Daily Live Trading Report

Run Overview

- run_id: `trade_2026-02-18_from_signal_2026-02-17`
- signal date (T): 2026-02-17
- trade date (T+1): 2026-02-18
- universe size: 1467
- matched symbols: 1462
- coverage: 99.66%

Core Metrics

- IC (Pearson): 0.015279
- IC (Spearman): 0.043531
- Top bucket mean return: 1.23%
- Bottom bucket mean return: 0.70%
- Top-Bottom spread: 0.53%
- Top win rate: 68.49%
- Bottom win rate: 60.27%

Decile Return Table

Decile	Count	Mean Return	Std Dev
D1	146	0.01228	0.02892
D2	146	0.00918	0.02804
D3	146	0.00485	0.02617
D4	146	0.00875	0.02295
D5	147	0.00295	0.02275
D6	146	0.00076	0.01830
D7	146	0.00539	0.02207
D8	146	0.00795	0.02514
D9	146	0.01000	0.04114
D10	147	0.00715	0.02497

Method Note

All metrics are computed from previous-day scores and next-trading-day realized returns.