Daily Live Trading Report

Run Overview

- run_id: `trade_2026-02-19_from_signal_2026-02-18`
- signal date (T): 2026-02-18
- trade date (T+1): 2026-02-19
- universe size: 1467
- matched symbols: 1462
- coverage: 99.66%

Core Metrics

- IC (Pearson): 0.003560
- IC (Spearman): -0.005979
- Top bucket mean return: -0.02%
- Bottom bucket mean return: -0.12%
- Top-Bottom spread: 0.10%
- Top win rate: 45.89%
- Bottom win rate: 45.89%

Decile Return Table

Decile	Count	Mean Return	Std Dev
D1	146	-0.00021	0.02365
D2	146	-0.00017	0.03155
D3	146	0.00008	0.02175
D4	146	-0.00116	0.01732
D5	147	-0.00190	0.02357
D6	146	-0.00214	0.01822
D7	146	-0.00380	0.02435
D8	146	0.00046	0.02318
D9	146	0.00195	0.03309
D10	147	-0.00121	0.03633

Method Note

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