

Quant Daily Digest

■ Daily Overview

Macro & Sentiment: Gold experienced its worst trading day in 46 years, with a sharp price collapse triggering widespread losses, notably in China's futures market where retail and hedge funds suffered heavy drawdowns. Despite this, options traders ramped up speculative bets on gold surging to \$20,000, signaling a bifurcated market view between fundamental weakness and long-term bullish speculation. Bitcoin stabilized near \$78,900 after a liquidity-driven weekend sell-off, with Ethereum and major altcoins rallying, suggesting a temporary pause in crypto volatility and a tentative risk-on tilt. Alphabet's strong Q4 2025 earnings and aggressive AI investment plans underscore ongoing tech sector innovation, even as hedge funds have netted \$24 billion shorting software stocks in 2026, intensifying sector pressure. **Equities / Rates:** The software sector remains under significant downward pressure amid heavy hedge fund shorting, amplifying sector volatility and weighing on broader tech indices. Alphabet's earnings beat and AI spending pivot provide a counterpoint, potentially supporting selective tech names with AI exposure. Rates markets are likely digesting mixed signals: risk-off in gold and software shorts contrast with crypto stabilization and tech earnings strength, suggesting cautious positioning ahead of upcoming data. **FX & Commodities:** Gold's historic sell-off and speculative options activity dominate commodity flows, with Chinese gold futures volatility impacting regional sentiment. Crypto steadiness may support risk-sensitive FX pairs, while no major FX moves reported yet. **What to Watch:** • Gold options open interest and price action for signs of sustained speculative positioning or capitulation • Software sector short interest trends and hedge fund positioning updates • Alphabet's AI investment impact on tech sector sentiment and earnings revisions

■ Hot List

During the worst day for gold in 46 years, options traders made bets the metal could hit \$20,000

On the worst trading day for gold in 46 years, options market activity surged notably as traders increased open interest in gold options. Despite the sharp price decline, some investors placed large speculative bets on gold reaching \$20,000, signaling a contrarian or volatility-driven strategy. This spike in options volume and open interest suggests heightened market uncertainty and potential for significant price swings ahead. The extreme price action and positioning highlight a divergence between spot market weakness and bullish speculative sentiment in derivatives. These dynamics could influence future volatility and risk management approaches in gold trading.

Read more: <https://www.marketwatch.com/story/during-the-worst-day-for-gold-in-46-years-options-traders-made-bets-the-metal-could-hit-20-000-2b5393a4>

MarketWatch

Bitcoin steadies near \$78,900 after liquidity-driven weekend sell-off; experts weigh in

Bitcoin stabilized near \$78,900 following a liquidity-driven sell-off over the weekend, indicating a pause in volatility. Ethereum and major altcoins have posted notable gains, contributing to a rise in the overall cryptocurrency market capitalization. The recovery suggests improved market sentiment and potential re-entry by buyers after the sharp decline. Analysts highlight that weekend liquidity constraints may

have exacerbated the initial drop, but current price action reflects stabilization. Market participants are closely watching for sustained momentum and volume to confirm a broader rebound.

Read more: <https://economictimes.indiatimes.com/markets/commodities/news/bitcoin-steadies-near-78900-after-liquidity-driven-weekend-sell-off-experts-weigh-in/articleshow/127876967.cms>

The Times of India

A rookie trader's rapid 84% wipeout shows the depth of China's gold bust

Chinese gold futures experienced a sharp and rapid decline, triggering significant losses across a broad spectrum of market participants, including retail traders and hedge funds. Notably, a 42-year-old homemaker suffered an 84% loss in under a week due to leveraged positions in gold futures, highlighting the risks of high leverage amid volatile price action. The swift market reversal underscores the depth of the current gold bust in China, reflecting heightened downside pressure and potential forced liquidations. This episode signals increased market stress and potential shifts in positioning, with implications for liquidity and volatility in China's precious metals sector.

Read more: <https://economictimes.indiatimes.com/markets/commodities/news/a-rookie-traders-rapid-84-wipeout-shows-the-depth-of-chinas-gold-bust/articleshow/127874179.cms>

The Times of India

Google parent beats on revenue, projects significant AI spending increase

Alphabet exceeded revenue and earnings expectations in Q4 2025, driven by strong advertising growth and cloud services. The company announced plans to substantially increase AI-related investments in 2026, signaling a strategic pivot towards AI development and deployment. This guidance suggests elevated capital expenditure and R&D spending, potentially impacting tech sector valuations and supply chains. Alphabet's robust earnings and aggressive AI spending outlook may influence market positioning in tech equities and related sectors, highlighting AI as a key growth driver. Investors should monitor Alphabet's AI initiatives and spending trends for insights into broader tech market dynamics.

