

Quant Daily Digest

■ Daily Overview

Macro & Sentiment: Markets are digesting heightened geopolitical tensions following the death of Iran's Supreme Leader Khamenei, with Tehran reportedly on a war footing. This has amplified risk-off sentiment globally, particularly in energy markets. Meanwhile, Wall Street quant strategies face disruption as AI integration challenges traditional historical-data-driven models, prompting a reassessment of factor exposures and model robustness. Crypto markets remain cautious after a recent selloff, though trend-following quant funds like XBTO have found relief by switching short, capturing a 13.3% rebound in February. **Equities / Rates:** India's Nifty index is testing a critical support zone, down nearly 1% for the week, signaling increased market caution amid global uncertainty. U.S. Treasury yields are likely experiencing volatility as risk sentiment fluctuates, with safe-haven demand potentially supporting the front end. Quant equity strategies may need to recalibrate given the evolving macro backdrop and AI-driven market regime shifts. **FX & Commodities:** U.S. crude oil surged over 7%, topping \$72/bbl on fears of supply disruption from Iran, following U.S.-Israel strikes. This spike underscores geopolitical risk premium in energy markets and could feed into inflation expectations. Crypto prices slipped modestly—Bitcoin near \$67,000 and Ethereum around \$2,018—amid cautious positioning ahead of a major options expiry, despite strong Bitcoin ETF inflows. **What to Watch:** • Iran's next military moves and geopolitical escalation risk • AI-driven shifts in quant model performance and factor dynamics • Crypto options expiry-induced volatility and trend-following strategy signals

■ Hot List

Crypto trend-following trade finds relief after sharp selloff

In early 2025, choppy crypto markets challenged trend-following funds, causing underperformance. However, a sharp selloff in February triggered a significant rebound for XBTO's trend strategy, which gained 13.3% after switching to a short position amid Bitcoin and Ether declines. This price action underscores the effectiveness of momentum-based trading strategies when markets experience clear directional moves. The episode highlights the importance of adaptive positioning and timely signal recognition in volatile crypto markets. Such dynamics may influence quant funds focusing on trend-following and momentum signals in digital assets.

Read more: <https://economictimes.indiatimes.com/markets/cryptocurrency/crypto-trend-following-trade-finds-relief-after-sharp-selloff/articleshow/128876121.cms>

The Times of India

Wall Street's Quant Playbook Is Upended as AI Reorders Market

Wall Street's quantitative trading strategies are undergoing significant disruption due to the rapid integration of AI technologies. Traditional quant models, which rely heavily on historical data patterns, are being challenged as AI introduces new data sources and real-time adaptability, altering market dynamics. This shift is causing changes in price action and volatility, as AI-driven trades react faster and more efficiently to market signals. Portfolio positioning is evolving, with firms reallocating resources towards AI-enhanced analytics and algorithmic frameworks. The move is also influencing capital flows, as investors seek exposure to AI-related assets and strategies, reshaping market liquidity and risk profiles.

Read more: https://consent.yahoo.com/v2/collectConsent?sessionId=1_cc-session_831b9f92-81f8-4181-bf31-5cf07362ae69

Yahoo Entertainment

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

The Nifty index is testing a crucial support zone, reflecting increased market caution as it declined nearly 1% over the week. This price action indicates potential downside risk, with traders closely watching key technical levels for further direction. Derivatives data and quant research insights suggest positioning is cautious, with volatility possibly rising amid uncertain macroeconomic cues. Flow dynamics show a tilt towards defensive sectors, while options market activity highlights elevated open interest near strike prices around the current index level. Market participants are advised to monitor support zones and derivative signals for short-term trading strategies.

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 induce short-term volatility in crypto prices. Despite robust inflows into Bitcoin ETFs, profit-taking and macroeconomic uncertainties are limiting upside momentum. The overall global crypto market capitalization has declined, reflecting investor hesitancy. These dynamics suggest a cautious positioning among traders, with potential for increased price swings around the options expiry event.

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

U.S. crude oil jumps more than 7%, topping \$72 a barrel on fears of Iran supply disruption

U.S. crude oil prices surged over 7%, surpassing \$72 per barrel amid concerns about potential supply disruptions from Iran, the fourth-largest OPEC oil producer. The spike follows U.S.-Israel strikes that resulted in the death of Iran's Ayatollah Ali Khamenei, creating uncertainty over Iran's future governance and oil output. This geopolitical risk has heightened market volatility and prompted speculative positioning in oil futures. The price action reflects fears of tightening supply in an already sensitive market, influencing energy sector flows and risk premiums. Traders are closely monitoring developments for further impact on global oil supply dynamics.

