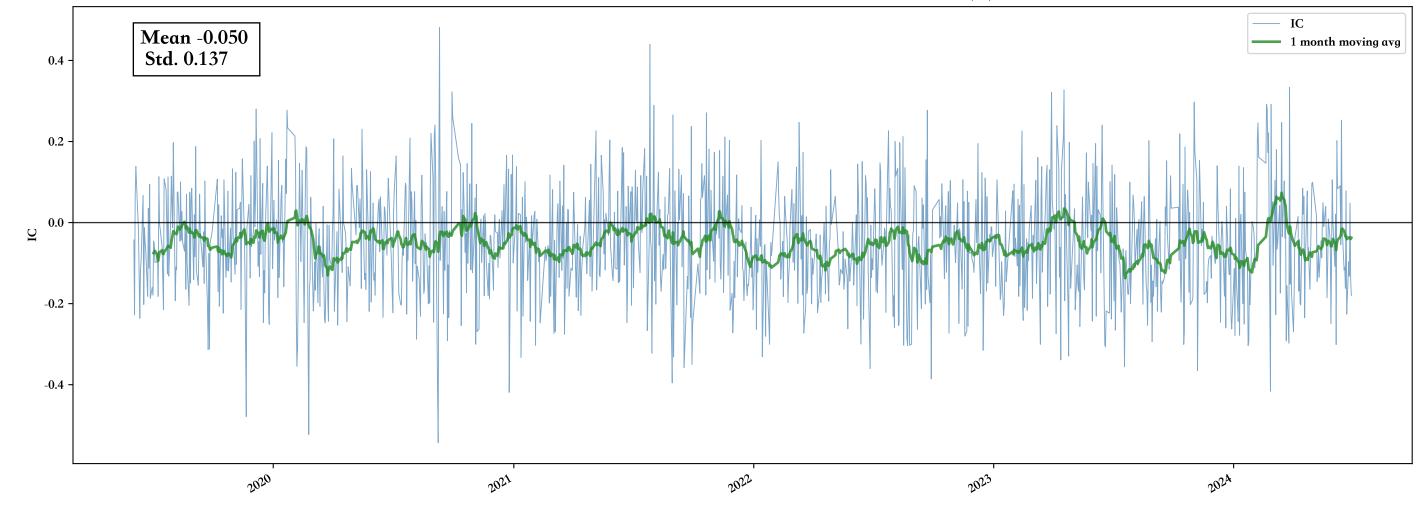
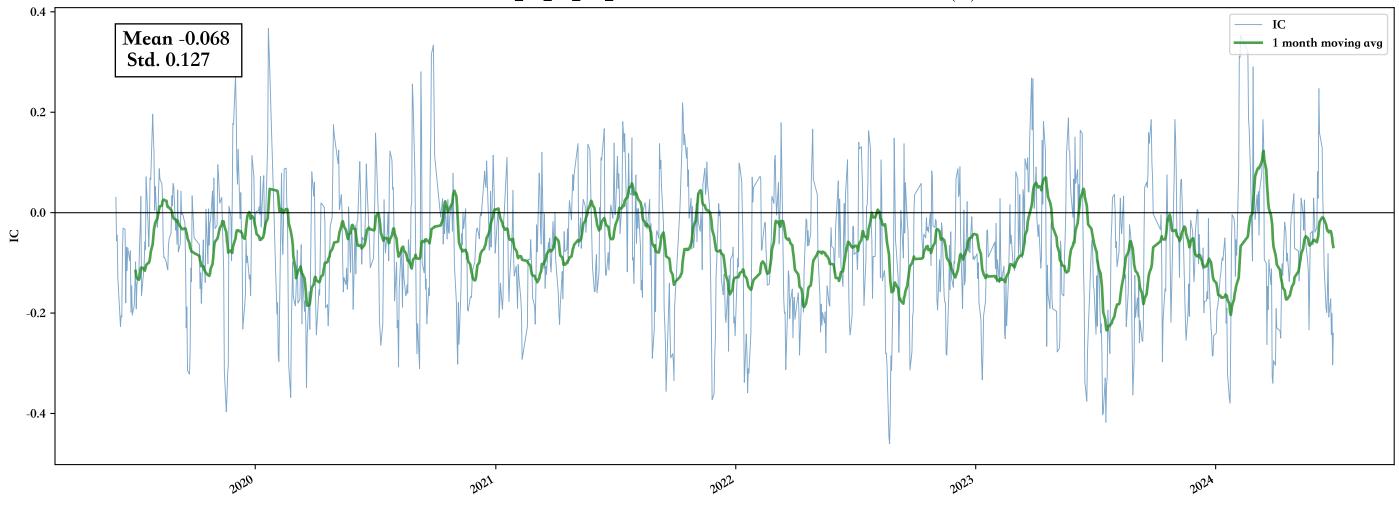


