · STOP · TARGET CONVENTIONS

ENTRY

Trigger fires when the strategy's confluence conditions clear on the day's close (or intraday for breakouts).

STOP

ATR-scaled. $\text{stop} = \text{entry} - \text{stopAtrMultiplier} \times \text{ATR}_{14}$.
Most strategies: 1.5–2.85x ATR.

TARGETS

R-multiples on ATR. Two scaling tiers: T1 ≈ 1.5–2.6 R, T2 ≈ 3–5 R.
Trail remainder after T2.

RELATIVE STRENGTH (RS) RANKING

RS rank 0–99 percentile vs the screener universe over 6 months. Most credentialed long setups require **RS** ≥ **60–96** (per strategy). The tightest pass: trend-pullback at RS ≥ 96.

POSITION SIZING

Risk-anchored: $\text{shares} = (\text{account} \times \text{risk}\%) \div (\text{entry} - \text{stop})$. Default risk 1% / trade. EasySwing's sizer panel maps directly from the ATR-derived stop.

HOLDOUT VALIDATION

Every "credentialed" verdict survives a 12-month holdout window untouched during parameter search. Strategies marked **Tuned** pass all four anti-overfit gates: holdout PF ≥ 1.5, parameter-robustness ≥ 0.8 over ±10/±20% neighborhood, permutation p-value, and haircut Sharpe > 0.3. **Provisional** = strong holdout PF but degenerate permutation null (intrinsic gates fully filtered the universe). Verdicts re-evaluated on each autoresearch sweep.

The 13 Credentialed Strategies

EasySwing.trading

Each setup has cleared the autoresearch holdout gate. Net PF and trade counts are out-of-sample on a 12-month window unused during parameter search.

Verdict legend · **Tuned** — passes all four anti-overfit gates · **Provisional** — strong PF but intrinsic gates fully filtered the universe (params published, not yet adopted live).

STRATEGY	FAMILY	DIR	REGIME	GRADE ≥	NET PF	TRADES	VERDICT
Highest-High Breakout	momentum	Long	Bull	A+	2.76	1075	Tuned
Multi-Period Strength	momentum	Long	Bull	A+	2.62	538	Tuned
Residual Momentum (Poor-Man's)	momentum	Long	Bull	B+	2.57	3986	Tuned
ADX Trend Momentum	momentum	Long	Bull	B+	2.55	5588	Tuned
MA Stack Confluence	momentum	Long	Bull	A+	2.31	859	Tuned
Volume-Weighted Trend	momentum	Long	Bull	A+	2.15	462	Tuned
Trend Pullback	pullback	Long	Bull / Range	A	2.10	181	Tuned
ROC Breakout	momentum	Long	Bull	A+	2.02	2625	Tuned
52-Week-High Proximity Pullback	pullback	Long	Bull	—	2.01	1056	Tuned
Frog-in-the-Pan Momentum	momentum	Long	Bull / Range	A	1.99	1341	Tuned
Trend Template Fresh-Pass	momentum	Long	Bull	A	1.77	1807	Tuned
VCP Breakout	momentum	Long	Bull	B+	4.53	61	Provisional
RSI Reversion	mean-reversion	Long	Bull / Range	A	1.67	533	Provisional

HOW TO USE THIS SHEET

1 · CHECK THE REGIME

Always start with the current regime. A breakout setup in a choppy regime is a false signal by construction.

2 · MATCH STRATEGY TO CONTEXT

Use the table's Regime column to narrow candidates. The grade column shows the minimum floor for that strategy to fire.

3 · SIZE FROM THE STOP

Risk-anchor every entry. The ATR stop and your fixed risk % determine share count — not the other way around.

EasySwing.trading automatically screens 2,000+ US equities each trading day across the strategies above, applies the regime gate, and surfaces the day's qualifying setups with pre-calculated entry, stop, and target levels. The cheat sheet is generated from the live registry — verdicts and parameters update with each autoresearch sweep.

Educational use only. Strategy descriptions are based on published research from Mark Minervini, William O'Neil, Stan Weinstein, Kristjan Kullamägi, Thomas Bulkowski, and others. Backtested results do not guarantee future performance. EasySwing.trading is a screening tool, not investment advice. See the [Risk Disclaimer](#).