Read more: <https://www.cnbc.com/2026/03/01/crude-oil-futures-iran.html>

US Top News and Analysis

Iran may 'lash out harder' as Khamenei's death puts Tehran on a war footing, leaving the world bracing for what's next

Iran is reportedly preparing for intensified military actions following the death of Supreme Leader Ayatollah Khamenei, putting Tehran on a heightened war footing. Despite strong diplomatic protests from strategic allies Russia and China, analysts suggest these countries lack the capacity to provide substantial support to Iran. This development raises concerns about potential escalations in the Middle East, which could impact global energy markets and geopolitical risk premiums. Market participants are closely monitoring regional tensions, with potential implications for oil prices and safe-haven assets. Flows into defense stocks and volatility indexes may increase as investors price in heightened uncertainty.

Read more:

<https://www.cnbc.com/2026/03/01/us-israel-attacks-strikes-iran-retaliate-china-russia-allies.html>

US Top News and Analysis

What travelers need to know after the U.S., Israeli strikes on Iran

The recent U.S. and Israeli strikes on Iran have heightened geopolitical tensions in the Middle East, impacting global markets and travel sectors. Oil prices experienced volatility, with Brent crude briefly surging above \$90 per barrel due to supply disruption fears. Airlines have rerouted flights to avoid Iranian and nearby airspace, increasing operational costs and affecting scheduling. Market participants are closely monitoring potential escalation risks that could further disrupt energy supplies and trade flows. Positioning in energy futures and defense stocks has intensified amid uncertainty. Investors remain cautious, awaiting policy responses and diplomatic developments.

Read more: <https://www.cnbc.com/2026/03/01/travel-iran-attack-middle-east-flights.html>

US Top News and Analysis

\$100 oil? Prolonged Hormuz closure could spark a 1970s-style energy shock

Following U.S. strikes on Iran, concerns over a potential prolonged closure of the Strait of Hormuz have surged, threatening significant disruptions to global oil supply. The strait, a critical chokepoint for roughly 20% of the world's oil trade, if closed, could trigger a supply shock reminiscent of the 1970s energy crisis. Analysts warn that oil prices could spike to \$100 per barrel or higher due to constrained flows and heightened geopolitical risk premiums. Market positioning is likely to shift towards increased long exposure in oil futures, with volatility expected to rise sharply. Traders and quant models will need to factor in elevated tail risks and potential supply-side shocks in their strategies.

Read more: <https://www.cnbc.com/2026/03/01/experts-weigh-potential-scenarios-for-oil-if-strait-of-hormuz-closes.html>

US Top News and Analysis

Dow Jones Futures Fall, Oil Prices Spike Amid U.S.-Iran Attacks

Dow Jones futures declined amid escalating tensions following U.S. and Israeli attacks on Iran, which has vowed retaliation. The geopolitical conflict has driven oil prices higher, reflecting concerns over potential supply disruptions in the Middle East. Market participants are likely adjusting positioning in energy and defense sectors, while risk-off sentiment weighs on equity futures. The situation introduces volatility and uncertainty, impacting short-term market flows and risk premia. Traders should monitor developments closely as further escalation could influence broader market dynamics and commodity prices.

Read more: <https://finance.yahoo.com/m/79b07a85-c9fa-39e7-b8e4-f809203666ee/dow-jones-futures-fall%2C-oil.html?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

Gold Is Sending A Message We Haven't Heard Since 2008

Gold, tracked by SPDR Gold Shares (GLD), has outperformed the S&P; 500 for seven consecutive months, marking the longest streak since early 2008. This sustained outperformance signals growing risk aversion reminiscent of the prelude to the 2008 financial crisis, when systemic risks were not yet fully priced into equity markets. The persistent strength in gold suggests investors are increasingly seeking safe-haven assets amid concerns about economic stability and potential market stress. This trend may indicate shifts in positioning away from equities toward precious metals, reflecting heightened caution in market flows and risk sentiment.

Read more:

<https://finance.yahoo.com/news/gold-sending-message-havent-heard-223041837.html?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

The SpaceX ETF is in trouble

The SpaceX ETF, designed to capitalize on the private space company's growth, is facing significant challenges reminiscent of the ARKK ETF's past struggles. Despite initial enthusiasm, the fund has seen poor performance and investor outflows, raising concerns about its viability. The ETF's heavy concentration in a single, illiquid asset like SpaceX limits diversification and increases volatility, deterring institutional investors. Market positioning appears crowded, with retail investors dominating, leading to heightened sensitivity to SpaceX-related news. This situation underscores the risks of thematic ETFs reliant on private or unlisted companies, especially amid tightening liquidity and shifting market sentiment.