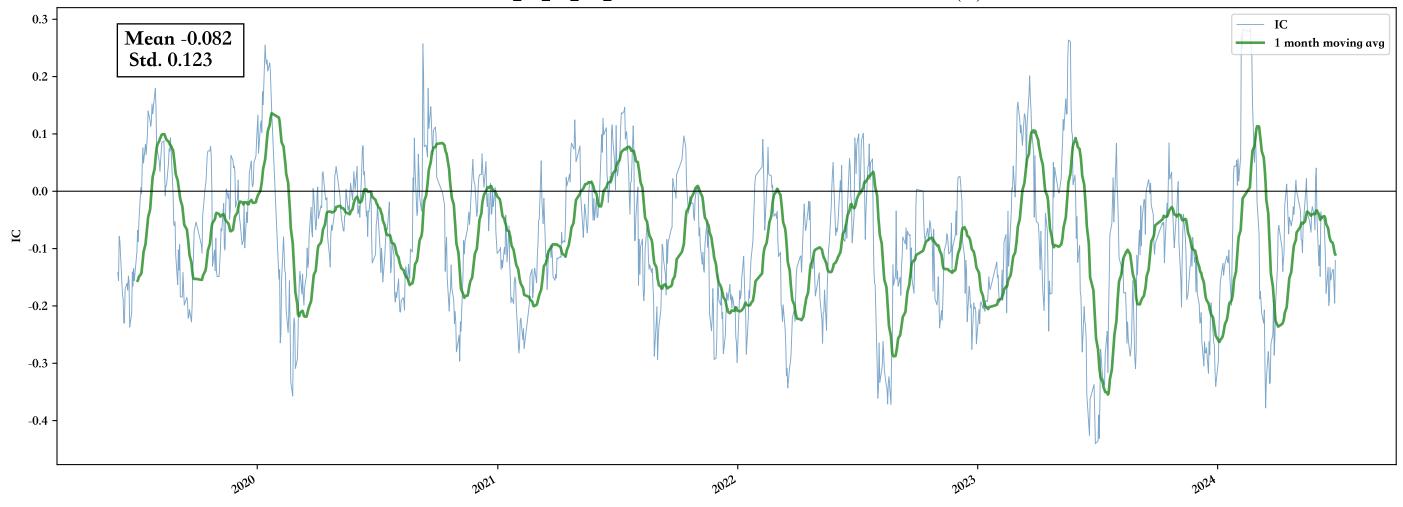
return_c2c_arc_fwd_1d Period Forward Return Information Coefficient (IC)



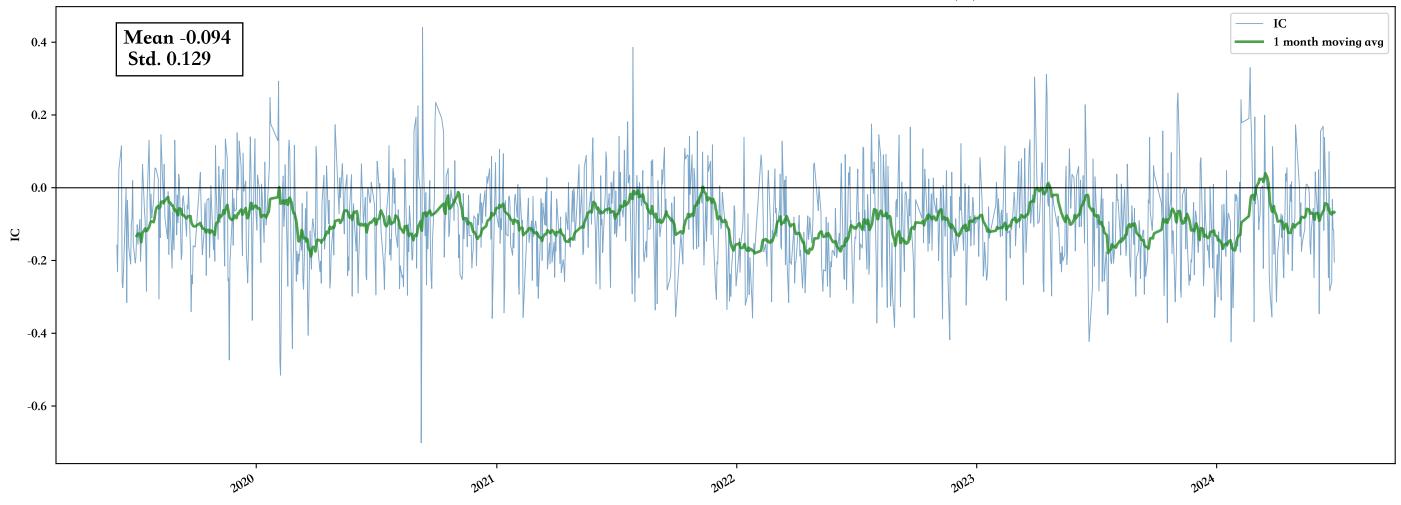
return_c2c_arc_fwd_5d Period Forward Return Information Coefficient (IC)



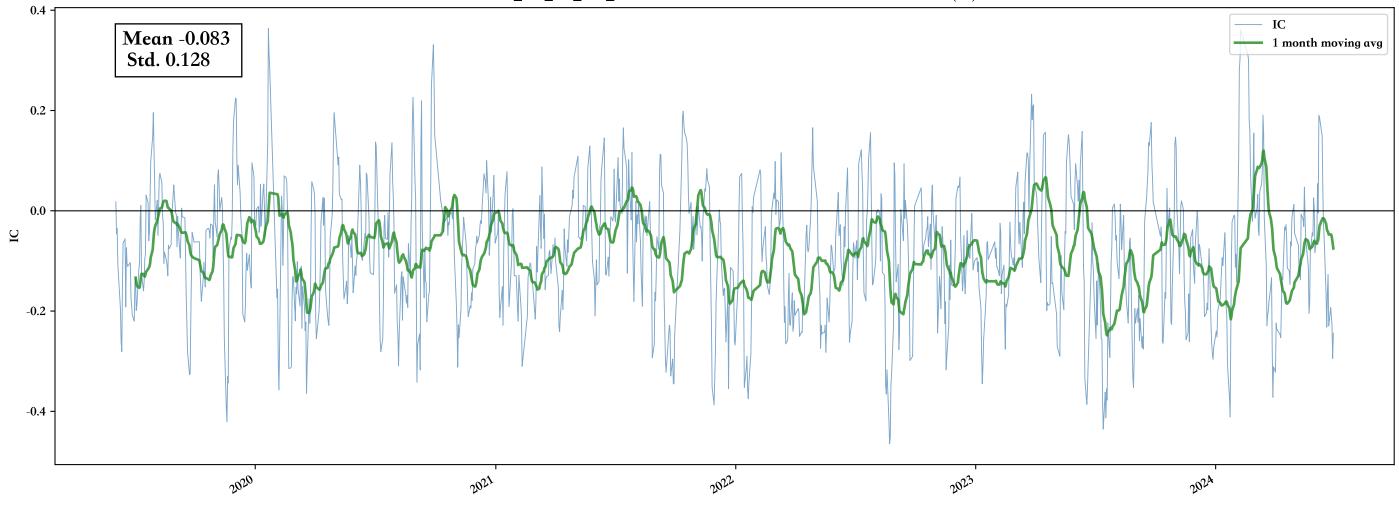
return_c2c_arc_fwd_20d Period Forward Return Information Coefficient (IC)

