

# Quant Models Daily Trade Report — 2026-03-30

Run Time: 2026-03-30 20:45 UTC (4:45 PM ET)

## ☐ Model A — Carlos's Portfolio Universe

NAV: \$995,612.48 | Return: -0.44% | Longs: 25 | Shorts: 5 | Cash: \$250,990.98

### Today's Trades (18)

#### Sells / Exits (6)

| Action | Ticker | Shares | Price    | Proceeds    | P&L         | Reason      |
|--------|--------|--------|----------|-------------|-------------|-------------|
| ☐ SELL | DRS    | 893    | \$43.25  | \$38,622.25 | -           | Exit target |
|        |        |        |          |             | \$2,886.80  |             |
| ☐ SELL | CF     | 301    | \$137.60 | \$41,417.60 | +\$1,517.04 | Exit target |
| ☐ SELL | LMT    | 64     | \$598.57 | \$38,308.48 | -           | Exit target |
|        |        |        |          |             | \$1,831.56  |             |
| ☐ SELL | NBIS   | 397    | \$92.26  | \$36,627.22 | -           | Exit target |
|        |        |        |          |             | \$4,230.79  |             |
| ☐ SELL | ALB    | 223    | \$177.22 | \$39,520.06 | -           | Exit target |
|        |        |        |          |             | \$530.74    |             |
| ☐ SELL | ORA    | 357    | \$109.44 | \$39,070.08 | -           | Exit target |
|        |        |        |          |             | \$913.92    |             |

#### Buys / New Entries (7)

| Action | Ticker | Shares | Price    | Cost        | Score | Type                      |
|--------|--------|--------|----------|-------------|-------|---------------------------|
| ☐ BUY  | UVXY   | 261    | \$60.91  | \$15,897.51 | 77.0  | Leveraged (VIX)           |
| ☐ BUY  | ERX    | 150    | \$105.77 | \$15,865.50 | 75.0  | Leveraged (2x Energy)     |
| ☐ BUY  | SQQQ   | 178    | \$89.42  | \$15,916.76 | 70.0  | Inverse (3x Short Nasdaq) |
| ☐ BUY  | MRK    | 269    | \$118.10 | \$31,768.90 | 68.4  | Stock                     |
| ☐ BUY  | WMT    | 257    | \$123.50 | \$31,739.50 | 67.6  | Stock                     |
| ☐ BUY  | SPXS   | 359    | \$44.29  | \$15,900.11 | 67.4  | Inverse (3x Short S&P)    |
| ☐ BUY  | ENS    | 190    | \$166.89 | \$31,709.10 | 67.4  | Stock                     |

#### New Short Positions (5)

| Action  | Ticker | Shares | Price   | Proceeds    | Score | Type     |
|---------|--------|--------|---------|-------------|-------|----------|
| ☐ SHORT | FNGU   | 1,450  | \$13.73 | \$19,908.50 | 20.0  | 3x FANG+ |

| Action  | Ticker | Shares | Price    | Proceeds    | Score | Type            |
|---------|--------|--------|----------|-------------|-------|-----------------|
| □ SHORT | GDXU   | 119    | \$165.94 | \$19,746.86 | 20.0  | 2x Gold Miners  |
| □ SHORT | OKLO   | 873    | \$45.58  | \$39,791.34 | 20.0  | Nuclear         |
| □ SHORT | TECL   | 259    | \$76.70  | \$19,865.30 | 20.0  | 3x Technology   |
| □ SHORT | TMC    | 9,713  | \$4.10   | \$39,823.30 | 20.0  | Deep-sea Mining |

**Net Realized P&L Today:** -\$8,876.77

### Top 5 Scores

| Rank | Ticker | Score | Price    | RSI  |
|------|--------|-------|----------|------|
| 1    | EQIX   | 82.7  | \$963.00 | 55.1 |
| 2    | EOG    | 80.0  | \$149.56 | 99.6 |
| 3    | SU     | 79.2  | \$66.66  | 88.1 |
| 4    | VZ     | 77.4  | \$50.31  | 46.3 |
| 5    | UVXY   | 77.0  | \$60.91  | 61.2 |

