

# Quant Daily Digest

## ■ Daily Overview

Macro & Sentiment Indian markets are under pressure as the Nifty index tests a critical support zone after falling nearly 1% this week, signaling rising caution among investors. The Nifty IT sector has been particularly weak, plunging about 20% amid fears that AI advancements could disrupt traditional IT services business models. This sector selloff marks a notable shift in market sentiment, with quant signals pointing to elevated volatility and risk-off positioning. Meanwhile, geopolitical tensions escalated following a U.S.-Israeli strike on Iran, raising concerns over potential disruptions to global oil supply through the Strait of Hormuz, a key chokepoint. This adds a layer of uncertainty to commodity markets and broader risk appetite. Equities / Rates Indian equities face downside risk with Nifty hovering near key technical support, while IT stocks remain under pressure from structural concerns. Volatility metrics are elevated, suggesting cautious positioning by quant and derivatives players. In the U.S., Berkshire Hathaway's nearly 30% drop in Q4 operating earnings underscores ongoing earnings headwinds, potentially weighing on broader risk sentiment. Rates markets are likely pricing in geopolitical risk premiums, though no explicit yield moves were reported. FX & Commodities Bitcoin slipped to ~\$67,000 and Ethereum near \$2,018 amid subdued crypto sentiment ahead of a major options expiry, which could trigger short-term volatility. Despite strong inflows into Bitcoin ETFs, cautious positioning prevails. Oil markets remain sensitive to Middle East tensions, with potential supply disruptions keeping crude prices supported. What to Watch • Nifty's ability to hold critical support levels this week amid IT sector weakness • Impact of U.S.-Israeli strike on Iran on oil prices and risk sentiment • Crypto options expiry and its effect on short-term volatility in digital assets

## ■ Hot List

### Nifty Tests Crucial Support Zone; Index Down Nearly A Percent For The Week | Closing Bell Live

The Nifty index is testing a critical support zone after declining nearly 1% for the week, signaling potential market weakness. Derivatives and quant research experts from ICICI Securities highlight increased volatility and cautious positioning among traders. The index's price action suggests a key technical level is under pressure, with implications for short-term market direction. Flow data indicates subdued buying interest, while policy uncertainty continues to weigh on investor sentiment. Quant models are factoring in heightened risk, adjusting exposure accordingly as the market navigates this support test.

Read more: <https://www.moneycontrol.com/news/videos/business/markets/nifty-tests-crucial-support-zone-index-down-nearly-a-percent-for-the-week-closing-bell-live-13845726.html>

Moneycontrol

### Bitcoin slips to \$67,000, Ethereum near \$2,018 as cautious mood weighs on crypto market

Bitcoin slipped to around \$67,000 and Ethereum hovered near \$2,018 amid a cautious market sentiment. A significant options expiry is anticipated to trigger short-term volatility in crypto prices. Despite robust inflows into Bitcoin ETFs, profit-taking and macroeconomic uncertainties are limiting upside momentum. The overall global cryptocurrency market capitalization has declined slightly,

reflecting investor hesitancy. Market participants appear to be positioning cautiously ahead of key expiries and potential policy developments, impacting price action and trading flows.

Read more: <https://economictimes.indiatimes.com/markets/cryptocurrency/bitcoin-slips-to-67000-ether-eum-near-2018-as-cautious-mood-weighs-on-crypto-market/articleshow/128837663.cms>

The Times of India

## **Doomsday or deep value: India's IT stocks at crossroads after 20% crash**

India's Nifty IT index has plunged approximately 20%, driven by investor concerns that artificial intelligence advancements may disrupt the traditional IT services model. This sharp decline reflects a significant shift in market sentiment, with some quant strategies likely adjusting positioning to account for heightened volatility and sector risk. Despite the selloff, certain analysts view the correction as a potential deep value opportunity, suggesting the market may have overreacted to AI-related fears. Flows into IT stocks have slowed, and policy uncertainty around technology adoption could further influence price action. The sector now faces a critical juncture, balancing innovation risks against fundamental earnings.

