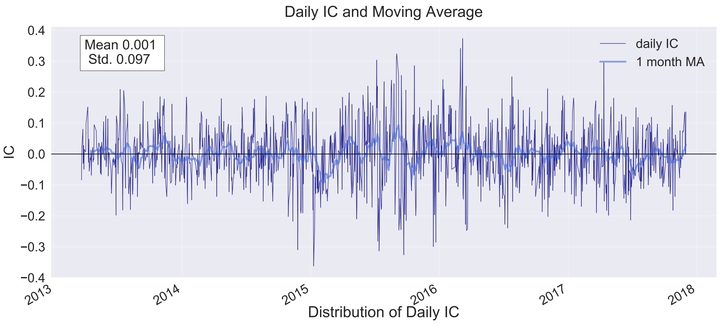
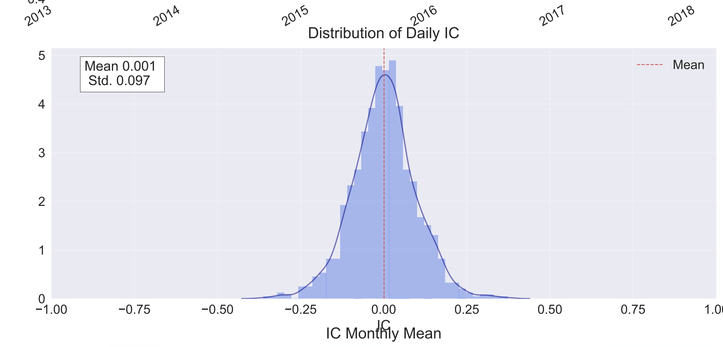
Information Coefficient Report

(period length = 20 days)
daily IC = rank_corr(period-wise forward return, signal value)





IC Monthly Mean

	Apr	Aug	Dec	Feb	Jan	Jul	Jun	Mar	May	Nov	Oct	Sep
2013	0.012	-0.046	-0.017			0.035	-0.019	-0.003	0.017	0.0026	0.039	0.032
2014	0.023	0.0097	0.0013	0.011	-0.014	0.0055	-0.0079	-0.0039	-0.016	0.0024	0.023	-0.017
2015	0.042	0.058	0.001	-0.044	-0.096	-0.019	0.041	0.00053	-0.013	0.034	-0.027	-0.029
2016	-0.0065	-0.0031	0.041	0.037	0.039	-0.011	-0.03	0.017	0.007	-0.0092	-0.017	0.011
2017	-0.024	0.011	0.14	-0.0085	-0.0017	-0.015	-0.05	0.015	0.017	0.027	-0.028	-0.012