### Current Long Holdings (25 positions)

| Ticker | Shares | Avg Cost | Type                      |
|--------|--------|----------|---------------------------|
| EQIX   | 41     | \$963.39 | Data Center REIT          |
| EOG    | 271    | \$147.49 | Energy                    |
| SU     | 615    | \$64.98  | Energy                    |
| CVX    | 192    | \$207.79 | Energy                    |
| XOM    | 241    | \$165.43 | Energy                    |
| LNG    | 137    | \$291.40 | Energy/LNG                |
| UMI    | 673    | \$59.54  | Specialty                 |
| VZ     | 795    | \$50.74  | Telecom                   |
| ERX    | 150    | \$105.77 | 2x Energy (Leveraged)     |
| UVXY   | 261    | \$60.91  | 1.5x VIX (Leveraged)      |
| SQQQ   | 178    | \$89.42  | 3x Short Nasdaq (Inverse) |
| SPXS   | 359    | \$44.29  | 3x Short S&P (Inverse)    |
| MRK    | 269    | \$118.10 | Healthcare                |
| WMT    | 257    | \$123.50 | Consumer Staples          |
| ENS    | 190    | \$166.89 | Industrial                |
| ARM    | 277    | \$144.13 | Semiconductor             |
| JNJ    | 167    | \$239.24 | Healthcare                |
| COST   | 40     | \$979.65 | Consumer Staples          |
| MO     | 603    | \$66.40  | Consumer Staples          |
| AEP    | 310    | \$128.85 | Utility                   |
| DUK    | 309    | \$129.38 | Utility                   |
| ED     | 358    | \$111.52 | Utility                   |
| EIX    | 569    | \$70.77  | Utility                   |
| EXC    | 828    | \$48.40  | Utility                   |
| NEE    | 438    | \$91.16  | Utility                   |

### Current Short Holdings (5 positions)

| Ticker | Shares | Avg Cost | Type            |
|--------|--------|----------|-----------------|
| FNGU   | -1,450 | \$13.73  | 3x FANG+        |
| GDXU   | -119   | \$165.94 | 2x Gold Miners  |
| OKLO   | -873   | \$45.58  | Nuclear         |
| TECL   | -259   | \$76.70  | 3x Technology   |
| TMC    | -9,713 | \$4.10   | Deep-sea Mining |

## □ Model B — Global Universe

**NAV:** \$997,862.70 | **Return:** -0.21% | **Longs:** 30 | **Shorts:** 8 | **Cash:** \$282,694.14

### Today's Trades (33)

#### Sells / Exits (12)

| Action | Ticker | Shares | Price    | Proceeds    | P&L        | Reason      |
|--------|--------|--------|----------|-------------|------------|-------------|
| □ SELL | LMT    | 54     | \$598.57 | \$32,322.78 | -          | Exit target |
|        |        |        |          |             | \$1,544.16 |             |
| □ SELL | NET    | 166    | \$194.63 | \$32,308.58 | -          | Exit target |
|        |        |        |          |             | \$2,506.63 |             |
| □ SELL | DLR    | 190    | \$175.18 | \$33,284.20 | +\$81.70   | Exit target |
| □ SELL | GD     | 96     | \$340.79 | \$32,715.84 | -          | Exit target |
|        |        |        |          |             | \$1,371.62 |             |
| □ SELL | NOC    | 49     | \$671.59 | \$32,907.91 | -          | Exit target |
|        |        |        |          |             | \$986.61   |             |
| □ SELL | EWZ    | 913    | \$36.77  | \$33,571.01 | -          | Exit target |
|        |        |        |          |             | \$27.02    |             |
| □ SELL | BWXT   | 165    | \$191.59 | \$31,612.35 | -          | Exit target |
|        |        |        |          |             | \$2,219.99 |             |
| □ SELL | KO     | 446    | \$76.27  | \$34,016.42 | +\$704.68  | Exit target |
| □ SELL | SCHW   | 362    | \$93.06  | \$33,687.72 | -          | Exit target |
|        |        |        |          |             | \$38.19    |             |
| □ SELL | AMAT   | 99     | \$323.12 | \$31,988.88 | -          | Exit target |
|        |        |        |          |             | \$1,746.69 |             |
| □ SELL | O      | 551    | \$61.15  | \$33,693.65 | +\$253.46  | Exit target |
| □ SELL | LHX    | 97     | \$339.93 | \$32,973.21 | -          | Exit target |
|        |        |        |          |             | \$297.79   |             |

#### Buys / New Entries (13)

| Action | Ticker | Shares | Price   | Cost        | Score | Type                         |
|--------|--------|--------|---------|-------------|-------|------------------------------|
| □ BUY  | DBC    | 909    | \$29.26 | \$26,597.34 | 83.4  | Broad Com-<br>modities       |
| □ BUY  | UVXY   | 218    | \$60.91 | \$13,278.38 | 77.0  | 1.5x VIX<br>(Lever-<br>aged) |

