

Quant Trade Report — April 8, 2026

Generated: 2026-04-08 20:48 UTC (Evening Rebalance)

Model A — Carlos Portfolio

- **NAV:** \$1,692,622
- **Return Since Inception:** +69.26%
- **Longs:** 25 | **Shorts:** 5 | **Trades Today:** 88
- **Cash:** \$726,382
- **Realized P&L Today:** -\$5,874

Top 5 Scores

Ticker	Score
SU	87.7
EOG	83.7
VG	82.0
LNG	81.0
CF	81.0

Bottom 5 (Shorted/Avoided)

Ticker	Score
SMCI	19.9
IONQ	17.0
OKLO	17.0
SMR	17.0
TMC	17.0

Evening Trades (20:48 UTC)

- SELL CSCO: 651 shares @ \$83.70 (P&L: +\$2,195)
- SELL AEP: 400 shares @ \$134.71 (P&L: +\$686)
- SELL BWXT: 237 shares @ \$231.78 (P&L: +\$1,441)
- BUY OFSTF: 77,377 shares @ \$0.70 (Score: 72.7)
- BUY EXC: 1,101 shares @ \$49.17 (Score: 72.1)
- BUY DRS: 1,130 shares @ \$47.93 (Score: 71.9)
- BUY CRWV: +8 shares @ \$88.90
- BUY SU/EOG/GEV/AMAT/EQIX: small adds
- SHORT IONQ/SMR/TMC: added to existing short positions

Notable Moves

- Exited CSCO, AEP, BWXT — rotating out of utilities/defense
- New position: OFSTF (large OTC position), EXC, DRS — energy infrastructure
- Maintaining heavy energy/commodity long bias
- Short quantum/nuclear speculative names unchanged

Model B — Global Universe

- **NAV:** \$1,312,783
- **Return Since Inception:** +31.28%
- **Longs:** 30 | **Shorts:** 8 | **Trades Today:** 87
- **Cash:** \$507,462
- **Realized P&L Today:** -\$7,998

Top 5 Scores

Ticker	Score
SU	87.7
OXY	87.0
COP	83.9
EOG	83.7
MPC	82.8

Evening Trades (20:48 UTC)

- SELL O (Realty Income): 554 shares @ \$62.79 (P&L: +\$294)
- BUY LHX: 96 shares @ \$361.97 (NEW — defense/space, Score: 69)
- BUY SU/COP/EOG/MPC/VLO/XOM: energy adds
- BUY DBC/DBA: commodity adds
- BUY EWT/EWZ: EM ETF adds
- SHORT TSLA/SNOW/ZS/GDXU/COIN/SOXS: added to shorts

Current Short Book

Ticker	Shares	Avg Cost
TSLA	-95	\$348.36
COIN	-187	\$176.70
SNOW	-218	\$151.83
ZS	-238	\$142.00
AXON	-86	\$412.81
NAIL	-453	\$36.90
SOXS	-608	\$33.06
GDXU	-67	\$246.01

Regime Signal

Energy dominance continues — SU, OXY, COP, EOG, MPC all scoring 82+. Exited Realty Income (O) to fund LHX (defense/space). Added to EM exposure (EWT, EWZ). Short book targeting overvalued tech (TSLA, SNOW, ZS, COIN) and inverse ETFs (SOXS for mean-reversion). GDXU short reflects gold miner overextension.

Combined Summary

- **Total Paper NAV:** \$3,005,406 (+\$36,074 from afternoon)
- **Combined Return:** ~50.3% blended

- **Both models:** Heavy long energy/commodities, short speculative tech
- **Key theme:** Tariff uncertainty → commodity inflation → energy/materials outperformance
- **New additions:** OFSTF (Model A), LHX (Model B) — diversifying into infrastructure & defense
- **Theme shift:** Rotating from utilities (AEP, BWXT exits) into pure energy infrastructure

Data: quant-models/data/daily-20260408.json