

HEDGE ZERO

QUANTITATIVE MULTI-HORIZON ARCHITECTURE · v7.0 DIRECTIVE SYNTHESIS

MONDAY, OCT 05, 2026

CYCLE: 2026-10-05

Daily Investment Guidance & Multi-Horizon Action Matrix

PORTFOLIO POSTURE

CAPITAL DEFENSE (89% SGOV Shield)

CAPITAL ALLOCATION

11% Eq · 89% SGOV

SYSTEMIC REGIME

DECLINING (High Dip Risk)

GOVERNANCE & GATE

PASS · 81% Cov

LIQUIDITY GATE

3.9d to \$5M

TODAY'S ACTION & QUANTITATIVE FORECAST MATRIX · CALIBRATED CORE (15D)

Cross-Sectional Cloud & Multi-Horizon Directives (Dynamic Market Universe Screened)

CLIENT EXECUTIVE BRIEF: Today's quantitative posture is DEFENSIVE (Cash Shields & Tight Trailing Stops Active). Signals detect elevated distribution volatility in SOXL, KORU, MUU, warranting tactical cash shielding in short-term US Treasury yield. Selective opportunities are isolated with strict trailing stops to capture asymmetric upside while shielding core capital.

MARKET DIP & SECTOR CAUTION SHIELD: DEFENSIVE (Cash Shields & Tight Trailing Stops Active) · **Capital Preservation Zone:** SOXL, KORU, MUU, BWET · **Sector Watch:** SOXX, SMH, AMD, NVDA, QQQ · **Breadth Deterioration:** 90.0% · **Macro Stress CVar:** -6.8% · **Leading Factor:** Trend Purity Factor (IC +0.013)

DIFFUSION (5D/15D) 52% / 42%		AGREEMENT 75% Consensus		80% BAND ±4.8% (81% Cov)		SECTOR SPREAD Broad Mkt +0.7% / Defensive -1.9%		EXIT TIME 3.9d (\$5M)		MACRO DRIVER DXY (+32%)	
TICKER & CATALYST		SECTOR	2D TACT	5D SWING	15D CORE [80% INT]	30D MACRO	TRAJECTORY	AGREEMENT			
PSIG \$4.58 INFRASTRUCTURE · REAL ASSET DEMAND · [🔥 CLEARED · ZERO DILUTION] Factor Utility: +11.3% · Cross-Model Confirmed LMT: \$4.54 · STP: \$3.97 · TGT: \$4.72 (15d Trend · 0.3x)		Industrials	+4.3%	-0.7%	80% [+0.1%..+14.1%]	+7.1% +2.5% (SPY)	 ⚠️ Model Tension	🟡 MODERATE Selective Hold			
FIX \$1728.01 INFRASTRUCTURE · REAL ASSET DEMAND · [🔥 CLEARED · NO DILUTION / CLEAN DISCLOSURES] Factor Utility: +3.7% · Cross-Model Confirmed LMT: \$1714.19 · STP: \$1636.46 · TGT: \$1757.54 (15d Trend · 0.6x)		Industrials	+1.4%	-2.7%	80% [-2.4%..+11.6%]	+4.6% +2.5% (SPY)	 ⚠️ Model Tension	🟡 MODERATE Selective Hold			
TXG \$85.71 LOW-BETA DEF · CLINICAL GROWTH · [🔥 CLEARED · ZERO DILUTION] Factor Utility: +4.9% · Cross-Model Confirmed LMT: \$85.02 · STP: \$78.49 · TGT: \$87.06 (15d Trend · 0.3x)		Health	+3.8%	+0.9%	80% [-2.7%..+11.4%]	+4.4% +2.5% (SPY)	 ➡️ Positive Drift	🟡 MODERATE Hold 7d-15d			
CORZ \$16.54 CAPITAL MARKETS · YIELD SPREAD · [🔥 CLEARED · ZERO DILUTION] Factor Utility: +1.3% · Cross-Model Confirmed LMT: \$16.41 · STP: \$15.25 · TGT: \$16.79 (15d Trend · 0.3x)		Financials	+0.1%	+0.5%	80% [-2.8%..+11.2%]	+4.2% +2.5% (SPY)	 ➡️ Positive Drift	🟡 MODERATE Hold 7d-15d			
USD \$100.98 CAUSAL MOMENTUM · LEVERAGED BETA · [🔥 CLEARED · NO DILUTION / CLEAN DISCLOSURES] Factor Utility: +6.6% · Cross-Model Confirmed LMT: \$100.17 · STP: \$95.38 · TGT: \$102.39 (15d Trend · 0.5x)		General	+1.4%	-1.4%	80% [-3.0%..+11.0%]	+4.0% +2.5% (SPY)	 ⚠️ Model Tension	🟡 MODERATE Selective Hold			
SEI \$74.93 CAPITAL MARKETS · YIELD SPREAD · [🔥 CLEARED · NO DILUTION / CLEAN DISCLOSURES] Factor Utility: +5.3% · Cross-Model Confirmed LMT: \$74.33 · STP: \$69.59 · TGT: \$75.86 (15d Trend · 0.3x)		Financials	+1.3%	+3.0%	80% [-3.3%..+10.8%]	+3.7% +2.5% (SPY)	 ➡️ Steady Bull	🟡 MODERATE Core 15d			

