

Quant Models Daily Trade Report — 2026-03-31

Run Time: 2026-03-31 20:45 UTC (4:45 PM ET) — Q1 Final Day

□ Model A — Carlos's Portfolio Universe

NAV: \$1,033,836.54 | Daily Return: +3.84% | Longs: 25 | Shorts: 5 | Cash: \$337,544.22

Today's Trades (22)

Sells / Exits (7)

Action	Ticker	Shares	Price	Proceeds	P&L	Reason
□ SELL	DUK	309	\$130.94	\$40,460.46	+\$482.04	Exit target
□ SELL	MO	603	\$65.99	\$39,791.97	-	Exit target
□ SELL	SQQQ	178	\$80.49	\$14,327.22	-	Exit target
□ SELL	MRK	269	\$120.29	\$32,358.01	+\$589.11	Exit target
□ SELL	WMT	257	\$124.28	\$31,939.96	+\$200.46	Exit target
□ SELL	SPXS	359	\$40.49	\$14,535.91	-	Exit target
□ SELL	ENS	190	\$173.72	\$33,006.80	+\$1,297.75	Exit target

Covers / Short Exits (3)

Action	Ticker	Shares	Price	Cost to Cover	P&L	Note
□ COVER	FNGU	1,450	\$15.63	\$22,663.50	-	3x
□ COVER	GDXU	119	\$201.39	\$23,965.41	-	2x Gold
□ COVER	TECL	259	\$86.55	\$22,416.45	-	3x Tech

Buys / New Entries (9)

Action	Ticker	Shares	Price	Cost	Score	Type
□ BUY	CF	254	\$129.84	\$32,979.36	82.0	Fertilizer
□ BUY	UVXY	55	\$52.30	\$2,876.50	82.0	1.5x VIX
□ BUY	VG	2,099	\$15.76	\$33,080.24	77.0	Vonage/Comm
□ BUY	ALB	184	\$179.53	\$33,033.52	76.4	Lithium
□ BUY	ERX	10	\$103.01	\$1,030.10	75.0	2x
□ BUY	NBIS	318	\$103.76	\$32,995.68	74.7	Energy AI Data Centers

Action	Ticker	Shares	Price	Cost	Score	Type
□ BUY	GEV	37	\$872.90	\$32,297.30	72.9	GE Vernova (Energy)
□ BUY	DRS	743	\$44.52	\$33,078.36	71.8	Defense Electronics
□ BUY	LIT	444	\$74.35	\$33,011.40	71.8	Lithium ETF

New Short Positions (3)

Action	Ticker	Shares	Price	Proceeds	Score	Type
□ SHORT	QBTS	2,865	\$14.43	\$41,341.95	20.0	Quantum Computing
□ SHORT	SMCI	1,816	\$22.77	\$41,350.32	18.8	Super Micro
□ SHORT	RGTI	2,945	\$14.04	\$41,347.80	17.0	Quantum Computing

Net Realized P&L Today: -\$10,156.36

Top 5 Scores

Rank	Ticker	Score	Price	RSI	Mom 20D
1	LNG	85.0	\$283.76	69.2	+15.3%
2	CF	82.0	\$129.84	57.4	+22.1%
3	UVXY	82.0	\$52.30	55.5	+21.2%
4	VZ	80.6	\$50.20	45.7	-1.3%
5	SU	80.0	\$66.11	87.1	+15.7%

□ Model B — Global Universe

NAV: \$1,024,866.05 | **Daily Return:** +2.71% | **Longs:** 30 | **Shorts:** 8 | **Cash:** \$290,553.69

Today's Trades (22)

Sells / Exits (3)

Action	Ticker	Shares	Price	Proceeds	P&L	Reason
□ SELL	YANG	421	\$29.14	\$12,267.94	- \$1,023.03	Exit target

Action	Ticker	Shares	Price	Proceeds	P&L	Reason
□ SELL	SQQQ	148	\$80.49	\$11,912.52	-	Exit target
□ SELL	TBT	379	\$35.14	\$13,318.06	+\$41.69	Exit target

Covers / Short Exits (3)

Action	Ticker	Shares	Price	Cost to Cover	P&L	Note
□ COVER	COIN	155	\$174.61	\$27,064.55	-	Crypto
□ COVER	BITX	879	\$14.74	\$12,956.46	\$2,142.10	bounced
□ COVER	FAS	111	\$118.50	\$13,153.50	\$483.45	2x BTC
					\$785.88	rallied
						3x Fi-
						nancials
						up

Buys / New Entries (13)

