

Quant Models Daily Trade Report — 2026-03-27

Run Time: 2026-03-27 20:46 UTC (4:46 PM ET)

□ Model A — Carlos's Portfolio Universe

NAV: \$1,001,140.28 | Return: +0.11% | Positions: 24 | Cash: \$37,087.37

Today's Trades (10)

Action	Ticker	Shares	Price	Amount	P&L	Reason
□ SELL	NEXT	5,049	\$8.13	\$41,048.37	-	Exit target
					\$71.19	
□ SELL	VG	2,378	\$17.53	\$41,686.34	+\$1,688.38	Exit target
□ BUY	UMI	2	\$59.47	\$118.94	—	Enter target
□ BUY	VZ	6	\$50.31	\$301.86	—	Enter target
□ BUY	ARM	277	\$144.13	\$39,924.01	—	Enter target
□ BUY	DRS	18	\$44.84	\$807.12	—	Enter target
□ BUY	NBIS	8	\$100.82	\$806.56	—	Enter target
□ BUY	ORA	357	\$112.00	\$39,984.00	—	Enter target
□ BUY	EXC	2	\$48.32	\$96.64	—	Enter target
□ BUY	EIX	4	\$70.30	\$281.20	—	Enter target

Net Realized P&L Today: +\$1,617.19

Top 5 Scores

Rank	Ticker	Score	Price	20d Mom	60d Mom	RSI
1	EOG	80	\$149.56	+20.5%	+41.6%	84.9
2	SU	80	\$66.66	+17.9%	+49.8%	92.6
3	UMI	79	\$59.47	+4.0%	+20.2%	63.1
4	CVX	78	\$211.15	+13.1%	+38.6%	84.4
5	VZ	77	\$50.31	+0.3%	+23.6%	48.8

Current Holdings (24 positions)

Ticker	Shares	Avg Cost	Current	Unrealized P&L
EOG	271	\$147.49	\$149.56	+\$560.97
SU	615	\$64.98	\$66.66	+\$1,032.30
UMI	673	\$59.54	\$59.47	-\$47.11
CVX	192	\$207.79	\$211.15	+\$645.12
CF	301	\$132.56	\$136.45	+\$1,170.69
XOM	241	\$165.43	\$170.99	+\$1,339.96
LNG	137	\$291.40	\$296.91	+\$755.07
LMT	64	\$627.19	\$615.84	-\$726.40
EQIX	41	\$963.39	\$963.00	-\$15.99

Ticker	Shares	Avg Cost	Current	Unrealized P&L
ED	358	\$111.52	\$111.68	+\$57.28
JNJ	167	\$239.24	\$240.45	+\$202.07
NEE	438	\$91.16	\$91.40	+\$105.12
COST	40	\$979.65	\$983.86	+\$168.40
DUK	309	\$129.38	\$129.99	+\$188.49
EXC	828	\$48.40	\$48.32	-\$66.24
EIX	569	\$70.77	\$70.30	-\$267.43
AEP	310	\$128.85	\$130.10	+\$387.50
VZ	795	\$50.74	\$50.31	-\$341.85
DRS	893	\$46.48	\$44.84	-\$1,464.52
NBIS	397	\$102.92	\$100.82	-\$833.70
ALB	223	\$179.60	\$179.45	-\$33.45
MO	603	\$66.40	\$66.48	+\$48.24
ARM	277	\$144.13	\$144.13	\$0.00
ORA	357	\$112.00	\$112.00	\$0.00

□ Model B — Global Universe

NAV: \$1,004,098.93 | **Return:** +0.41% | **Positions:** 29 | **Cash:** \$27,993.88

Today's Trades (10)

Action	Ticker	Shares	Price	Amount	P&L	Reason
□ SELL	CSCO	417	\$79.92	\$33,326.64	-\$913.31	Exit target
□ SELL	GILD	246	\$134.25	\$33,025.50	-\$645.21	Exit target
□ BUY	EWZ	3	\$36.63	\$109.89	—	Enter target
□ BUY	O	551	\$60.69	\$33,440.19	—	Enter target
□ BUY	NOC	1	\$679.00	\$679.00	—	Enter target
□ BUY	AMAT	1	\$337.17	\$337.17	—	Enter target
□ BUY	LHX	97	\$343.00	\$33,271.00	—	Enter target
□ BUY	BWXT	3	\$202.59	\$607.77	—	Enter target
□ BUY	GD	1	\$346.76	\$346.76	—	Enter target
□ BUY	SCHW	2	\$92.36	\$184.72	—	Enter target