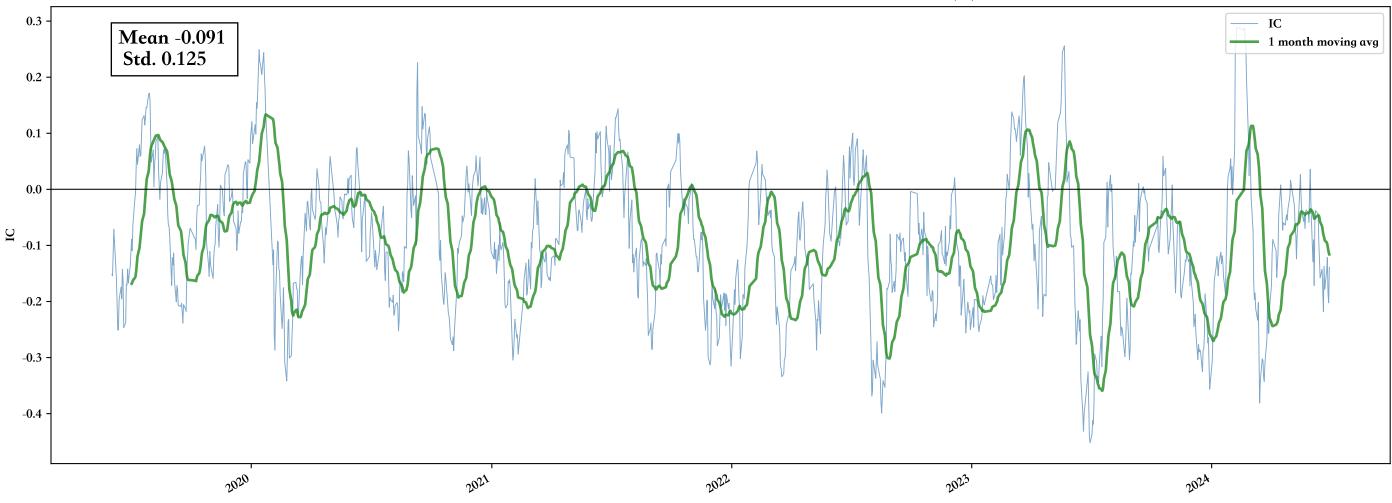


return_v2v_arc_fwd_1d Period Forward Return Information Coefficient (IC)

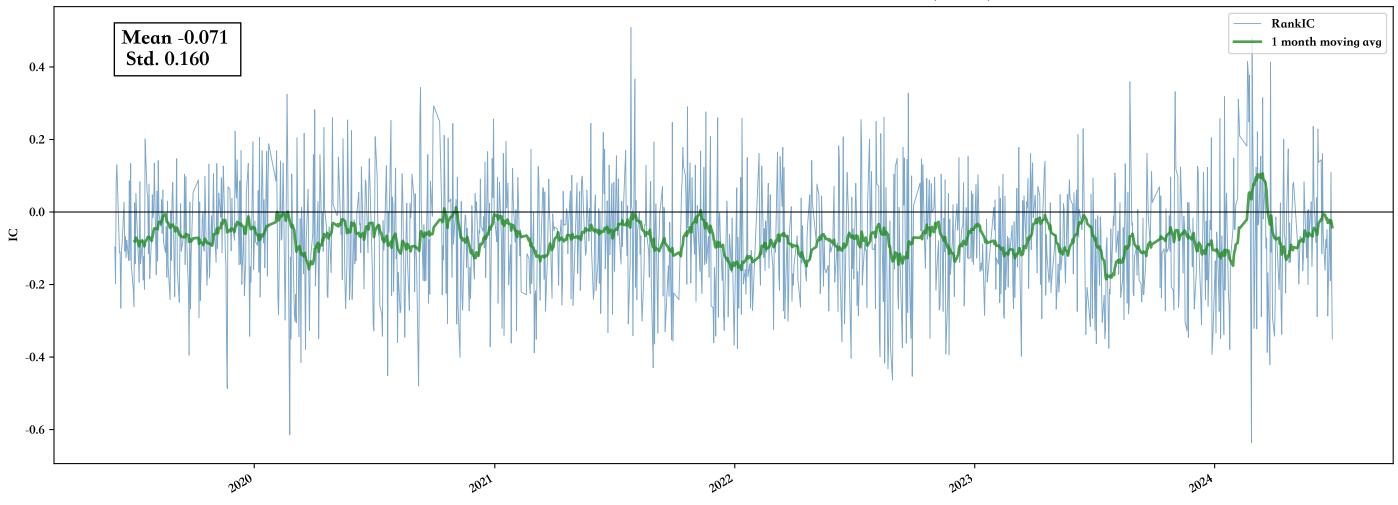


return_v2v_arc_fwd_5d Period Forward Return Information Coefficient (IC)

