Yep same for me on one of my models which is a variation of Value Strategy that used to perform well on Corr4. That's why I asked Liam to get the info on Corr4 after the change to Corr20.

If you are interested here is the query to compare Corr4 and Corr20:

query { signalsUserProfile(username:"YOUR_MODEL_NAME") { latestRoundPerformances { correlation corr20d date day roundNumber } } }

You can use the GraphQL interface here https://api-tournament.numer.ai/ or directly through the numerapi.

Hope that helps.