Read more: <https://economictimes.indiatimes.com/markets/stocks/news/doomsday-or-deep-value-india-s-it-stocks-at-crossroads-after-20-crash/articleshow/128835881.cms>

The Times of India

## **tinkclaw added to PyPI**

TinkClaw has launched its official Python SDK on PyPI, providing streamlined access to its quant intelligence API. This development facilitates easier integration of TinkClaw's data and analytics into quantitative trading models and algorithmic strategies. By enabling efficient data retrieval and processing, the SDK supports enhanced market analysis and decision-making for quants. The availability on PyPI suggests broad accessibility and potential for widespread adoption among Python-based quant developers. This tool could improve workflow efficiency and data-driven insights in quantitative finance.

Read more: <https://pypi.org/project/tinkclaw/>

PyPI.org

## **How the attack on Iran could impact the global oil market and economy**

The recent U.S.-Israeli attack on Iran has heightened concerns over potential disruptions in global oil supply, given Iran's status as the fourth-largest OPEC producer and its strategic control over the Strait of Hormuz, a vital oil transit chokepoint. Oil prices have reacted with increased volatility, reflecting market fears of supply constraints and geopolitical risk premiums. Traders are closely monitoring flows through the Strait, as any blockage could significantly reduce global crude shipments. Positioning in oil futures has shifted toward risk-off, with increased long positions in safe-haven assets and hedges against supply shocks. Central banks and policymakers remain alert to inflationary pressures from rising energy costs.

Read more: <https://www.cnbc.com/2026/02/28/iran-us-attack-oil-market-economy.html>

US Top News and Analysis

## **Berkshire Hathaway operating earnings fell nearly 30% in Warren Buffett's final quarter as CEO**

Berkshire Hathaway's operating earnings declined nearly 30% in Q4 2025, marking a significant drop in Warren Buffett's final quarter as CEO. The company's full-year earnings also reflected this downward trend, impacted by weaker performance in key segments including insurance and energy. Despite the earnings setback, Berkshire's diverse portfolio and strong cash reserves remain notable. Market reaction showed modest volatility in BRK shares, with some repositioning by institutional investors anticipating leadership transition effects. The earnings miss may influence short-term quant models relying on fundamental momentum and sector rotation signals.

Read more: <https://www.cnbc.com/2026/02/28/berkshire-hathaway-brka-q4-2025-earnings.html>

US Top News and Analysis

## **'Bigger ramifications than Venezuela': Markets brace for impact after U.S. strikes Iran**

Following U.S. military strikes on Iran, markets are preparing for significant volatility, with analysts warning the geopolitical tensions could have broader implications than previous conflicts like Venezuela. Risk assets, including oil and defense stocks, are experiencing increased price swings amid concerns over supply disruptions and regional instability. Investors are adjusting positioning, with flows moving towards safe-haven assets such as gold and U.S. Treasuries. The heightened uncertainty is expected to influence central bank policy outlooks, potentially impacting interest rate decisions. Quant strategies may need to recalibrate for increased volatility and correlation shifts across energy and geopolitical-sensitive sectors.

Read more: <https://www.cnbc.com/2026/02/28/markets-brace-for-impact-following-us-military-strikes-against-iran.html>

US Top News and Analysis

## **Trump Says Khamenei Killed In U.S.-Israeli Attacks. How Will Dow Jones Futures React?**

President Trump's claim that Iran's Supreme Leader Ayatollah Khamenei has been killed in U.S.-Israeli attacks has sparked immediate market uncertainty. Dow Jones futures are expected to show heightened volatility as geopolitical tensions escalate in the Middle East. Oil prices are likely to surge due to potential supply disruptions, given Iran's significant role in global energy markets. Investors may adjust positioning towards safe-haven assets and energy stocks, while risk-off sentiment could pressure equities. Monitoring real-time flows and futures price action will be critical for quant strategies amid this geopolitical shock.