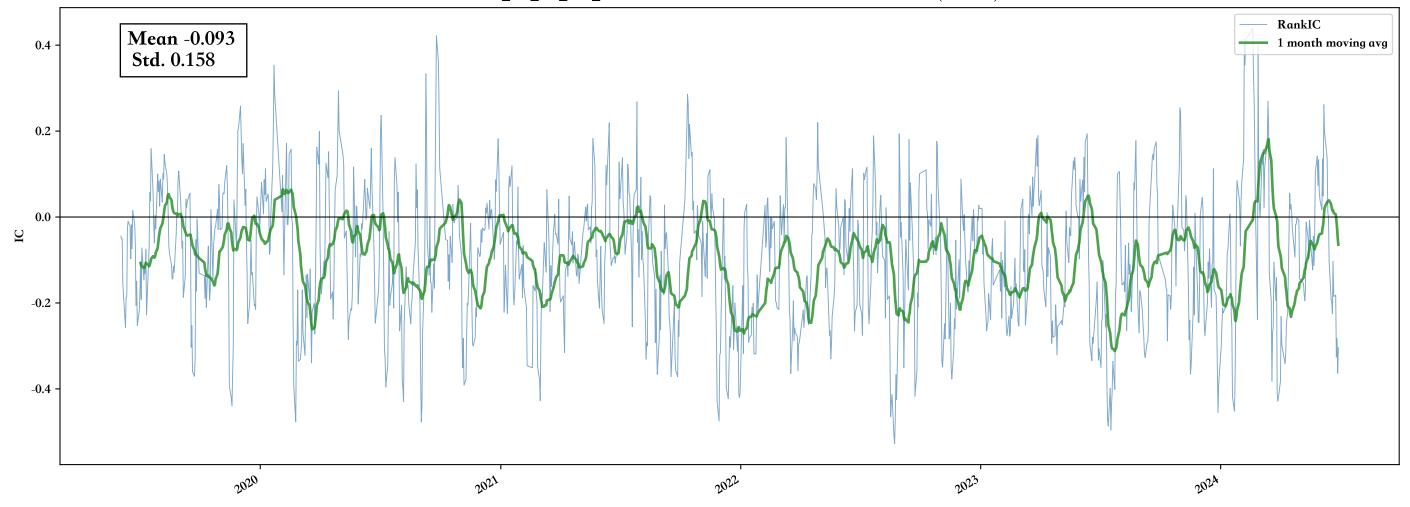


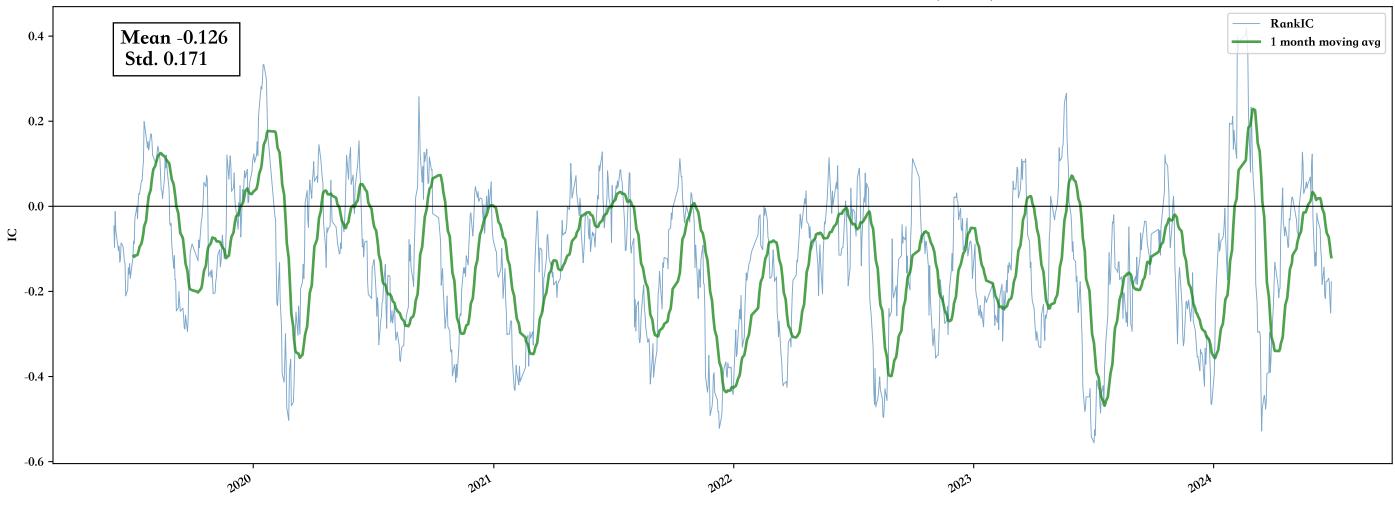


return_c2c_arc_fwd_1d Period Forward Return Information Coefficient (RankIC)

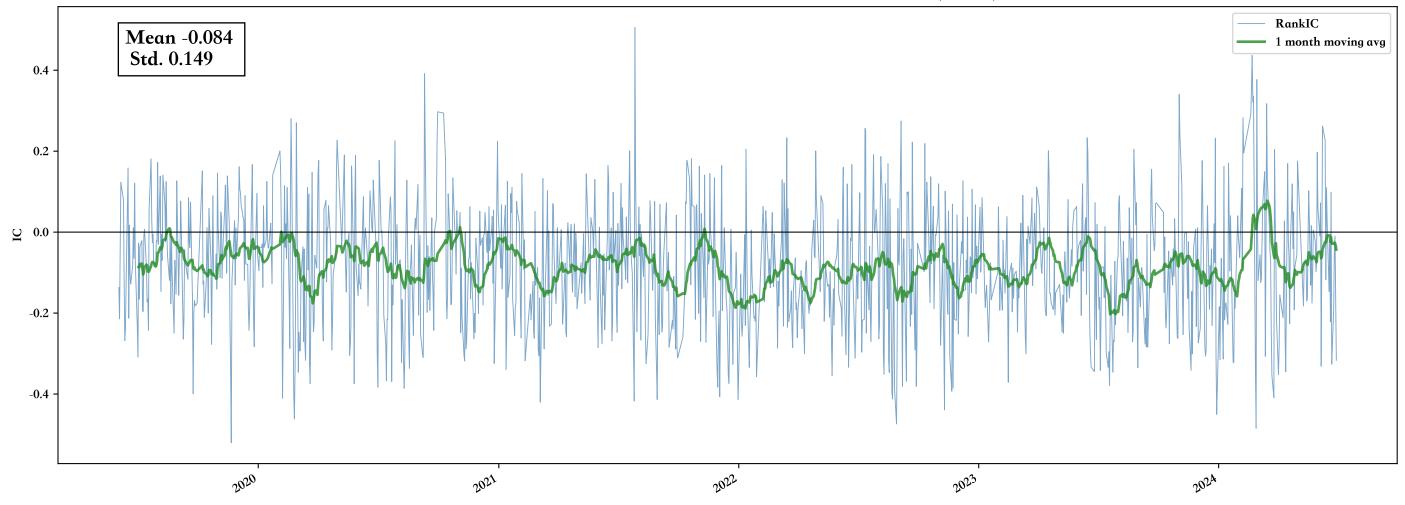


return_c2c_arc_fwd_5d Period Forward Return Information Coefficient (RankIC)

