

# Regime-Adaptive Trend Switch EWMA6 Rank

Trend momentum evidence across the stated research universe.

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Trend Momentum | Secondary research | 63d preferred horizon

Research note | Historical simulation | Not investment advice

# Executive Summary

This note summarizes historical rank evidence for Regime-Adaptive Trend Switch EWMA6 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 | 4.05% |
| Rank IC           | 0.062 |
| Long-leg return   | 7.24% |
| Average turnover  | n/a   |

- 1. The preferred diagnostic horizon is 63d, where the recorded rank spread is 4.05%.
- 2. Spread evidence is strongest around the 252d horizon in the available comparison set.
- 3. Rank IC is positive in the reported research run at 0.062.

# 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

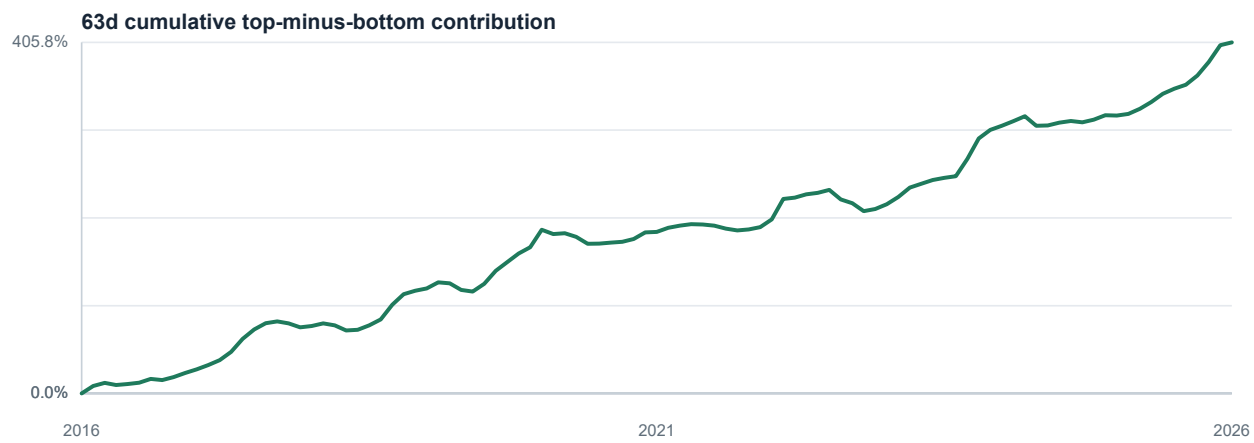


Figure 1. Cumulative 63d top-minus-bottom rank-spread contribution. Long-horizon forward observations can overlap, so the series should be read as a ranking diagnostic, not as a standalone portfolio NAV.

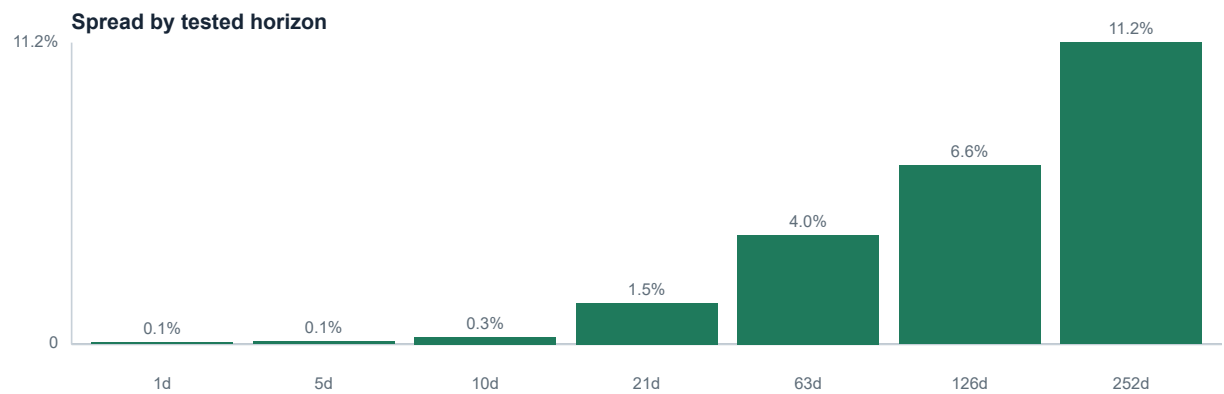


Figure 2. Spread profile across the tested horizons available in the source validation summary.

| Horizon | Rank spread | Rank IC | Long-leg return | Turnover |
|---------|-------------|---------|-----------------|----------|
| 1d      | 0.07%       | 0.017   | 0.40%           | n/a      |
| 5d      | 0.09%       | 0.003   | 0.73%           | n/a      |
| 10d     | 0.28%       | 0.011   | 1.21%           | n/a      |
| 21d     | 1.53%       | 0.042   | 2.68%           | n/a      |
| 63d     | 4.05%       | 0.062   | 7.24%           | n/a      |
| 126d    | 6.61%       | 0.072   | 13.87%          | n/a      |
| 252d    | 11.18%      | 0.075   | 28.62%          | n/a      |

## Stability and Robustness

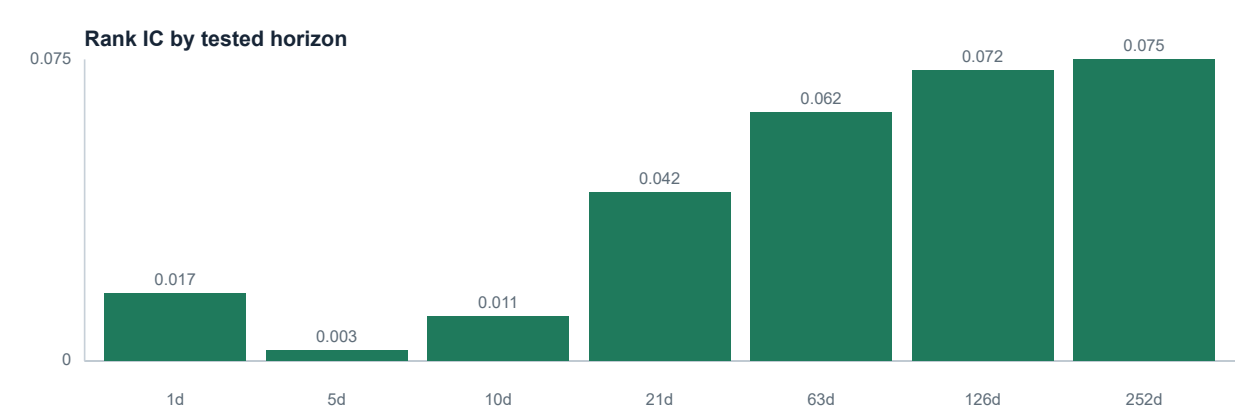


Figure 3. Rank-IC evidence across the available horizon set. Where only one horizon is available, the chart should be read as a compact evidence marker.

The available horizon evidence is coherent enough for a research note. Positive-year fraction is 100.0% in the source run.

|                        |        |
|------------------------|--------|
| Positive-year fraction | 100.0% |
| 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.