| Action | Ticker | Shares | Price    | Cost        | Score | Type                      |
|--------|--------|--------|----------|-------------|-------|---------------------------|
| □ BUY  | ERX    | 125    | \$105.77 | \$13,221.25 | 75.0  | 2x Energy (Leveraged)     |
| □ BUY  | YANG   | 421    | \$31.57  | \$13,290.97 | 74.7  | 3x Short China (Inverse)  |
| □ BUY  | WEAT   | 1,144  | \$23.26  | \$26,609.44 | 74.0  | Wheat ETF                 |
| □ BUY  | DBA    | 981    | \$27.12  | \$26,604.72 | 72.5  | Agriculture ETF           |
| □ BUY  | SQQQ   | 148    | \$89.42  | \$13,234.16 | 70.0  | 3x Short Nasdaq (Inverse) |
| □ BUY  | TMV    | 357    | \$37.23  | \$13,291.11 | 69.5  | 3x Short 20Y Treasury     |
| □ BUY  | CORN   | 1,454  | \$18.29  | \$26,593.66 | 69.2  | Corn ETF                  |
| □ BUY  | SPXS   | 300    | \$44.29  | \$13,287.00 | 67.4  | 3x Short S&P (Inverse)    |
| □ BUY  | TLT    | 306    | \$86.78  | \$26,554.68 | 66.6  | 20+ Year Treasury         |
| □ BUY  | TBT    | 379    | \$35.03  | \$13,276.37 | 66.5  | 2x Short 20Y Treasury     |
| □ BUY  | BMJ    | 445    | \$59.73  | \$26,579.85 | 66.2  | Healthcare                |

### New Short Positions (8)

| Action  | Ticker | Shares | Price    | Proceeds    | Score | Type            |
|---------|--------|--------|----------|-------------|-------|-----------------|
| □ SHORT | TQQQ   | 329    | \$37.89  | \$12,465.81 | 23.9  | 3x Nasdaq       |
| □ SHORT | COIN   | 155    | \$160.79 | \$24,922.45 | 22.4  | Crypto          |
| □ SHORT | BITX   | 879    | \$14.19  | \$12,473.01 | 22.0  | 2x Bitcoin      |
| □ SHORT | NAIL   | 357    | \$34.93  | \$12,470.01 | 20.2  | 3x Homebuilders |
| □ SHORT | FNGU   | 908    | \$13.73  | \$12,466.84 | 20.0  | 3x FANG+        |
| □ SHORT | TECL   | 162    | \$76.70  | \$12,425.40 | 20.0  | 3x Technology   |
| □ SHORT | FAS    | 111    | \$111.42 | \$12,367.62 | 20.0  | 3x Financials   |
| □ SHORT | GDXU   | 75     | \$165.94 | \$12,445.50 | 20.0  | 2x Gold Miners  |

**Net Realized P&L Today:** -\$9,698.86

### Top 5 Scores

| Rank | Ticker | Score | Price    | RSI  |
|------|--------|-------|----------|------|
| 1    | DBC    | 83.4  | \$29.26  | 63.5 |
| 2    | EQIX   | 82.7  | \$963.00 | 55.1 |
| 3    | EOG    | 80.0  | \$149.56 | 99.6 |

| Rank | Ticker | Score | Price    | RSI  |
|------|--------|-------|----------|------|
| 4    | SU     | 79.2  | \$66.66  | 88.1 |
| 5    | COP    | 77.4  | \$133.80 | 91.6 |

### Current Long Holdings (30 positions)

| Ticker | Shares | Avg Cost | Type                      |
|--------|--------|----------|---------------------------|
| DBC    | 909    | \$29.26  | Broad Commodities         |
| EQIX   | 34     | \$963.39 | Data Center REIT          |
| EOG    | 226    | \$147.49 | Energy                    |
| SU     | 512    | \$64.98  | Energy                    |
| COP    | 250    | \$133.25 | Energy                    |
| USO    | 284    | \$117.26 | Oil ETF                   |
| XOM    | 201    | \$165.43 | Energy                    |
| CVX    | 160    | \$207.79 | Energy                    |
| MPC    | 134    | \$248.31 | Energy                    |
| VLO    | 134    | \$248.14 | Energy                    |
| OXY    | 517    | \$64.36  | Energy                    |
| LNG    | 114    | \$291.40 | Energy/LNG                |
| SLB    | 637    | \$52.31  | Energy Services           |
| CF     | 251    | \$132.56 | Fertilizer                |
| ERX    | 125    | \$105.77 | 2x Energy (Leveraged)     |
| UVXY   | 218    | \$60.91  | 1.5x VIX (Leveraged)      |
| YANG   | 421    | \$31.57  | 3x Short China (Inverse)  |
| WEAT   | 1,144  | \$23.26  | Wheat ETF                 |
| DBA    | 981    | \$27.12  | Agriculture ETF           |
| CORN   | 1,454  | \$18.29  | Corn ETF                  |
| SQQQ   | 148    | \$89.42  | 3x Short Nasdaq (Inverse) |
| TMV    | 357    | \$37.23  | 3x Short 20Y Treasury     |
| SPXS   | 300    | \$44.29  | 3x Short S&P (Inverse)    |
| TLT    | 306    | \$86.78  | 20+ Year Treasury         |
| TBT    | 379    | \$35.03  | 2x Short 20Y Treasury     |
| BMJ    | 445    | \$59.73  | Healthcare                |
| MRK    | 280    | \$118.93 | Healthcare                |
| JNJ    | 139    | \$239.24 | Healthcare                |
| LIN    | 68     | \$495.40 | Industrial Gas            |
| COST   | 34     | \$979.65 | Consumer Staples          |