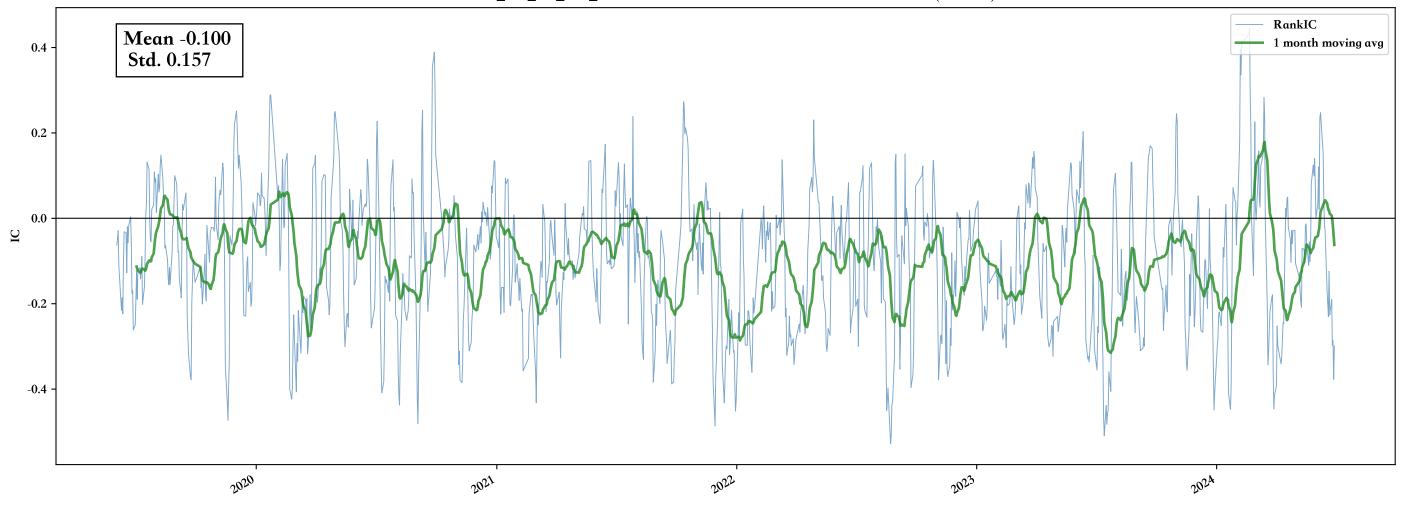


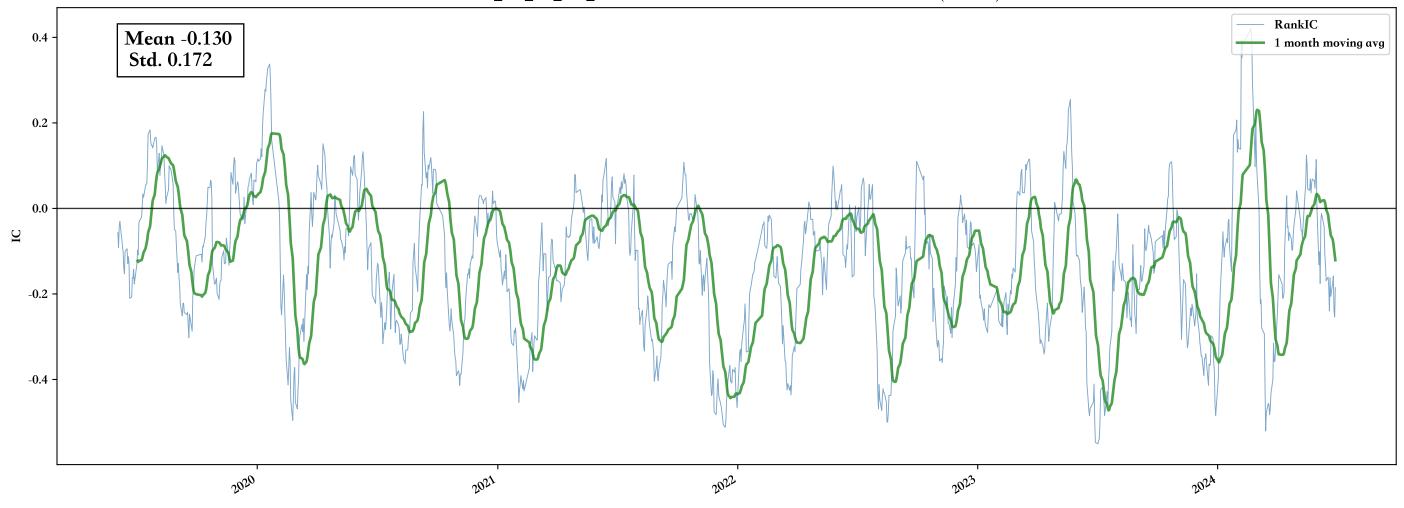


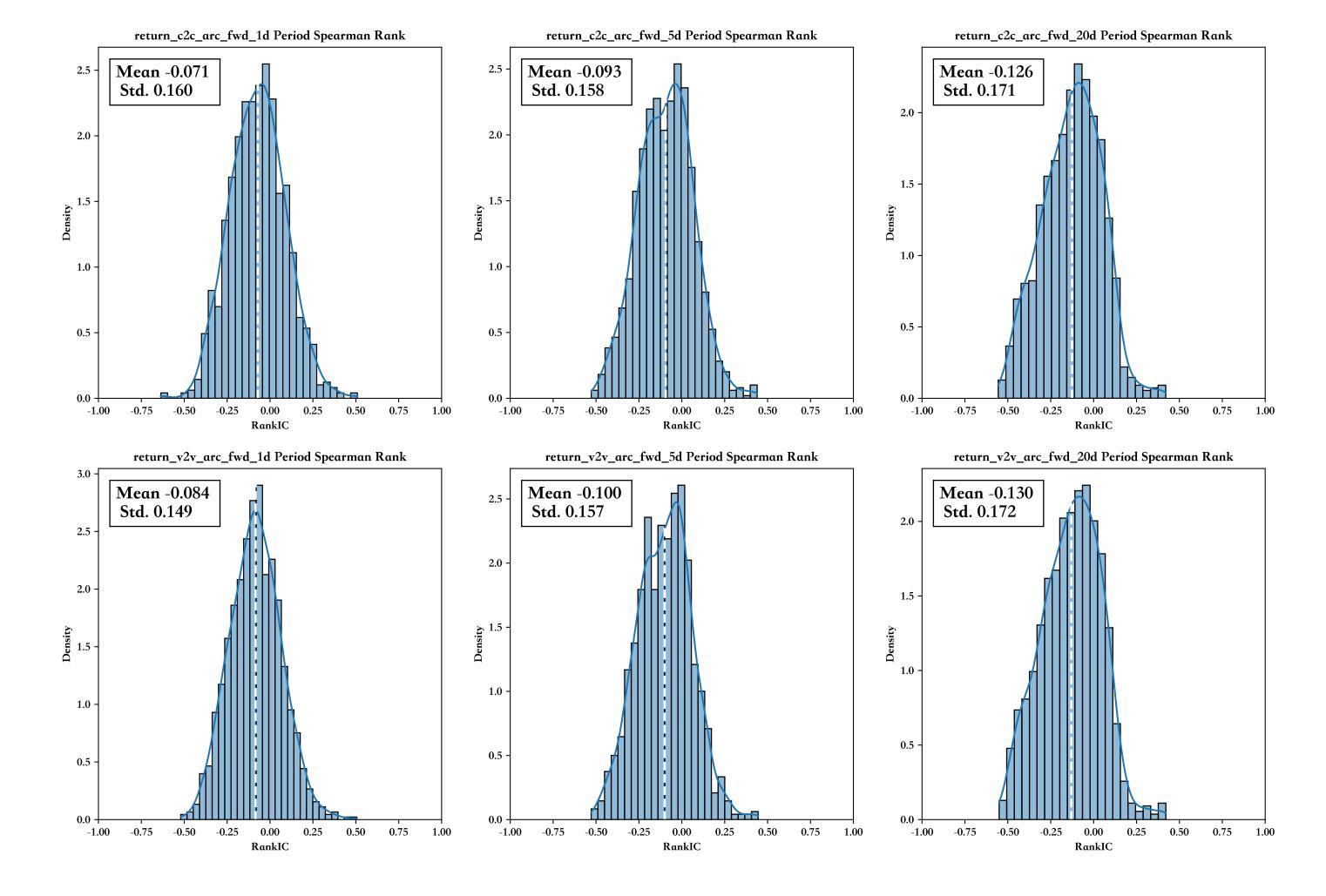
return_v2v_arc_fwd_1d Period Forward Return Information Coefficient (RankIC)

