SIGNAL RESEARCH NOTE

Multi-Asset Slow-Fast Trend Rank

Cross-asset slow-fast trend diagnostics compared with existing trend-family references.

FAMILY	UNIVERSE	RESEARCH HORIZON
Multi-asset trend proxy	**Cross-asset futures and ETF proxy panel**	**252d**

Executive Summary

Multi-Asset Slow-Fast Trend Rank evaluates a cross-asset trend proxy against existing trend-family references. The result is positive but ranks below the stronger equity trend representatives, so it is retained as secondary cross-asset evidence.

Preferred horizon	**252d**
252d rank spread	**3.48%**
Rank IC	**0.108**
Positive years	**36.84%**
Universe size	**22 exposures**

Observations

1. The cross-asset proxy has positive spread and rank IC at the 252d horizon.
2. The evidence is weaker than the leading equity trend-family references in this head-to-head table.
3. The signal is best interpreted as cross-asset trend context, not an equity-trend replacement.

Data and Research Setup

The setup compares a cross-asset trend proxy with existing trend-family rows under the head-to-head research table.

UNIVERSE

Cross-asset futures and ETF proxy panel with 22 exposures. Current instruments and latest ranks are not shown.

INPUTS

Historical proxy-price fields aligned to the trend-family comparison calendar.

COMPARISON BASIS

The table includes mixed-universe references and should be read as family context, not a direct product comparison.

OUTPUT BOUNDARY

The figures are historical diagnostics and do not present current positions or instrument rankings.

Signal Methodology

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

STEP 1

Trend persistence

The construction measures slower trend evidence relative to faster price behaviour at a conceptual level.

STEP 2

Cross-asset ranking

Macro proxy exposures are ranked against one another within the research panel.

STEP 3

Family comparison

The resulting row is compared with existing trend-family references to assess whether evidence is incremental.

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

Results and Horizon Context

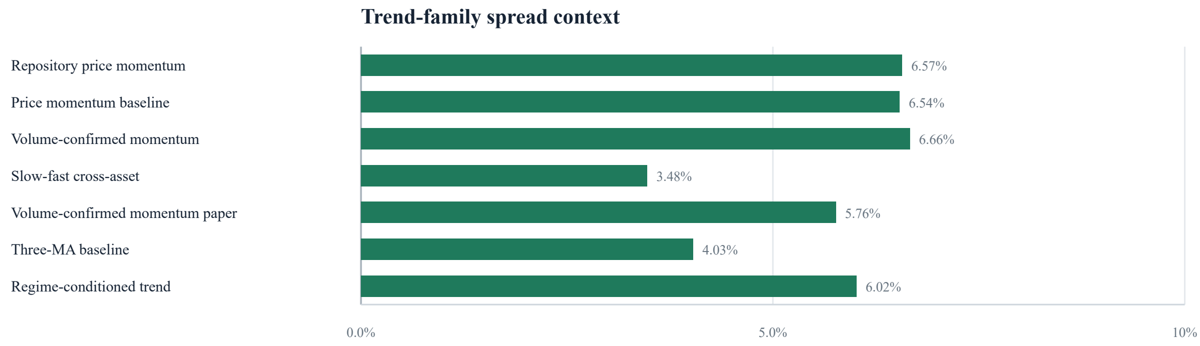

Figure 1. Top-minus-bottom spread for the cross-asset challenger and nearby trend-family references. Mixed-universe rows are shown only as research context.