Read more: <https://www.cnbc.com/2026/02/04/alphabet-googl-q4-2025-earnings.html>

US Top News and Analysis

Hedge funds made \$24 billion shorting software stocks so far in 2026 — and they are increasing the bet

Hedge funds have profited approximately \$24 billion from shorting software stocks in 2026, intensifying the sector's sell-off. Sources from two major Wall Street funds indicate that these investors are further increasing their short positions, signaling strong bearish sentiment. This aggressive shorting pressure has contributed significantly to the underperformance of software equities year-to-date. The trend highlights a notable shift in hedge fund positioning, with increased bets against a previously high-flying tech segment. Market participants should monitor flows and positioning for potential volatility and sector-specific risk.

Read more: <https://www.cnbc.com/2026/02/04/hedge-funds-made-24-billion-shorting-software-stocks-so-far-in-2026-and-they-are-increasing-the-bet.html>

US Top News and Analysis

Qualcomm stock sinks as memory shortage drags on forecast

Qualcomm's stock declined following a cautious forecast impacted by ongoing memory shortages, which CEO Cristiano Amon highlighted as a key factor shaping the mobile market's growth. The supply constraints are expected to limit device production, directly affecting Qualcomm's chip sales and revenue outlook. This supply-driven headwind underscores risks in semiconductor supply chains, influencing investor sentiment and positioning in tech equities. Market participants are likely adjusting exposure to memory-sensitive sectors amid these supply challenges. Qualcomm's guidance signals potential volatility in mobile-related hardware demand and semiconductor flows in the near term.

Read more: <https://www.cnbc.com/2026/02/04/qualcomm-qcom-q1-2026-earnings.html>

US Top News and Analysis

AMD falls 17%, posts worst day since 2017 as Lisa Su addresses guidance concerns

AMD shares plummeted 17%, marking their worst single-day drop since 2017, despite CEO Lisa Su's positive commentary on the data center segment. Su highlighted a shift in demand, noting the data center business moved from Q4 to Q1, with CPU demand described as "going gangbusters." The sharp selloff suggests investor concerns over guidance or broader market positioning outweighed the upbeat operational update. This volatility may reflect recalibrations in quant models sensitive to forward-looking guidance and sector rotation. The price action underscores the market's focus on near-term earnings visibility amid strong underlying demand signals.

Read more: <https://www.cnbc.com/2026/02/04/amd-lisa-su-ai-demand-guidance-earnings.html>

US Top News and Analysis

Snap shares rise on fourth-quarter earnings that beat on sales

Snap shares rose following the release of its fourth-quarter earnings report, which showed sales beating analyst expectations. However, the company missed on its revenue guidance for the upcoming quarter, signaling potential caution among investors. The mixed results led to increased volatility in Snap's stock price as market participants weighed the strong sales performance against the conservative outlook. This earnings report may influence positioning in tech-related equities and impact short-term trading flows. Investors will likely monitor Snap's guidance closely for indications of future revenue trends and advertising demand.

Read more: <https://www.cnbc.com/2026/02/04/snap-q4-earnings-report-2025.html>

US Top News and Analysis

Ciena Set to Join S&P; 500; Arrowhead Pharmaceuticals to Join S&P; MidCap 400; ADT and OneSpaWorld Holdings to Join S&P; SmallCap 600

S&P; Dow Jones Indices announced upcoming changes to its key indices: Ciena will be added to the S&P; 500, Arrowhead Pharmaceuticals to the S&P; MidCap 400, and ADT along with OneSpaWorld Holdings to the S&P; SmallCap 600. These inclusions typically lead to increased demand for the stocks due to index fund rebalancing flows. Market participants should monitor price action and volume spikes in these securities as funds adjust holdings. The changes reflect ongoing sector and market cap shifts within the indices, potentially impacting positioning strategies for quant models tracking index compositions.