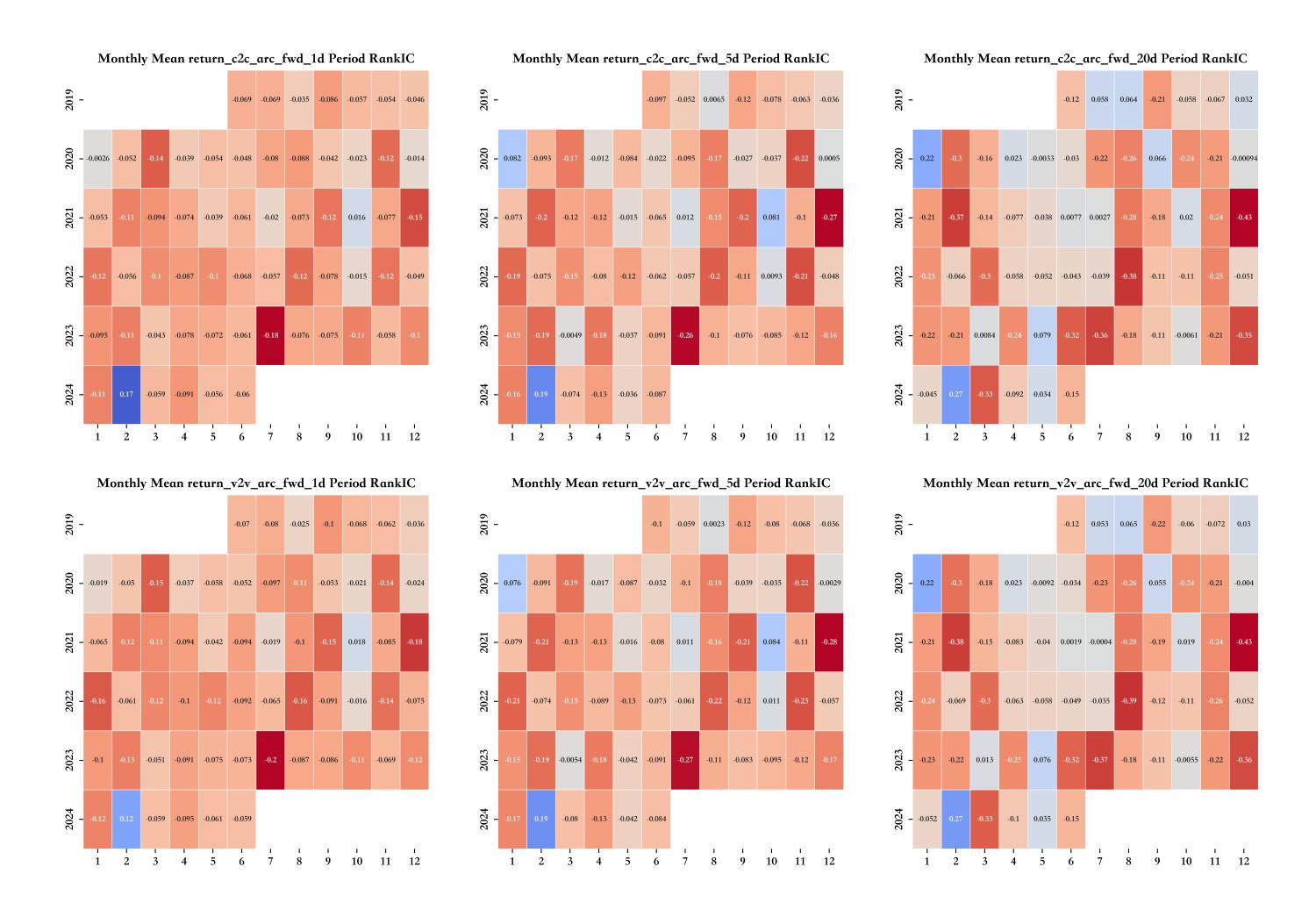


return_v2v_arc_fwd_5d Period Forward Return Information Coefficient (RankIC)

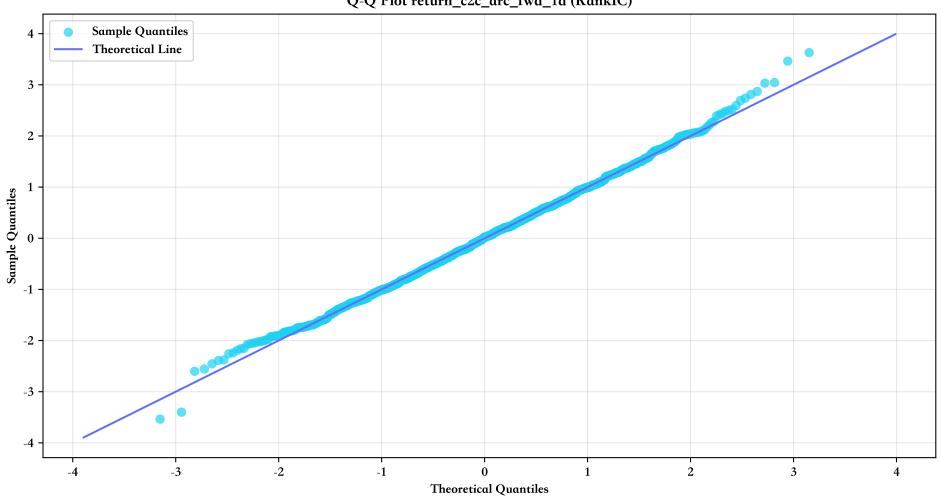