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

FT Alphaville

■ Articles

tinkclaw 0.4.0

TinkClaw released version 0.4.0 of its official Python SDK, enhancing access to its quant intelligence API. This update facilitates improved integration for quantitative analysts and developers, enabling more efficient data retrieval and analysis for market strategies. The SDK supports streamlined workflows in algorithmic trading and quantitative research by providing robust tools for handling market data and signals. This release may influence quant firms relying on Python-based tools for real-time data processing and strategy development. Market participants focused on data-driven decision-making could see increased productivity and precision in their models.

Read more: <https://pypi.org/project/tinkclaw/0.4.0/>

Pypi.org

Unsloth Dynamic 2.0 GGUFs

Unsloth.ai announced a significant upgrade to their Dynamic Quant models, termed Unsloth Dynamic 2.0 GGUFs. This enhancement aims to improve the adaptability and performance of their quant strategies by integrating more advanced data processing and model architecture. The update is expected to refine market signal extraction, potentially leading to better predictive accuracy and trading decisions. While specific performance metrics or asset class impacts were not detailed, the upgrade

signals a focus on leveraging cutting-edge quant techniques to optimize portfolio returns. Market participants using Unslot's tools may anticipate improved responsiveness to market dynamics.

Read more: <https://unsloth.ai/docs/basics/unsloth-dynamic-2.0-ggufs>

Unsloth.ai

vnpy_ctp 6.6.9.2

The vnpy_ctp version 6.6.9.2 has been released on PyPi.org, serving as a CTP gateway for the vn.py quantitative trading framework. This update facilitates improved connectivity and integration with the China Futures Market, enabling quant traders to execute strategies more efficiently. Enhanced data handling and order execution capabilities may impact market participants relying on automated trading systems. The release supports better real-time data feeds and order management, potentially influencing flow and positioning in futures markets. Quant developers and traders using vn.py should consider upgrading to leverage these improvements.

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

Pypi.org

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

The provided source is a literary excerpt discussing various sports books, focusing on football's cultural and political impact. It does not contain financial market data, price movements, policy updates, or flow and positioning information relevant to market or quantitative analysis. Therefore, it holds no actionable insights for trading or investment strategies.

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

Mcsweeney's.net

Sam's Links: February Edition

The summary provided does not contain specific financial data, market movements, policy changes, or flow information relevant to market or quant analysis. It primarily describes Sam Enright's role and his publication activities without detailing any actionable financial insights or quantitative data points. Therefore, it lacks the necessary content to inform trading strategies, market positioning, or policy impact assessments.

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

Econlib.org



Read more: <https://prtimes.jp/main/html/rd/p/000000101.000034756.html>

Prtimes.jp

Iran after Khamenei: What's next and what it means for the country?

The article discusses the potential political and economic implications following the eventual departure of Iran's Supreme Leader Ayatollah Khamenei, who has led since 1989. Markets are closely watching Iran due to its geopolitical significance, especially regarding US and Israeli relations, which influence oil supply risks and regional stability. Any leadership change could impact Iran's nuclear policy, sanctions regime, and oil exports, affecting global energy markets and risk premiums. Investors and quant models may need to adjust for increased volatility and shifts in Middle Eastern geopolitical risk factors. Current positioning reflects cautious sentiment amid ongoing tensions and uncertainty over Iran's future direction.

[Read more:](#)

<https://www.cnbc.com/2026/03/01/iran-khamenei-dead-us-israel-strike-trump-netanyahu.html>

US Top News and Analysis

Why D-Wave Quantum Stock Gained This Week

D-Wave Quantum's stock rose this week despite the company missing Wall Street estimates for Q4 sales and earnings. The positive price action suggests investor optimism, possibly driven by forward-looking statements or strategic developments rather than current financial performance. Market participants may be positioning for long-term growth in the quantum computing sector, reflecting broader interest in emerging technologies. The stock's resilience amid earnings disappointment highlights a divergence between fundamentals and market sentiment. No significant policy changes or capital flows were noted in the report.

[Read more:](#)

<https://www.fool.com/investing/2026/03/01/why-d-wave-quantum-stock-gained-this-week/?tsrc=rss>

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

Is Costco Stock a Long-Term Buy?

Costco shares have significantly outperformed the S&P 500 over the past decade, reflecting strong operational performance and consistent growth. The retailer's discount-focused model has driven steady revenue and earnings expansion, supporting robust stock price appreciation. Market data shows Costco maintaining solid margins despite inflationary pressures, indicating effective cost management. Investor positioning remains bullish, with institutional holdings increasing, suggesting confidence in its long-term growth prospects. However, valuation metrics imply the stock trades at a premium relative to peers, warranting consideration of potential downside risks amid broader market volatility.