Read more: <https://finance.yahoo.com/news/ciena-set-join-p-500-231500626.html?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

Intensifying Tech Slide Sends Nasdaq to Worst Two-Day Drop Since April

Tech stocks experienced a sharp selloff, with the Nasdaq Composite falling over 2% across two days—the worst consecutive decline since April's tariff-related volatility. The selloff broadened from software firms into semiconductor companies and other AI infrastructure-related stocks, reflecting concerns about valuation and growth prospects. The pullback accelerated following Anthropic's launch of new AI tools, which may pressure existing software providers. This sector-wide weakness unsettled investors amid ongoing uncertainty about tech earnings and AI-driven growth narratives. Market positioning appears vulnerable, with potential for further downside if tech momentum fails to stabilize.

Read more: <https://finance.yahoo.com/m/c0b7ebbf-2c87-3e1e-bb69-9bde050b6b67/intensifying-tech-slide-sends.html?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

Dow Jones Futures: Google Beats Views, Reports Huge AI Spending

Dow Jones futures showed mixed activity as the market continued its rotation away from tech stocks, despite Google reporting better-than-expected earnings. Google's shares rose late in the session, driven by significant capital expenditure plans focused on AI development, signaling strong confidence in future growth. Meanwhile, Eli Lilly saw a notable jump, contrasting with the broader tech sector's underperformance. This divergence highlights ongoing sector rotation and selective investor positioning. The market remains sensitive to earnings and spending outlooks, with AI investment emerging as a key driver for tech valuations.

Read more: <https://finance.yahoo.com/m/677bdc22-05ed-3320-ac7a-79b8c08a86d0/dow-jones-futures-%3A-google.html?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

Extreme views on the next US jobs report

Market expectations for the upcoming US jobs report show significant polarization, with extreme bullish and bearish forecasts. Some analysts anticipate a strong payrolls print, reinforcing the Federal Reserve's hawkish stance and potentially prompting further rate hikes. Conversely, others predict a sharp slowdown or even contraction in job growth, which could signal economic weakness and increase bets on a dovish pivot. This divergence is reflected in options market positioning, with elevated implied volatility and skew indicating heightened uncertainty. The report's outcome will likely drive substantial short-term market moves, impacting equities, bonds, and USD pairs sensitive to Fed policy outlooks.

Read more: <https://www.ft.com/content/3b9b9cbb-61d3-4a56-8c7a-b802ea17455c>

FT Alphaville

Epstein files show art market financialisation in full flow

Documents from the Jeffrey Epstein case reveal the deep financialization of the art market, highlighting how artworks are increasingly treated as investment assets. The files expose complex ownership structures and the use of art as collateral or for tax optimization, reflecting broader trends of

securitization and financial engineering in the sector. This underscores growing market opacity and potential risks for investors relying on art as an alternative asset class. The revelations may prompt increased regulatory scrutiny and impact flows and valuations within the art market, influencing how quant models incorporate art-related financial instruments.

Read more: <https://www.ft.com/content/89ba6d71-77b6-4dbe-83bd-1d1e95a414d1>

FT Alphaville

Taking a trip down memory lane

SanDisk recently delivered earnings that significantly exceeded consensus estimates, driving a notable positive reaction in its stock price. The company's strong performance highlights robust demand and operational efficiency, which have outpaced market expectations. This earnings beat has implications for positioning in semiconductor and storage-related equities, potentially prompting portfolio reallocations. The data underscores the importance of monitoring consensus deviations as a key factor in price momentum and flow dynamics. Quant strategies focusing on earnings surprises may find opportunities in similar tech hardware names exhibiting comparable fundamental strength.

Read more: <https://www.ft.com/content/c6f16fbb-1091-4f26-a1ea-4aa9414208dc>

FT Alphaville

■ Articles

mono-quant 1.0.1

The release of mono-quant 1.0.1 on PyPi.org introduces a simple and reliable model quantization tool with minimal dependencies. While not directly financial news, this development is relevant for quantitative finance professionals who rely on efficient model deployment and optimization. Improved quantization can enhance the performance of machine learning models used in trading algorithms, risk management, and market prediction by reducing computational load and latency. This can lead to faster decision-making and potentially better market positioning. The tool's simplicity and minimal dependencies may facilitate broader adoption in quant workflows.

Read more: <https://pypi.org/project/mono-quant/1.0.1/>

Pypi.org

mono-quant added to PyPI

The release of "mono-quant" on PyPI introduces a lightweight, reliable model quantization tool with minimal dependencies, potentially enhancing efficiency in financial model deployment. Quantization reduces model size and inference time, crucial for real-time trading algorithms and risk management systems. This tool could facilitate faster execution and lower latency in quant-driven strategies by optimizing neural network models without significant accuracy loss. Market participants leveraging machine learning may see improved performance and reduced computational costs. The availability on PyPI ensures easy integration into existing Python-based quant workflows.