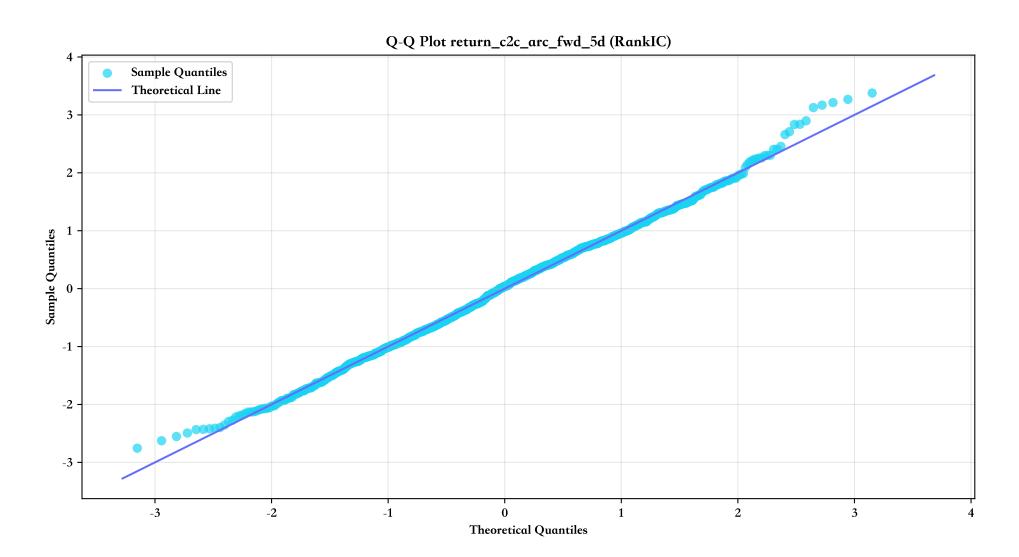




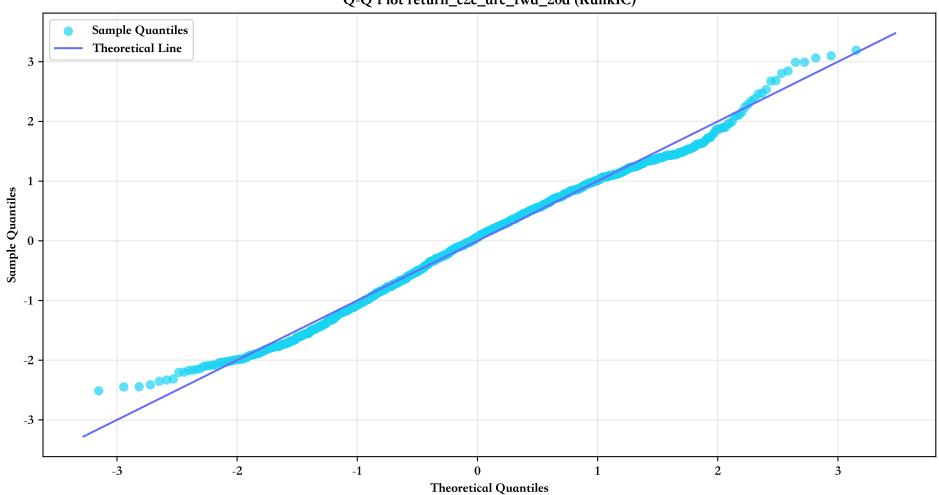


Q-Q Plot return_c2c_arc_fwd_1d (RankIC)

