

Point-in-Time Macroeconomic Trend: Seven Identities Without a Validated Sleeve

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Abstract

ALPHAC evaluates seven immutable identities spanning an economic-trend engine, CPI-surprise sizing, and point-in-time macro-vintage variants. Persisted historical summaries range from -0.2981 to +0.3403, but the +0.3403 value is withdrawn because its active-day calendar omitted zero-exposure sessions. The calendar-corrected result is +0.2298 with Newey-West t 1.267 and a **KILLED** verdict. The withdrawn row remains in the lineage as a superseded measurement.

The economic premise is that slowly updating growth and inflation information may forecast liquid cross-asset returns. Revised releases create a direct look-ahead hazard, so only vintages available at each decision are admissible. The seven identities share macro information and constitute one research family, not seven independent sleeves; they may also overlap managed-futures trend. Current evidence is summary-level rather than a complete curve, DSR, capacity, drawdown, and crisis correlation packet. The decision is therefore **zero validated sleeves**. A related AlphaVintage Alpaca paper experiment does not reverse that research decision and is neither funded nor independently attested. Future admission requires one frozen vintage-safe configuration, current-union deflation, full risk and capacity evidence, and forward execution.

Finding and trial accounting

Seven immutable identities cover the economic-trend engine, CPI-surprise sizing, and five point-in-time macro-vintage variants. Their persisted historical summaries range from -0.2981 to +0.3403, but +0.3403 is withdrawn: it came from an active-day calendar that omitted zero-exposure sessions. The calendar-corrected re-run measures +0.2298 with Newey-West t 1.267 and verdict **KILLED**; four historical rows are positive and three negative. Observation counts range from 5,165 to 6,157. The immutable row remains in the trial lineage as a superseded measurement, not as evidence for a sleeve.

The hypothesis is that slowly updating growth and inflation information forecasts liquid cross-asset returns. Macro momentum and trend evidence provides a prior, but revised economic data creates a special look-ahead hazard; only vintages available at each decision are admissible. Economic trend, CPI surprise, and vintage variants share macro information and form one family, not seven independent sleeves. They may overlap managed-futures trend through the same growth and inflation regimes.

Boundary and decision

A related point-in-time family artifact is hash-bound, but the seven identity rows currently have summary-level evidence rather than complete curve/DSR/capacity packets. **Decision: NOT RESEARCH-ADMITTED / zero validated sleeves.** AlphaVintage nevertheless entered a dedicated Alpaca **paper** account on 2026-08-10 before its 2026-08-16 corrected `KILLED` verdict. That paper-only forward experiment does not reverse the research decision and is not funded or independently attested. The chronology, corrected curve, portfolio diagnostics, and governance failure are reported in the standalone [AlphaVintage paper](#). A future research admission requires one frozen vintage-safe configuration, current-union deflation, drawdown, capacity, crisis correlation, and forward execution.

Exact identities and source hashes are public in [macro_economic_trend_family.json](#), with the union in [trial_packet_manifest.json](#). Research and implementation were authored and directed by **Arhan Canli**; no future return is promised.

References

1. Tobias J. Moskowitz, Yao Hua Ooi, Lasse Heje Pedersen (2012). *Time series momentum*. Journal of Financial Economics. <https://doi.org/10.1016/j.jfineco.2011.11.003>