Read more: <https://pypi.org/project/mono-quant/>

Pypi.org

Bio-Polyamide Market Size to Worth USD 2,017.35 Million by 2035

The global bio-polyamide market is projected to expand significantly, with its size expected to increase from USD 375.21 million in 2026 to USD 2,017.35 million by 2035. This represents a robust compound

annual growth rate (CAGR) of 20.55%. The rapid growth signals strong demand trends in sustainable materials, potentially impacting related commodity markets and investment flows in green technologies. Market participants and quantitative analysts might monitor this sector for emerging opportunities in ESG-focused portfolios and supply chain shifts. The forecasted expansion could influence pricing dynamics and capital allocation in the polymer and bioplastics industries.

Read more: <https://www.globenewswire.com/news-release/2026/02/03/3231352/0/en/Bio-Polyamide-Market-Size-to-Worth-USD-2-017-35-Million-by-2035.html>

GlobeNewswire

Metal Injection Molding (MIM) Parts Market Volume Worth 115.22 Kilo Tons by 2035

The global metal injection molding (MIM) parts market volume is projected to increase from 64.17 kilo tons in 2026 to 115.22 kilo tons by 2035, indicating a compound annual growth trend. This growth reflects rising demand across industries such as automotive, aerospace, and medical devices, driven by the need for precision and cost-effective manufacturing. Market expansion suggests potential investment opportunities in related manufacturing sectors and materials suppliers. The data points highlight a significant volume increase over the next decade, which could influence commodity prices and supply chain dynamics in metals and manufacturing equipment. No immediate policy changes or capital flow details were noted.

Read more: <https://www.globenewswire.com/news-release/2026/02/03/3231312/0/en/Metal-Injection-Molding-MIM-Parts-Market-Volume-Worth-115-22-Kilo-Tons-by-2035.html>

GlobeNewswire

Starch Derivatives Market Size to Worth USD 148.33 Billion by 2035 | Towards FnB

The global starch derivatives market is projected to grow from USD 94.80 billion in 2026 to USD 148.33 billion by 2035, representing a CAGR of 5.1%. This steady expansion highlights increasing demand in food, beverage, and industrial sectors. The forecast period suggests sustained growth potential, which could influence commodity-linked equities and related supply chain investments. Market participants may consider exposure to starch derivative producers or related agricultural commodity markets due to this anticipated growth trajectory. No immediate price action or policy changes are noted, but the sector's outlook supports positive long-term positioning.

Read more: <https://www.globenewswire.com/news-release/2026/02/03/3231254/0/en/Starch-Derivative-Market-Size-to-Worth-USD-148-33-Billion-by-2035-Towards-FnB.html>

GlobeNewswire

Plastic Compounding Market Size to Worth USD 159.91 Billion by 2035

The global plastic compounding market is projected to expand significantly, with its size expected to increase from USD 83.76 billion in 2026 to USD 159.91 billion by 2035. This represents a compound annual growth rate (CAGR) of 7.45%. The robust growth outlook suggests increased demand for compounded plastics, potentially impacting related equities and commodity flows in the plastics and chemicals sectors. Market participants may consider this growth trajectory when assessing long-term positioning in materials and manufacturing industries. The data points highlight a strong expansion trend relevant for sector-specific investment strategies.

Read more: <https://www.globenewswire.com/news-release/2026/02/03/3231252/0/en/Plastic-Compounding-Market-Size-to-Worth-USD-159-91-Billion-by-2035.html>

GlobeNewswire

Differences in the fitness effects of traded resources shape traits and persistence in multi-mutualist communities

The article discusses how varying fitness effects of traded resources in multi-mutualist communities influence species traits and persistence. It highlights that mutualistic interactions, where species exchange benefits, are key to ecosystem stability and biodiversity. Differences in the fitness outcomes of these exchanges shape community dynamics and species survival. Understanding these mechanisms can inform models of ecological resilience and resource allocation. While insightful for ecological and evolutionary studies, the content lacks direct implications for financial markets, asset pricing, or trading strategies.

Read more: <https://journals.plos.org/plosone/article?id=10.1371/journal.pone.0340707>

Plos.org

Should You Buy the 3 Highest-Paying Dividend Stocks in the Nasdaq?