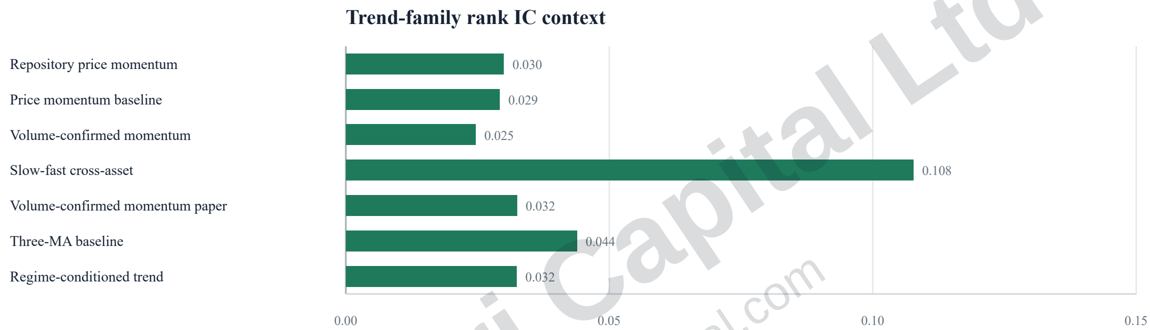

Figure 2. Rank IC for the same comparison rows.

Signal	Universe	Horizon	Rank spread	Rank IC	Positive years
Price Trend Momentum	equity panel	252d	6.57%	0.030	60.00%
Incumbent Price Trend Baseline	equity panel	252d	6.54%	0.029	60.00%
Volume Confirmed Trend	equity panel	252d	6.66%	0.025	60.00%
Multi-Asset Slow-Fast Trend Rank	**22 macro proxies**	**252d**	**3.48%**	**0.108**	**36.84%**
Volume Confirmed Trend	equity panel	252d	5.76%	0.032	60.00%
Incumbent Price Trend Baseline	equity panel	126d	4.03%	0.044	50.00%
Price Trend Momentum	equity panel	252d	6.02%	0.032	60.00%

The cross-asset row is positive, but the lower positive-year fraction keeps the note in secondary research.

Stability and Robustness

Robustness is assessed through the head-to-head evidence rank, positive-year fraction and comparison with nearby trend-family references.

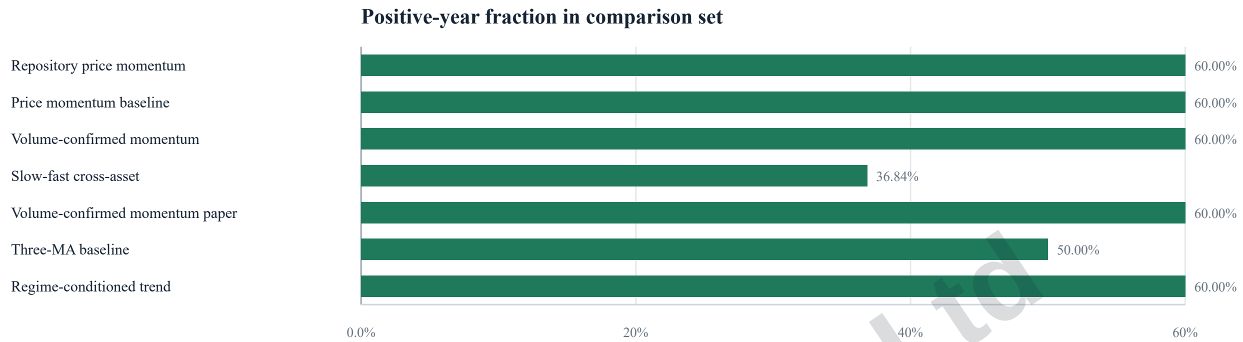

Figure 3. Positive-year fraction for the cross-asset challenger and nearby trend-family references.

Signal	Universe	Horizon	Rank spread	Rank IC	Positive years
Price Trend Momentum	equity panel	252d	6.57%	0.030	60.00%
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Multi-Asset Slow-Fast Trend Rank	**22 macro proxies**	**252d**	**3.48%**	**0.108**	**36.84%**
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The result is positive, but the 36.84% positive-year fraction shows that evidence is not as stable as the stronger trend-family representatives.

Research Interpretation

Multi-Asset Slow-Fast Trend Rank is retained in the research library as secondary cross-asset trend evidence.

ROLE

Secondary research candidate.

CAPTURES

Cross-asset slow-fast trend behaviour across liquid macro proxy exposures.

USE

Trend-family context or filter candidate inside broader systematic allocation research.

LIMITATIONS

The note uses a small cross-asset proxy universe and mixed-universe comparison rows. It does not disclose construction details, current instruments or product suitability.