SIGNAL RESEARCH NOTE

Temporal Equity Return Rank - 63d

Purged out-of-fold temporal ranking across liquid global equities at a 63d horizon.

Gpu Return Discovery Temporal | Primary research | 63d preferred horizon

Executive Summary

This note summarizes historical rank evidence for Temporal Equity Return Rank - 63d. 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	**1.82%**
Rank IC	**0.045**
Long-leg return	**8.82%**
Average turnover	**126.36%**

1. The preferred diagnostic horizon is 63d, where the recorded rank spread is 1.82%.
2. Rank IC is positive in the reported research run at 0.045.
3. The signal is best read as a research-library ranking component, not as a standalone product.

Data and Research Setup

UNIVERSE

A fixed broad panel of 3,000 liquid global equities used by the purged out-of-fold source run.

INPUTS

Dated market features and daily closing prices available at each historical observation date.

CADENCE

Monthly cross-sectional ranking review at the 63d forward research horizon.

COMPARISON BASIS

Comparisons use the same universe and source assumptions inside each run. The note excludes instrument-level lists and live recommendations.

The source files were used for historical research extraction only. This note does not include instrument-level lists or position-level recommendations.

Signal Methodology

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

1. **Signal measurement.** Measures temporal return structure from market information available at each historical observation date.
2. **Cross-sectional ranking.** Produces a cross-sectional ordering through purged out-of-fold estimates rather than fitted in-sample scores.
3. **Horizon evaluation.** Evaluates the ordering at the stated medium-term horizon and across chronological yearly evidence.

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

Results and Horizon Context

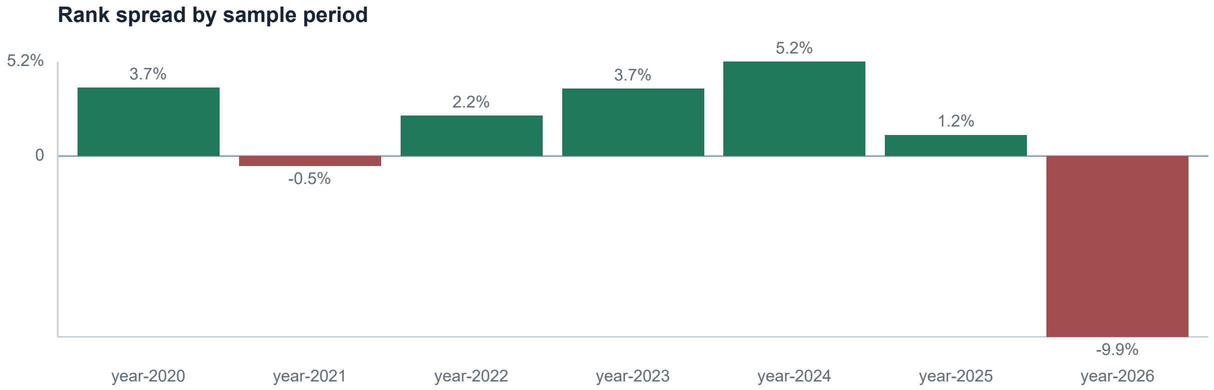

Figure 1. Top-minus-bottom rank spread across chronological sample periods. The bars are historical ranking diagnostics, not a standalone portfolio NAV.

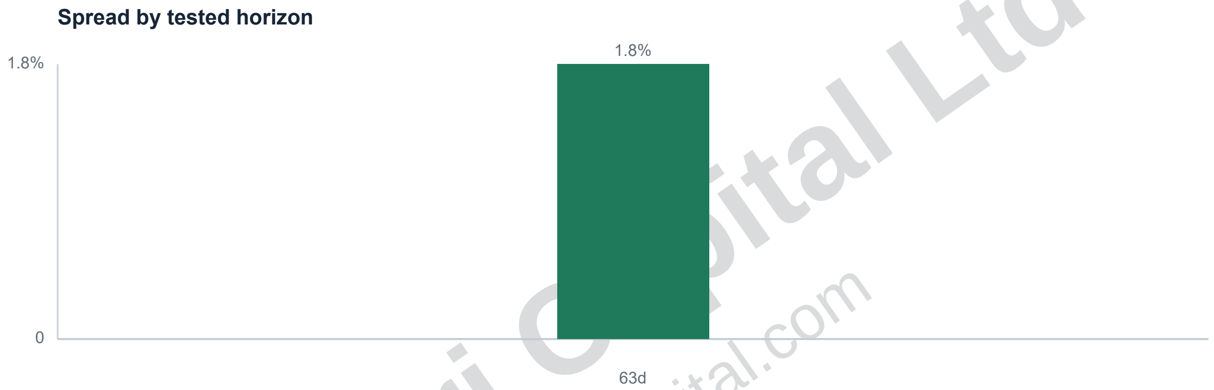

Figure 2. Spread profile across the tested horizons available in the source validation summary.

Horizon	Rank spread	Rank IC	Long-leg return	Turnover
63d	1.82%	0.045	8.82%	126.36%

Stability and Robustness

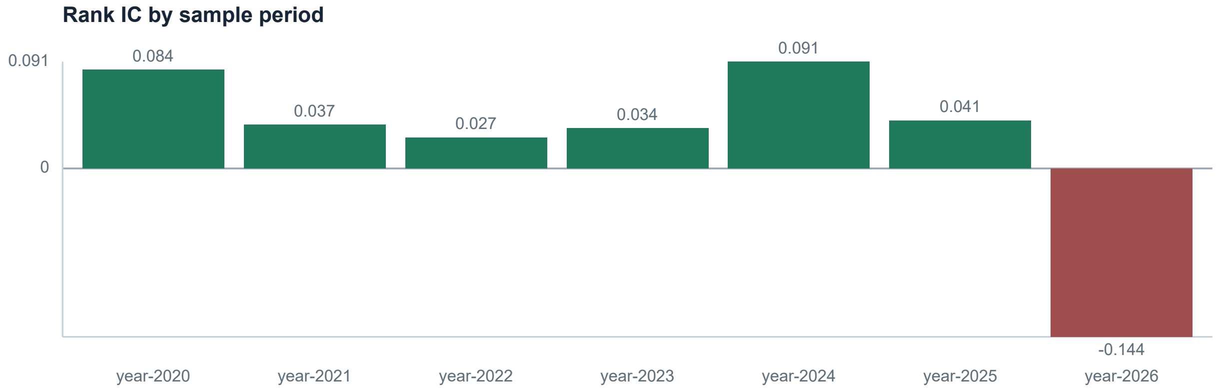

Figure 3. Rank-IC evidence across chronological sample periods from the source OOS audit.

The recorded spread is positive in 5 of 7 chronological sample periods. Positive-year fraction is 66.7% in the source run.

Positive-year fraction	**66.7%**
Universe size	**3,000**
Validation dates	**35**

Research Interpretation

ROLE IN RESEARCH LIBRARY

Primary machine-learning equity-ranking candidate inside the research library.

WHAT IT CAPTURES

Medium-term nonlinear temporal relationships in dated market information.

KNOWN LIMITATIONS

The locked sample is materially shorter than the full equity history, year-level results vary, and model evidence depends on the purged replay and feature availability.

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