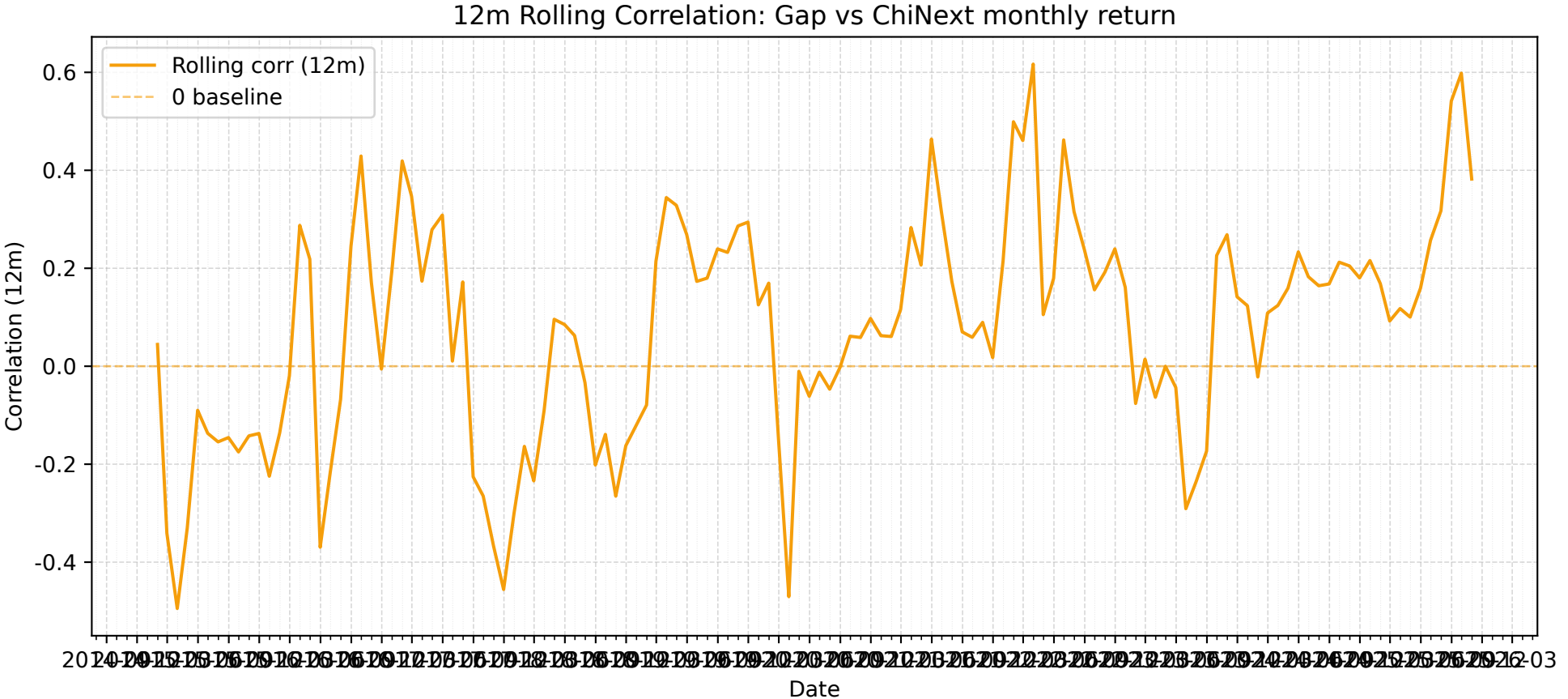
12m Rolling Correlation: Gap vs ChiNext monthly return
Rolling corr (12m)
0 baseline
Correlation (12m)
0.6
0.4
0.2
0.0
-0.2
-0.4
Date