⚡ TURN-KEY OPTIONS OVERLAY: SPY \$730 CSP (28d 3% ROI) · QQQ \$710 CSP (28d 3% ROI)

🔥 Asymmetric Tail Hedges: QQQ \$710 Put (1.1%) · SPY \$730 Put (1.1%)

Uncertainty & Prediction Intervals: 80% intervals define calibrated conformal bounds. Realized price outcomes land inside these bands under historical volatility dispersion.

Model Agreement: High Consensus indicates directional alignment across independent forecasting engines; Tension Divergence triggers automated risk dampening.

REGIME & MACRO — MULTI-HORIZON PROJECTIONS (30D & 90D SECULAR)

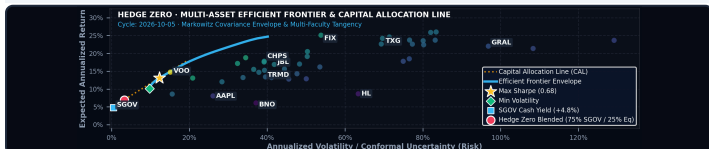
INDEX / SECTOR	PATH (30D / 90...)	80% PRED. BAND	AGREEMENT
SPY	+2.5% 90d: +5.2% (Compounder)	[-2.3% .. +8.5%]	⚠️ DIVERGENT
QQQ	+3.3% 90d: +7.3% (Compounder)	[-3.6% .. +11.8%]	✅ ALIGNED
GLD	+2.6% 90d: +6.5% (Compounder)	[-7.4% .. +14.7%]	✅ ALIGNED
TLT	-0.4% 90d: -0.9% (Trend)	[-5.7% .. +4.8%]	✅ ALIGNED

Regime: Goldilocks Expansion (Q1) · Conviction: Max Uncertainty (Entropy: 0.82) · Cross-Asset Transmission Hub: SOXX (Semiconductors)

Macro Factor Attribution: Growth: +0.00σ · Inflation: -0.14σ · Net Liq: +0.14σ · Fragility: -0.33σ (yield_curve_slope (54% Liquidity) · vix_z (43% Fragility) · oil_momentum (34% Inflation))

Macro Transmission: Net Liq \$6,125B (NEUTRAL) · Next: US CPI Release in 8d (NORMAL) · Cash Shield: 22.4% (SGOV)

FRONTIER MAP & OPPORTUNITY SPACE



Conformal Frontier: Portfolios penalize high-uncertainty assets with wide prediction intervals. Multi-Engine Convergence: ★ ACN, ASX, AXTI, CHPS, GDE (+9 more)

INTRA-SECTOR ALPHA PAIRS (MARKET-NEUTRAL OVERLAY)

SECTOR	LONG ALPHA	SHORT HEDGE	SPREAD ΔA	HEDGE B	CORR P
Tech	Long VICR	Short BHE	+9.6% [+6.7%..+12.4%]	1.92x	0.79
Materials	Long RGLD	Short UAMY	+7.8% [+5.5%..+10.2%]	0.20x	0.47
Industri...	Long PRIM	Short AVEX	+7.6% [+5.3%..+9.9%]	0.30x	0.41

Pair Alpha & Divergence: Exploits cross-model tension by pairing high-consensus breakout leaders against divergence-exhaustion peers within the same sector to cancel systemic beta (β) risk.

HRP ALLOCATION & TACTICAL CASH

TICKER	SECTOR	WEIGHT	STRATEGY
SGOV	Tactical Cash Reserve	89.0%	Capital Defense
GRAL	Health	3.0%	Diversified Alpha
BNO	Energy	1.9%	Diversified Alpha
AAPL	Tech	1.5%	Diversified Alpha
TCAI	General	0.8%	Diversified Alpha

Exp Portfolio Return: +2.3% [80% Int: -6.1%..+10.7%]

Book Consensus: 49% Aligned 95% Tail Risk: -4.9% Turnover: 67.4% (est. 6.7 bps)

System Operational Integrity: Conformal Coverage: 81% · Gate: PASS · Execution Horizon: 15d Multi-Horizon

Hedge Zero
Quantitative Research
Desk

Benchmark reference: SPY (S&P 500 ETF) · trailing 252-day window · forecasts only, no performance history is published