Read more: <https://finance.yahoo.com/m/79b07a85-c9fa-39e7-b8e4-f809203666ee/trump-says-khamenei-killed-in.html?.tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

## **Excluding the "Magnificent Seven" Stocks, Here's How the Market Is Performing in 2026**

In 2026, the U.S. stock market is experiencing a significant rotation away from the "Magnificent Seven" mega-cap tech stocks, which have historically driven market gains. Excluding these seven stocks, broader market indices show more modest or mixed performance, indicating a shift in investor focus

toward other sectors and smaller-cap stocks. This rotation reflects changing market dynamics, possibly influenced by valuation concerns and evolving economic conditions. The move suggests increased diversification in flows and positioning, with quant strategies potentially adjusting factor exposures away from concentrated tech dominance. Overall, the market is balancing between tech leadership and broader participation.

Read more: <https://www.fool.com/investing/2026/02/28/excluding-the-magnificent-seven-stocks-heres-how/?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

## What the Attacks on Iran Mean for Oil and Stocks

Attacks on Iran have raised concerns about a potential closure of the Strait of Hormuz, a critical chokepoint for global oil shipments. Such a closure would likely disrupt energy markets, causing oil prices to spike due to supply constraints. This geopolitical risk has increased volatility in oil futures and energy stocks, with traders adjusting positions to hedge against supply shocks. Broader equity markets, including indices like the S&P 500 and Nasdaq, have shown cautious price action amid uncertainty. Investors are closely monitoring policy responses and shipping flows, as any prolonged disruption could impact global trade and inflation expectations.

Read more: <https://finance.yahoo.com/m/520f9c8b-b3f1-323b-b3b1-30cf37343c42/what-the-attacks-on-iran-mean.html?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

## River Road Loads Up on ATR With 917,000 Shares in New Position

River Road Capital has initiated a significant new position in AptarGroup (ATR), acquiring 917,000 shares. This move indicates increased confidence in ATR, a company specializing in proprietary dispensing and sealing solutions across healthcare, beauty, and consumer sectors. The sizable purchase suggests potential expectations of growth or undervaluation in ATR's stock. Market participants may view this as a bullish signal, potentially influencing flows and positioning in related sectors. The transaction could impact ATR's price action as institutional interest grows.

Read more: <https://www.fool.com/coverage/filings/2026/02/28/river-road-loads-up-on-atr-with-917-000-shares-in-new-position/?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

## Cross Staff Loads Up on 289,000 Shares of AKRE

Cross Staff has significantly increased its position in Akre Capital Management by acquiring 289,000 shares, signaling strong conviction in the firm's valuation-driven strategy focused on high-quality U.S. equities. This sizable purchase may indicate positive sentiment towards Akre's portfolio or anticipated market outperformance. The move could impact Akre's stock price due to increased demand and may influence other institutional investors' positioning. Market participants should monitor subsequent flow activity and price action for potential momentum shifts. This development underscores the importance of valuation discipline in current equity market strategies.

Read more: <https://www.fool.com/coverage/filings/2026/02/28/cross-staff-loads-up-on-289-000-shares-of-akre/?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

## The SpaceX ETF is in trouble

Read more: <https://www.ft.com/content/03d7cd6e-3418-4f61-bde0-1eef6c36e822>

## vnpy\_ctp 6.6.9.2

Read more: <https://pypi.org/project/vnpy-ctp/6.6.9.2/>

## Excerpts from The Believer: Sports Books I Have Read or Written

Read more: <https://www.mcsweeneys.net/articles/sports-books-i-have-read-or-written>

## Sam's Links: February Edition

Read more: <https://www.econlib.org/econlog/sams-links-february-2026/>

2027

MONO MARY QUANT



## **Anthropic's Claude hits No. 2 on Apple's top free apps list after Pentagon rejection**

Anthropic's AI chatbot Claude has climbed to the No. 2 spot on Apple's top free apps list in the U.S., trailing only OpenAI's ChatGPT, which maintains the top position. This rise comes despite the Pentagon's recent decision to reject Anthropic's AI services, highlighting strong consumer demand and adoption. The growing popularity of Claude indicates increasing competition in the AI chatbot market, potentially influencing tech sector valuations and investor interest. Market participants should monitor user engagement metrics and app store rankings as indicators of AI adoption trends and potential shifts in tech sector flows.

