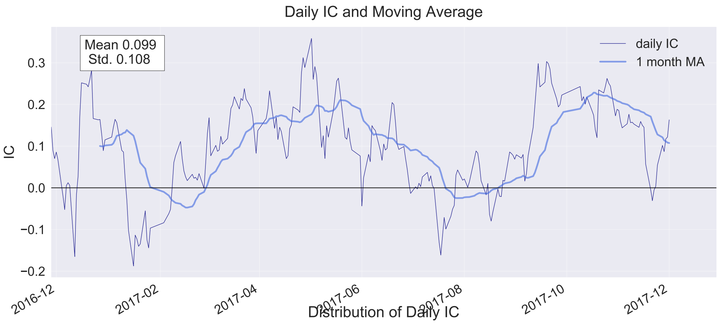
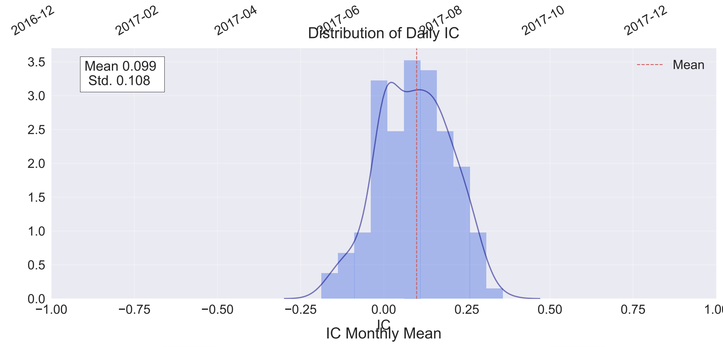
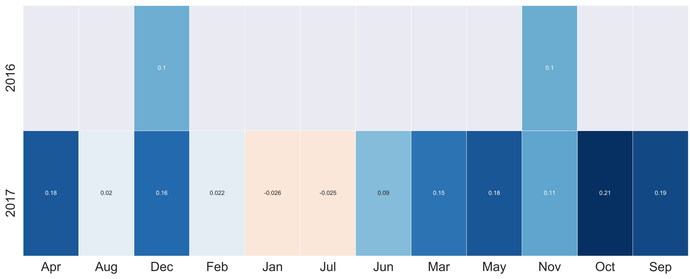
Information Coefficient Report

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