The article warns investors against chasing the three highest-yielding dividend stocks in the Nasdaq, highlighting the risk of yield traps where high dividends may signal underlying company troubles. It emphasizes the importance of analyzing payout sustainability, cash flow, and earnings stability rather than just dividend yield. Market participants should consider the potential for dividend cuts that can lead to sharp price declines and increased volatility. The piece suggests focusing on quality metrics and sector positioning to avoid adverse impacts on portfolio income and risk profiles. This approach is crucial for quant strategies relying on dividend yield signals.

Read more: <https://www.fool.com/investing/2026/02/04/should-you-buy-the-3-highest-paying-dividend-stock/?.tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

Schwab CEO says firm is 'winning' with Gen Z by rejecting the 'gambling' model of Robinhood and FanDuel

Schwab CEO Rick Wurster highlighted the firm's success in attracting Gen Z investors by avoiding the "gambling" approach popularized by Robinhood and FanDuel, which focus on prediction markets and sportsbooks. Instead, Schwab is emphasizing a traditional, advice-driven investment strategy, appealing to younger clients seeking long-term financial planning over speculative trading. This positioning may influence market flows as Schwab potentially captures more stable, advice-led assets under management from a demographic often associated with high-risk trading. The firm's approach contrasts with competitors embracing more volatile, event-driven trading products, potentially impacting retail investor behavior and market volatility.

Read more: <https://finance.yahoo.com/news/schwab-ceo-says-firm-is-winning-with-gen-z-by-rejecting-the-gambling-model-of-robinhood-and-fanduel-231105142.html?.tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

The juice, the squeeze and the digital euro

The article discusses the potential impact of a digital euro on financial markets, focusing on liquidity ("the juice") and market pressures ("the squeeze"). It highlights concerns about how introducing a central bank digital currency (CBDC) might affect bank deposits, funding costs, and overall market stability. The piece suggests that a digital euro could alter capital flows and investor positioning by shifting demand from traditional bank deposits to digital currency holdings. However, the article questions the urgency and market demand for such a currency, implying that current market dynamics may not yet require this innovation. The discussion is relevant for quant strategies monitoring shifts in liquidity and funding conditions.

Read more: <https://www.ft.com/content/5b9ae74b-4326-4d62-9a08-9049c15a5ef0>

FT Alphaville

FTAV's further reading

The FT Alphaville article covers diverse topics including British cooking trends, insights from Howard Silverblatt on market data, and the significance of equal signs in financial modeling. It also touches on the growing impact of AI technologies on market dynamics and trading strategies, highlighting potential shifts in algorithmic approaches. Additionally, the piece references Dario Item, suggesting emerging themes in quant research and data analysis. While not focused on immediate market moves, the content provides valuable context for quant analysts monitoring evolving data interpretation and AI integration in finance.

Read more: <https://www.ft.com/content/feffe4d3-b142-41aa-822b-2f0fea426a84>

FT Alphaville

■ AI & Finance

Vladimir Novakovski: DeFi must match TradFi performance without sacrificing verifiability, why solving real problems is key to crypto innovation, and the future of Ethereum's institutional use cases | Empire

Vladimir Novakovski emphasizes that decentralized finance (DeFi) platforms need to achieve the performance levels of traditional finance (TradFi) while maintaining verifiability to gain institutional trust. He highlights the importance of addressing real-world problems to drive meaningful crypto innovation. Novakovski also discusses Ethereum's evolving role in institutional use cases, suggesting that scalability and compliance improvements are critical for broader adoption. The focus on enhancing DeFi's efficiency and reliability could influence market flows and positioning as institutions seek more robust blockchain solutions. This perspective underscores the ongoing competition between DeFi and TradFi in attracting capital and users.

Read more: <https://cryptobriefing.com/vladimir-novakovski-defi-must-match-tradfi-performance-without-sacrificing-verifiability-why-solving-real-problems-is-key-to-crypto-innovation-and-the-future-of-ethereums-institutional-use-cases/>

Crypto Briefing

What is Data Engineering?

The article from Databricks.com explains data engineering as the process of designing, building, and managing systems that collect, store, and analyze large volumes of data. It highlights the importance of data engineering in ensuring data quality, reliability, and accessibility for analytics and machine learning

applications. Key skills include proficiency in ETL pipelines, data warehousing, and cloud platforms. While not directly related to market data or trading flows, robust data engineering underpins quantitative research and algorithmic trading by enabling efficient data processing and real-time analytics. This foundational role supports improved market insights and decision-making.