### Current Short Holdings (8 positions)

| Ticker | Shares | Avg Cost | Type            |
|--------|--------|----------|-----------------|
| TQQQ   | -329   | \$37.89  | 3x Nasdaq       |
| COIN   | -155   | \$160.79 | Crypto Exchange |
| BITX   | -879   | \$14.19  | 2x Bitcoin      |
| NAIL   | -357   | \$34.93  | 3x Homebuilders |
| FNGU   | -908   | \$13.73  | 3x FANG+        |
| TECL   | -162   | \$76.70  | 3x Technology   |
| FAS    | -111   | \$111.42 | 3x Financials   |
| GDXU   | -75    | \$165.94 | 2x Gold Miners  |

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## □ Theme Analysis

### □ MAJOR REGIME SHIFT: Risk-Off / Bearish Positioning

Today marks a **dramatic shift** in both models. The quant engine is aggressively positioning for downside:

**New bearish signals:** - Both models bought **SQQQ** (3x Short Nasdaq), **SPXS** (3x Short S&P), **UVXY** (VIX long) - Model B added **YANG** (3x Short China), **TMV** (3x Short Treasuries) - Massive short book: Model A opened 5 shorts, Model B opened 8 shorts - Short targets: FNGU, TECL, TQQQ (tech leverage), COIN/BITX (crypto), NAIL (housing), FAS (financials)

### Dominant Themes

1. **Energy remains king:** EOG(80), SU(79), COP(77), XOM(76), CVX(76) — energy stocks are the only high-conviction longs. Both models maintain heavy energy exposure.
2. **Commodities breakout (Model B):** DBC(83) is the #1 scored ticker globally. New positions in WEAT, DBA, CORN suggest agricultural commodity strength. Model B is building a significant commodities basket.
3. **Defensive hedging surge:** UVXY + SQQQ + SPXS bought as explicit bearish hedges. This is the first time the models have taken leveraged inverse positions — signaling the quant scoring sees broad equity risk.
4. **Tech/Growth collapse:** FNGU(20), TECL(20), TQQQ(24) scoring at absolute bottoms. Models are short the entire growth/tech complex. NBIS sold at a -\$4,231 loss.
5. **Defense sector purge:** LMT, NOC, GD, BWXT, LHX, DRS all sold — defense names that were strong last week have been fully exited from both models.
6. **Crypto getting hammered:** COIN(22), BITX(22) — both shorted in Model B. Crypto-adjacent names in freefall.

### Notable Moves

- **NBIS biggest loss:** -\$4,230.79 in Model A (Nebius, AI data center play cratered from \$100→\$92)
- **DRS exit:** -\$2,886.80 — defense electronics continued falling from \$46→\$43
- **NET exit:** -\$2,506.63 in Model B — Cloudflare scored poorly, exited
- **CF winner:** +\$1,517 — fertilizer names still benefiting from ag commodity strength
- **OKLO shorted:** Nuclear micro-cap shorted at \$45.58 — speculative clean energy names scoring 20

### Model Divergence

- **Model A (-0.44%):** Utilities + Energy core, added defensive hedges (SQQQ/SPXS/UVXY) + industrials (ENS, WMT, MRK). Shorting tech leverage + nuclear/mining specs.
- **Model B (-0.21%):** Full commodities tilt (DBC/WEAT/DBA/CORN) + Energy + massive short book (8 positions). More aggressive bear positioning with YANG (short China) and heavy crypto shorts.
- Both models agree: **long energy, short tech/crypto, hedge with volatility instruments**

## **Risk Metrics**

- Model A short exposure: ~\$139K (14% of NAV)
- Model B short exposure: ~\$112K (11% of NAV)
- Combined inverse/hedge longs: SQQQ + SPXS + UVXY + YANG + TMV
- Effective net equity exposure significantly reduced from 97% → ~60-65%

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