Action	Ticker	Shares	Price	Cost	Score	Type
□ BUY	DBC	35	\$28.95	\$1,013.25	86.4	Broad
						Com-
						modities
□ BUY	UVXY	43	\$52.30	\$2,248.90	82.0	1.5x VIX
□ BUY	WEAT	15	\$23.57	\$353.55	76.8	Wheat
						ETF
□ BUY	ERX	7	\$103.01	\$721.07	75.0	2x
						Energy
□ BUY	DLR	151	\$180.21	\$27,211.71	74.3	Digital
						Realty
						(Data
						Centers)
□ BUY	EWZ	711	\$38.39	\$27,295.29	73.9	Brazil
						ETF
□ BUY	DBA	19	\$27.32	\$519.08	73.4	Agriculture
						ETF
□ BUY	NET	132	\$206.34	\$27,236.88	72.6	Cloudflare
□ BUY	BMJ	5	\$60.65	\$303.25	70.8	Healthcare
□ BUY	CORN	31	\$18.40	\$570.40	70.0	Corn ETF
□ BUY	SPXS	37	\$40.49	\$1,498.13	69.4	3x Short
						S&P
□ BUY	TMV	8	\$37.36	\$298.88	69.1	3x Short
						20Y
						Treasury
□ BUY	TLT	9	\$86.69	\$780.21	66.7	20+ Year
						Treasury

New Short Positions (3)

Action	Ticker	Shares	Price	Proceeds	Score	Type
□ SHORT	ERY	1,246	\$10.28	\$12,808.88	28.0	2x Inverse Energy
□ SHORT	ZS	182	\$140.29	\$25,532.78	25.7	Zscaler (Cyber-security)
□ SHORT	AXON	60	\$424.69	\$25,481.40	25.7	Axon Enterprise

Net Realized P&L Today: -\$5,714.41

Top 5 Scores

Rank	Ticker	Score	Price	RSI	Mom 20D
1	DBC	86.4	\$28.95	56.9	+11.7%
2	MPC	85.0	\$244.18	66.3	+15.2%
3	LNG	85.0	\$283.76	69.2	+15.3%
4	CF	82.0	\$129.84	57.4	+22.1%
5	UVXY	82.0	\$52.30	55.5	+21.2%

□ Theme Analysis & Notable Moves

□ STRONG Q1 CLOSE — Both Models Above \$1M

Both models posted strong gains on Q1's final day, recovering from the sub-\$1M zone: - **Model A:** +3.84% (\$995,612 → \$1,033,837) — Best daily return this week - **Model B:** +2.71% (\$997,863 → \$1,024,866)

Major Portfolio Rotation

Model A underwent significant reshuffling (22 trades): - **Exited defensive/staples:** DUK (utility), MO (tobacco), WMT (staples), MRK (pharma) — defensive names sold after serving their purpose - **Covered painful shorts:** FNGU (-\$2,755), GDXU (-\$4,219), TECL (-\$2,551) — leveraged instruments that moved against us. Gold miners (GDXU) were the biggest loser as gold continued its surge - **Added growth/cyclicals:** CF (fertilizer, score 82), NBIS (AI data centers), GEV (energy transition), ALB/LIT (lithium), DRS (defense electronics re-entry) - **New shorts:** QBTS and RGTI (quantum computing) + SMCI — shorting the speculative tech hype

Model B rotation (22 trades): - **Exited hedges:** YANG (China short) and SQQQ (Nasdaq short) sold — unwinding some bearish hedges - **Covered crypto shorts:** COIN (-\$2,142) and BITX (-\$483) — crypto bounce forced exits - **Added EM + tech:** EWZ (Brazil), DLR (data centers), NET (Cloudflare) — rotating into emerging markets and quality tech - **New shorts:** ERY (inverse energy = bullish energy bet), ZS, AXON — shorting overvalued tech/security names

Theme Shifts

1. **Energy still king:** LNG (85), MPC (85), CF (82), SU (80) — energy and commodity names dominate both leaderboards. But now paired with energy-adjacent names (CF fertilizer, ALB/LIT lithium)

2. **From pure defense to offense:** Models exiting bearish hedges (SQQQ, SPXS sold by Model A; YANG, SQQQ sold by Model B) while adding new growth positions. Regime shifting from pure risk-off to selective risk-on
3. **Short book evolution:** From shorting broad market (tech leverage, FANG+) → now shorting specific weak names (quantum hype: QBTS/RGTI, troubled server maker SMCI, overvalued security/defense)
4. **Gold miners were the pain trade:** GDXU cover at -\$4,219 was the single biggest loss today. Gold/miners rallied hard and punished the short
5. **Commodities broadening (Model B):** Adding more DBC, WEAT, DBA, CORN while also bringing in EWZ (Brazil = commodities proxy) and DLR (digital infrastructure)
6. **UVXY remains elevated:** Score 82 in both models — volatility regime continues, models still want VIX exposure despite selective risk-on moves

Risk Metrics

- Model A: NAV \$1,033,837 | Cash 32.7% | Net realized P&L -\$10,156
- Model B: NAV \$1,024,866 | Cash 28.3% | Net realized P&L -\$5,714
- Combined realized P&L: -\$15,871 (but unrealized gains drove NAV up significantly)
- Short book losses dominated: GDXU -\$4,219, FNGU -\$2,755, TECL -\$2,551, COIN -\$2,142

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