

# Autocorrelation Trend Compounding Rank

Trend autocorrelation evidence across the stated research universe.

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Trend Autocorrelation | Secondary research | 63d preferred horizon

# Executive Summary

This note summarizes historical rank evidence for Autocorrelation Trend Compounding Rank. Metrics are reported as research diagnostics under the source-run assumptions and should be read as evidence about ranking behavior, not as a live recommendation.

|                   |       |
|-------------------|-------|
| Preferred horizon | 63d   |
| Top-bottom spread | 1.30% |
| Rank IC           | 0.018 |
| Long-leg return   | n/a   |
| Average turnover  | n/a   |

- 1. The preferred diagnostic horizon is 63d, where the recorded rank spread is 1.30%.
- 2. Rank IC is positive in the reported research run at 0.018.
- 3. The signal is best read as a research-library ranking component, not as a standalone product.

# Data and Research Setup

## UNIVERSE

Broad liquid equity universe used by the source research run.

## INPUTS

Daily close prices and dated feature panels available at the research observation date.

## CADENCE

Cross-sectional rank review at the reported horizon set.

## COMPARISON BASIS

Comparisons use the same universe and source assumptions inside each run. The note omits current constituents, current tickers and live recommendations.

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The source files were used for historical research extraction only. This note does not disclose current constituents, current ranks or position-level recommendations.

# Signal Methodology

Without disclosing the exact functional, the construction proceeds along three conceptual steps.

1. **Signal measurement.** Measures persistence in relative price or exposure behavior over the research horizon.
2. **Cross-sectional ranking.** Ranks instruments cross-sectionally so stronger persistence can be compared with weaker persistence.
3. **Horizon evaluation.** Evaluates whether the medium-horizon ordering is coherent across adjacent horizons and sample splits.

The description is intentionally conceptual. Formula details, exact construction rules and implementation parameters are not disclosed.

## Results and Horizon Context

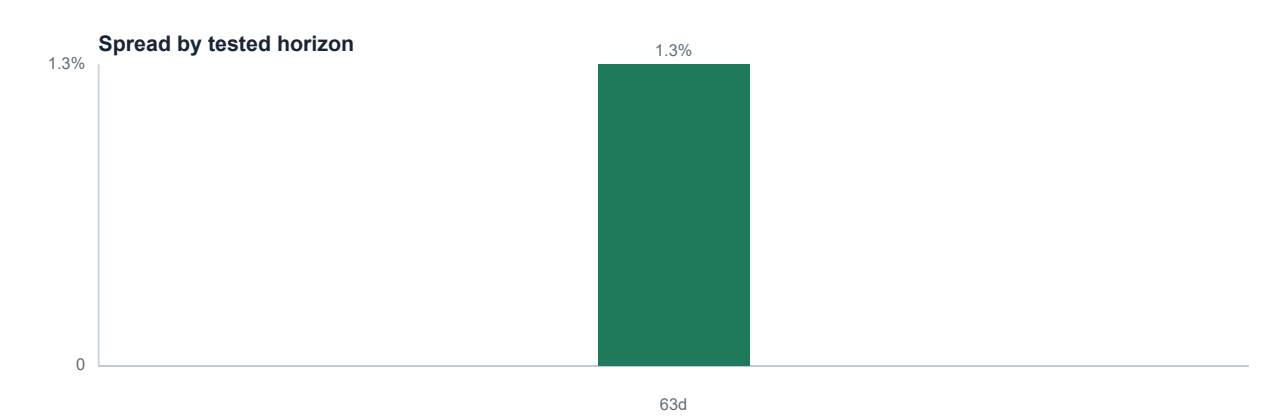


Figure 1. Top-minus-bottom spread by tested horizon from the available validation summary. The chart is a diagnostic comparison, not a standalone portfolio NAV.

| Horizon | Rank spread | Rank IC | Long-leg return | Turnover |
|---------|-------------|---------|-----------------|----------|
| 63d     | 1.30%       | 0.018   | n/a             | n/a      |

## Stability and Robustness

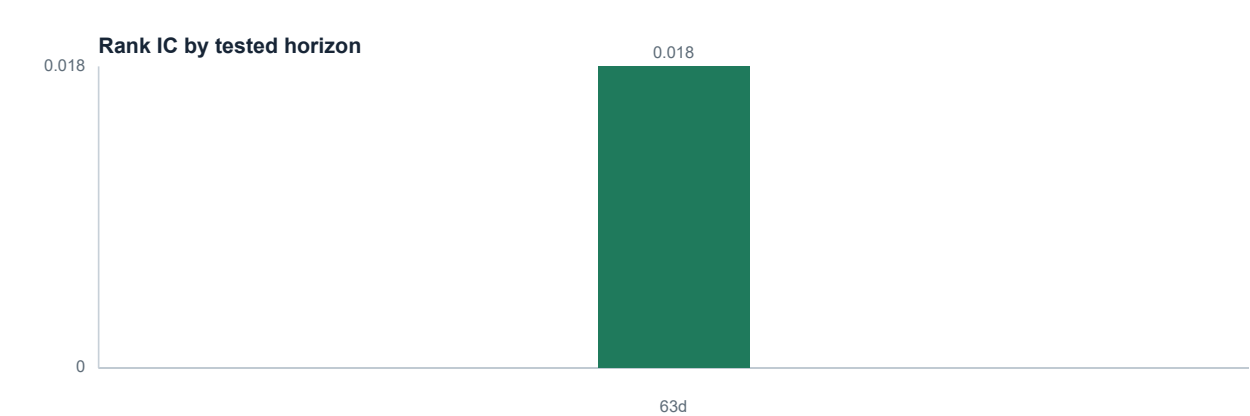


Figure 3. Rank-IC evidence across the available horizon set. Where only one horizon is available, the chart should be read as a compact evidence marker.

The available evidence is summary-level, so interpretation should stay narrow. Positive-year fraction is 63.6% in the source run.

|                        |       |
|------------------------|-------|
| Positive-year fraction | 63.6% |
| Universe size          | 3,000 |
| Validation dates       | 100   |

# Research Interpretation

## ROLE IN RESEARCH LIBRARY

Machine-learning ranking component inside the research library.

## WHAT IT CAPTURES

Nonlinear interaction evidence between the source feature set and subsequent cross-sectional returns.

## KNOWN LIMITATIONS

Model evidence depends on the training window, feature availability and replay assumptions. It is not a live trading specification.

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The evidence supports retaining the signal in the research library where it can be compared with related components under the same assumptions.

Historical research output. Not investment advice. Not a live recommendation.