Net Realized P&L Today: -\$1,558.52

Top 5 Scores

Rank	Ticker	Score	Price	20d Mom	60d Mom	RSI
1	EOG	80	\$149.56	+20.5%	+41.6%	84.9
2	SU	80	\$66.66	+17.9%	+49.8%	92.6
3	CVX	78	\$211.15	+13.1%	+38.6%	84.4
4	XOM	77	\$170.99	+12.1%	+41.3%	82.3
5	CF	77	\$136.45	+37.1%	+77.4%	68.7

Current Holdings (29 positions)

Ticker	Shares	Avg Cost	Current	Unrealized P&L
USO	284	\$117.26	\$124.20	+\$1,970.96
EOG	226	\$147.49	\$149.56	+\$467.82
VLO	134	\$248.14	\$254.32	+\$828.12
SU	512	\$64.98	\$66.66	+\$860.16
CVX	160	\$207.79	\$211.15	+\$537.60
CF	251	\$132.56	\$136.45	+\$976.39
XOM	201	\$165.43	\$170.99	+\$1,117.56
COP	250	\$133.25	\$133.80	+\$137.50
MPC	134	\$248.31	\$251.91	+\$482.40
OXY	517	\$64.36	\$65.32	+\$496.32
LNG	114	\$291.40	\$296.91	+\$628.14
LMT	54	\$627.17	\$615.84	-\$611.82
EQIX	34	\$963.39	\$963.00	-\$13.26
LIN	68	\$495.40	\$491.12	-\$291.04
NET	166	\$209.73	\$203.02	-\$1,113.82
JNJ	139	\$239.24	\$240.45	+\$168.19
COST	34	\$979.65	\$983.86	+\$143.14
DLR	190	\$174.75	\$175.42	+\$127.30
GD	96	\$355.08	\$346.76	-\$798.72
SLB	637	\$52.31	\$53.50	+\$758.33
MRK	280	\$118.93	\$119.63	+\$196.00
NOC	49	\$691.72	\$679.00	-\$623.28
EWZ	913	\$36.80	\$36.63	-\$155.21
BWXT	165	\$205.04	\$202.59	-\$404.25
KO	446	\$74.69	\$75.71	+\$454.92
SCHW	362	\$93.17	\$92.36	-\$293.22
AMAT	99	\$340.76	\$337.17	-\$355.41
O	551	\$60.69	\$60.69	\$0.00
LHX	97	\$343.00	\$343.00	\$0.00

□ Theme Analysis

Dominant Themes

- **Energy dominance:** EOG, SU, CVX, XOM, CF, LNG, OXY, MPC, VLO, COP all scoring 70-80. Oil & gas sector is the clear leader with massive momentum.
- **Defense holding strong:** LMT, NOC, LHX, BWXT, GD, DRS — defense names maintaining elevated scores despite some near-term pullbacks.
- **Utilities as safe haven:** Model A loading up on utilities (EXC, EIX, AEP, ED, DUK, NEE) — defensive positioning alongside energy.
- **Tech weakness:** NVDA(44), AAPL(50), GOOGL(45), META(32), MSFT(40) all scoring below 50. Growth/tech in a scoring desert.
- **Gold/miners crushed:** GDX, GDXJ, NEM, JNUG all sub-40. Gold miners pulling back hard despite gold ETF (GLD) at \$414.

Notable Moves

- **VG sold for +\$1,688** (Model A) — 150% 60d momentum, exited near the top

- **NEXT sold** — despite 50% 20d momentum, score-based exit triggered
- **ARM re-entered** in Model A at \$144 after being sold earlier at \$145 — model sees renewed value
- **ORA new position** — 357 shares, geothermal energy play entering at \$112
- **CSCO/GILD exits** in Model B — rotating out of defensive tech/pharma into defense/REIT

Model Divergence

- Model A: +0.11% return, tilted toward utilities + energy + specialty (ORA, NBIS, ARM)
- Model B: +0.41% return, broader exposure with energy + defense + REITs (O) + global (EWZ)
- Both models agree on energy as #1 theme