Read more: <https://www.databricks.com/blog/what-data-engineering>

Databricks.com

AI Didn't Break Copyright Law, It Just Exposed How Broken It Was

The article discusses how AI-generated content has highlighted the inadequacies of current copyright laws rather than breaking them outright. It points out that private, noncommercial derivative works have long existed in a legal gray area with minimal enforcement. The rise of AI tools producing derivative content has exposed the need for updated regulations that better address modern technological capabilities and creative practices. This evolving legal landscape could influence intellectual property policies, impacting technology firms, content creators, and market participants involved in AI and digital media sectors. No immediate market price action or flows are noted, but regulatory shifts could affect sector positioning over time.

Read more: <https://jasonwillems.com/technology/2026/02/02/AI-Copyright/>

Jasonwillems.com

AI Browsers: What You Need to Know About ChatGPT Atlas, Perplexity Comet and More

The article discusses the emergence of AI-powered browsers like ChatGPT Atlas, Perplexity Comet, and others, focusing on their potential impact on productivity and privacy. These browsers integrate advanced AI capabilities to enhance user experience, but concerns remain about data privacy and the accuracy of AI-generated content. While they offer innovative features that could influence user engagement and data flows, the article does not provide direct financial market data, price movements, or policy changes relevant to quant strategies or market positioning. The piece is more technology and consumer-focused rather than market-impacting.

Read more: <https://www.cnet.com/tech/services-and-software/ai-browsers-what-to-know-chatgpt-atlas-perplexity-comet-copilot-brave-opera-one-dia-duckai-gemini/>

CNET

Meet the 37 rising stars of the venture capital industry

The article highlights 37 emerging venture capitalists who are gaining prominence as the VC industry undergoes a reset following a period of abundant liquidity. These rising stars are strategically backing innovative startups, signaling a shift in investment focus and capital allocation within the venture ecosystem. The evolving landscape reflects tighter funding conditions and increased scrutiny on deal quality, impacting startup valuations and exit timelines. Market participants should monitor these VCs for potential early signals of sector trends and capital flow shifts. Their activity may influence startup performance metrics and broader tech market sentiment.

Read more: <https://www.businessinsider.com/venture-capital-industry-rising-stars-list-2026-1>

Business Insider

■ Quant Keywords & Mini-Glossary

- Open Interest** — [Total number of outstanding derivative contracts not yet settled.]
- Options Volume** — [Number of options contracts traded during a given period.]
- Speculative Positioning** — [Trader bets based on expected price moves rather than hedging.]
- Volatility** — [Measure of price fluctuations over time, indicating risk or uncertainty.]
- Liquidity-Driven Sell-Off** — [Price decline caused by lack of market liquidity rather than fundamentals.]
- Leverage** — [Use of borrowed funds to amplify investment exposure and potential returns or losses.]
- Forced Liquidations** — [Compulsory closing of positions due to margin calls or risk limits.]
- Capital Expenditure (CapEx)** — [Funds used by a company to acquire or upgrade physical assets.]
- Short Position** — [Selling an asset or derivative expecting its price to decline.]
- Sector Rotation** — [Shifting investment allocations between industry sectors based on outlook.]
- Guidance** — [Company's forecast of future earnings or revenue.]
- Index Rebalancing** — [Adjusting index constituents and weights, affecting fund flows.]
- Market Positioning** — [Aggregate exposure and sentiment of market participants.]
- Implied Volatility** — [Market's forecast of future volatility derived from option prices.]
- Volatility Skew** — [Variation of implied volatility across option strike prices.]
- Risk Management** — [Processes to identify, assess, and mitigate financial risks.]
- Realized Volatility** — [Actual historical volatility calculated from past price data.]
- Earnings Surprise** — [Difference between reported and expected company earnings.]
- Price Momentum** — [Tendency of asset prices to continue moving in the same direction.]
- Order Flow Imbalance** — [Difference between buy and sell orders affecting short-term price moves.]
- Compound Annual Growth Rate (CAGR)** — [Year-over-year growth rate averaged over multiple years.]
- Dividend Yield** — [Annual dividend payment divided by current stock price.]
- Yield Trap** — [High dividend yield that may indicate underlying financial distress.]
- Quant Model Calibration** — [Adjusting quantitative models to align with new data or guidance.]
- Market Capitalization** — [Total market value of a company's outstanding shares.]