Read more: <https://www.cnn.com/2026/02/28/anthropics-claude-apple-apps.html>

US Top News and Analysis

## **FTAV's Friday charts quiz**

FT Alphaville's Friday charts quiz presents a series of financial charts highlighting recent market trends and data points. The visual analysis covers price action across various asset classes, emphasizing shifts in momentum and volatility. Key insights include notable movements in equities, bonds, and commodities, reflecting changing investor sentiment and positioning. The quiz format encourages readers to interpret market signals and assess the impact of policy decisions and macroeconomic data on asset flows. This interactive approach aids quants and market participants in refining their analytical frameworks and understanding evolving market dynamics.

Read more: <https://www.ft.com/content/e6998bfa-40b4-413b-b8a5-9b8ae1c935d0>

FT Alphaville

## **New York vs Valve: the loot box 'gambling' showdown**

The article discusses the legal battle between New York State and Valve Corporation over the classification of loot boxes in video games as a form of gambling. New York's Attorney General argues that loot boxes constitute illegal gambling, seeking to regulate or ban them, which could impact Valve's Steam platform and the broader gaming industry. The case highlights regulatory risks for companies involved in virtual item sales and in-game monetization, potentially affecting revenue streams and investor sentiment. Market participants should monitor developments for implications on gaming stocks and digital asset regulations. No immediate price action noted, but increased regulatory scrutiny could influence sector positioning.

Read more: <https://www.ft.com/content/b14691c9-6013-47ec-8480-17e47f01c133>

FT Alphaville

## **FTAV's further reading**

The FT Alphaville article covers a range of topics including R-star (the natural rate of interest), disinflation trends, and geopolitical developments such as UN votes. It touches on regional economic insights from California and explores technological risks like those posed by robot hoovers. The piece also references market sentiment and behavioral factors through "vibe coding" and commentary from figures like Varoufakis. While broad in scope, the content provides context on macroeconomic variables and policy considerations relevant for market positioning and quantitative analysis. No specific price action or flow data is detailed.

Read more: <https://www.ft.com/content/c38817cf-837f-43c8-9171-21b95712526b>

FT Alphaville



## Maybe corporate credit is just boring and fine

FT Alphaville discusses the current state of corporate credit markets, suggesting that the lack of volatility and muted price action may indicate a stable, "boring" environment rather than underlying risk. Despite concerns about economic uncertainty, credit spreads remain relatively tight, reflecting investor complacency and confidence in corporate fundamentals. The article highlights that flows into corporate bonds have been steady, with positioning showing limited signs of distress or aggressive hedging. This environment may favor long positions in credit, as the market appears to price in a benign outlook without significant credit events. The piece implies that market participants might benefit from embracing this calm rather than anticipating disruption.

Read more: <https://www.ft.com/content/20ff409b-d2bb-46cb-86bb-3d7005dc5015>

FT Alphaville

## ■ AI & Finance

### Ayala Investments AI Review: Reliable Trading Platform or Scam? Our Findings

Ayala Investments AI is a newly launched digital asset trading platform aimed at enhancing user experience for digital asset investors. It claims to utilize advanced tools to facilitate trading, though specific data points, price action, or policy details are not provided in the review. There is no mention of market flows or positioning insights related to the platform. The review focuses more on the platform's features and reliability rather than quantitative or market-relevant metrics. As such, it offers limited actionable information for market participants or quantitative analysts.

Read more: <https://whatjapanthinks.com/ayala-investments-ai-review/>

Whatjapanthinks.com

### Orentavixyla Review: Legit or Scam? Full Breakdown

The article reviews Orentavixyla, a new digital asset trading platform aimed at simplifying cryptocurrency trading through advanced technologies. It highlights the platform's features designed to enhance user experience and trading efficiency. However, the review does not provide specific data points, market flows, or price action related to Orentavixyla or the broader crypto market. There is no mention of policy impacts or detailed positioning insights. Overall, the content focuses more on the platform's user interface and potential benefits rather than quantitative market analysis or trading metrics.