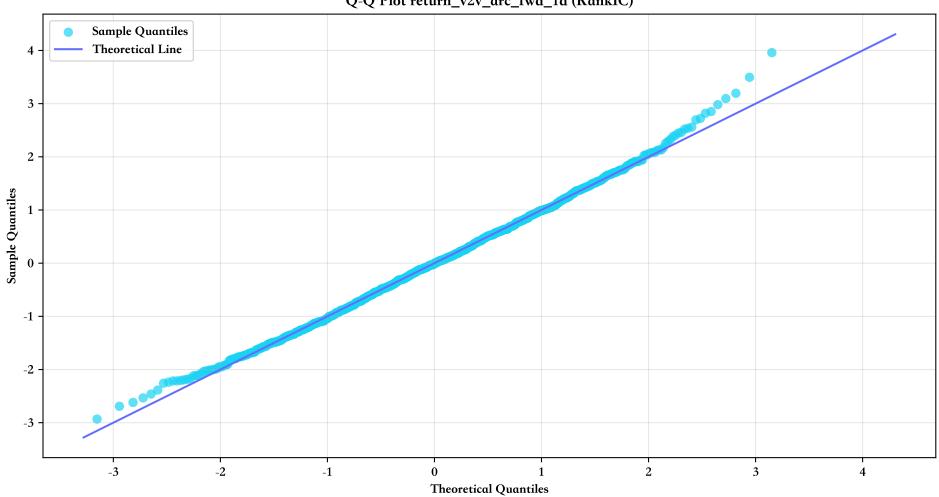




Q-Q Plot return_c2c_arc_fwd_20d (RankIC)



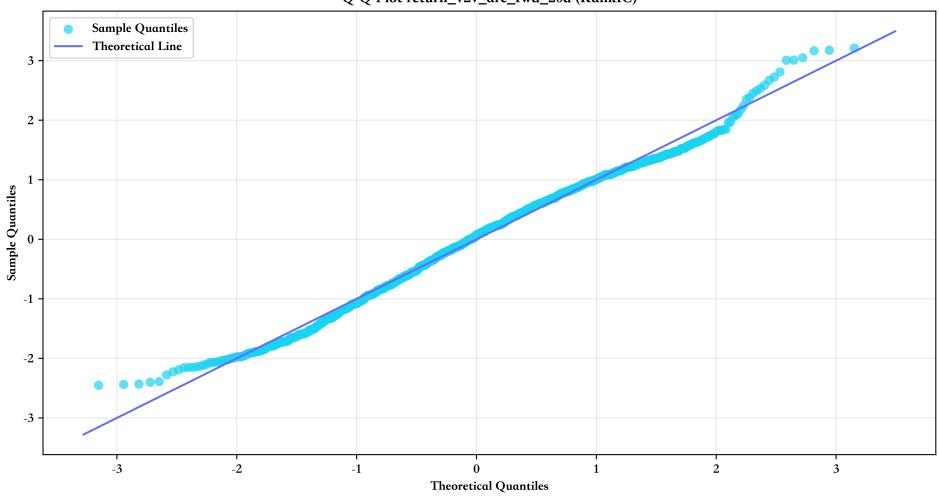
Q-Q Plot return_v2v_arc_fwd_1d (RankIC)



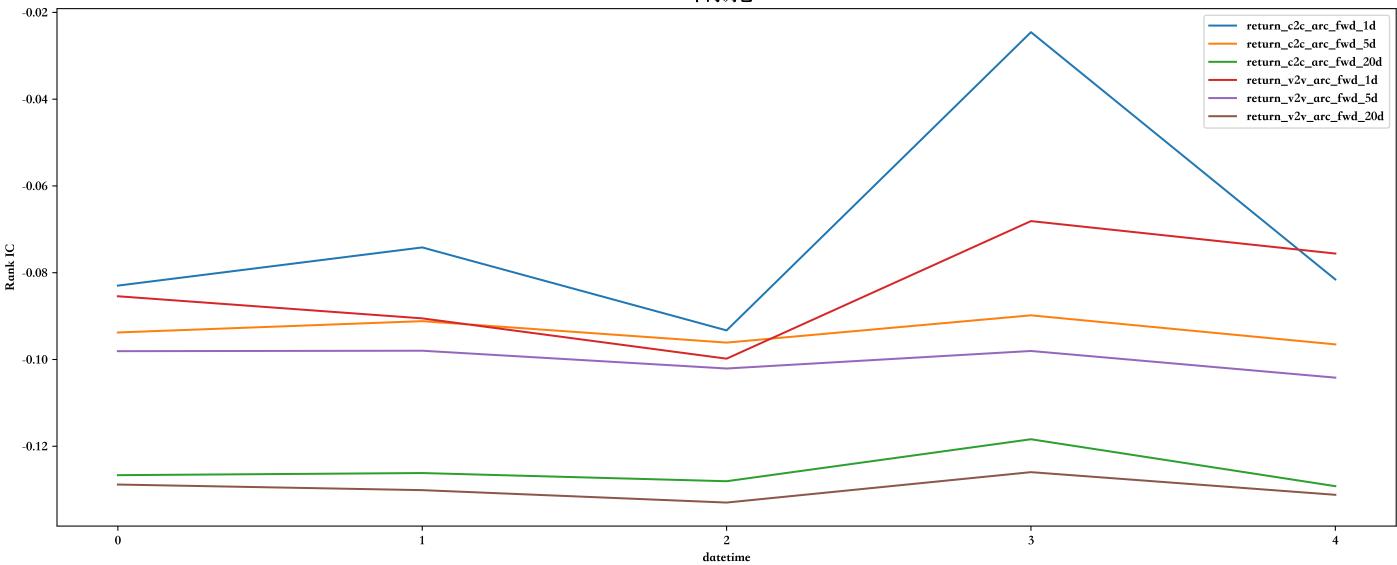
Q-Q Plot return_v2v_arc_fwd_5d (RankIC) Sample Quantiles Theoretical Line 3 2 -Sample Quantiles
0 -1 --2 --3 --2 2

Theoretical Quantiles

Q-Q Plot return_v2v_arc_fwd_20d (RankIC)







不同调仓ic