Read more: <https://whatjapanthinks.com/orentavixyla-review/>

Whatjapanthinks.com

### Brimax Edge Review: Legit or Scam? Full Breakdown

The article discusses Brimax Edge, a newly launched cryptocurrency trading platform aimed at enhancing the trading experience for digital asset investors. It highlights the platform's use of advanced technologies, including AI, to optimize trading strategies and execution. However, the review does not provide specific data points, market flows, or price action insights related to cryptocurrencies. There is no mention of policy impacts or detailed positioning information. The focus remains on the platform's features rather than quantifiable market relevance.



Read more: <https://whatjapanthinks.com/brimax-edge-review/>

Whatjapanthinks.com

## Sûreté Valflux Review: Real Trading Software or Scam? Facts Uncovered

Sûreté Valflux is a newly launched crypto trading platform claiming to leverage AI and automation to improve trading efficiency. The system targets individual crypto traders, promising enhanced decision-making and smoother trade execution. However, the review from Whatjapanthinks.com raises concerns about its legitimacy, suggesting potential risks of it being a scam. There is no detailed data on its trading performance, market impact, or user flow statistics. The platform's claims remain unverified, and traders should exercise caution before committing funds or relying on its purported algorithmic advantages.

Read more: <https://whatjapanthinks.com/surete-valflux-review/>

Whatjapanthinks.com

## The Future is Blue Collar

The article "The Future is Blue Collar" from Dailyreckoning.com highlights a shift in the labor market favoring blue-collar jobs amid a "White Collar Armageddon." It suggests increased demand for manual and skilled trades as automation and remote work reshape white-collar employment. This transition could impact sector-specific equity flows, with potential outperformance in industrials, manufacturing, and construction stocks. Labor market data may show rising blue-collar employment and wage growth, influencing inflation and monetary policy considerations. Market participants should monitor positioning in related sectors and commodities tied to infrastructure and manufacturing.

Read more: <https://dailyreckoning.com/the-future-is-blue-collar/>

Dailyreckoning.com

## ■ Quant Keywords & Mini-Glossary

**Support Zone** — [A key price level where buying interest may prevent further declines.]

**Volatility** — [The degree of variation in asset prices over time, indicating market risk.]

**Options Expiry** — [The date when options contracts expire, often causing increased price volatility.]

**Flow Data** — [Information on buying and selling activity indicating market demand and supply.]

**Positioning** — [The aggregate stance of market participants in terms of long or short exposures.]

**Risk Premium** — [Additional expected return for bearing extra risk, such as geopolitical or supply risks.]

**Safe-Haven Assets** — [Investments expected to retain value or appreciate during market stress.]

**Hedging** — [Taking positions to offset potential losses from adverse price movements.]

**Sector Rotation** — [Shifting investment allocations between industry sectors based on market outlook.]

**Momentum** — [The tendency of asset prices to continue moving in the same direction.]

**Correlation Shifts** — [Changes in the relationship between asset price movements, affecting diversification.]

**Price Action** — [The movement of an asset's price over time used for technical analysis.]

**Quant Models** — [Mathematical models used to analyze markets and guide trading decisions.]

**Algorithmic Trading** — [Automated trading using computer algorithms based on predefined criteria.]

**Order Flow** — [The stream of buy and sell orders that influence price formation.]

**Futures Positioning** — [The distribution of long and short contracts held by traders in futures markets.]

**Realized Volatility** — [Actual historical volatility calculated from past price data.]

**Implied Volatility** — [Market's forecast of future volatility derived from option prices.]

**Risk-Off Sentiment** — [Market mood favoring lower-risk assets due to uncertainty or fear.]

**Valuation Discipline** — [Investment approach focusing on buying assets at reasonable prices relative to fundamentals.]

**Factor Exposure** — [Sensitivity of a portfolio to specific risk factors like size, value, or momentum.]

**Liquidity** — [The ease with which an asset can be bought or sold without affecting its price.]

**Macro Uncertainty** — [Unpredictability in economic policies or conditions impacting markets broadly.]

**Geopolitical Risk** — [Market risk arising from political events or conflicts affecting asset prices.]

**Term Premium** — [Extra yield investors require for holding longer-term securities over short-term ones.]