[Read more: https://www.fool.com/investing/2026/03/01/is-costco-stock-a-long-term-buy/?tsrc=rss](#)

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

Is a Stock Market Crash Coming in 2026? Here's What the Data Says.

The article explores the possibility of a stock market crash in 2026, analyzing historical data and market cycles to assess risk. It highlights patterns in economic indicators and market valuations that have preceded past downturns, suggesting increased volatility could emerge. However, it emphasizes that strategic portfolio management, including diversification and risk mitigation, can help protect investors. The piece does not predict an imminent crash but advises caution and preparedness given potential market fluctuations. No specific price targets or policy changes are cited, focusing instead on historical trends and positioning strategies.

[Read more: https://www.fool.com/investing/2026/03/01/is-a-stock-market-crash-coming-in-2026-heres-what/?tsrc=rss](#)

Yahoo! Finance: ^GSPC ^IXIC ^DJI News

FTAV's Friday charts quiz

FT Alphaville's Friday charts quiz presents a series of financial charts designed to test readers' ability to interpret market data and price action. The quiz covers various asset classes, highlighting recent trends, volatility patterns, and potential inflection points. It emphasizes the importance of technical analysis in understanding market positioning and flow dynamics. While no explicit policy changes are discussed, the charts provide insights into market sentiment and momentum shifts. This exercise serves as a practical tool for quants and traders to refine their analytical skills using real-world data.

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

FT Alphaville

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

The New York Attorney General has initiated legal action against Valve, the operator of the Steam gaming platform, alleging that its loot boxes constitute illegal gambling. This case highlights increasing regulatory scrutiny on in-game purchases and virtual item monetization, which have significant implications for gaming companies' revenue streams and investor sentiment. Market participants should monitor potential impacts on Valve's valuation and broader gaming sector risk premiums, as regulatory actions could lead to tighter controls and reduced consumer spending on loot boxes. The outcome may also influence policy developments and investor positioning in gaming and digital entertainment stocks.

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 cultural and political figures, including Varoufakis, and discusses market sentiment through "vibe coding." While broad in scope, the article provides context on macroeconomic indicators and policy environments relevant for market positioning and quantitative analysis.

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 reflect a stable, "boring" environment rather than underlying risk. Despite concerns about economic slowdown and tightening monetary policy, credit spreads remain relatively tight, indicating investor complacency. The article highlights that flows into corporate bonds have been steady, with positioning showing a preference for quality and duration amid uncertainty. This stability in credit markets contrasts with more volatile equity and macro markets, implying that corporate credit may offer a reliable, if unexciting, risk-return profile for quant strategies focusing on spread and carry.

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

FT Alphaville

■ AI & Finance

Genvix Trade v9.6 Review: Secure or Risky Trading Tool? Tested & Analyzed

Genvix Trade v9.6 is a newly launched crypto trading system designed to simplify and enhance trading for crypto market participants. The platform claims to leverage advanced technologies, including machine learning, to optimize trading decisions. While specific data points, price action insights, or flow information are not detailed, the tool aims to improve trade execution and risk management. There is no explicit mention of policy impacts or market positioning effects. Overall, the system targets retail traders seeking algorithmic assistance in the volatile crypto market.

Read more: <https://whatjapanthinks.com/genvix-trade-v9-6-review/>

Whatjapanthinks.com

Quantum AI Investment Review: Trusted Trading System or Fraud? Results Exposed

Quantum AI Investment is a newly introduced online trading platform targeting cryptocurrency traders, claiming to enhance trading efficiency through advanced technologies. While specific data points, price action, or policy details are not provided, the platform's focus on algorithmic or AI-driven trading suggests potential relevance for quant strategies. However, the review questions the system's legitimacy, implying caution regarding its reliability and effectiveness. No concrete information on market flows or user positioning is disclosed, limiting assessment of its impact on broader crypto markets.

Read more: <https://whatjapanthinks.com/quantum-ai-investment-review/>

Whatjapanthinks.com

Safe Equitybury Review: Verified Trading Tool or Scam? Claims vs Reality

Safe Equitybury is a newly launched crypto trading system aimed at simplifying digital asset trading for investors. The platform claims to leverage advanced technologies to improve trading efficiency and outcomes. However, detailed data on its algorithmic strategies, market impact, or user adoption remains limited. There is no clear evidence of its influence on price action, trading volumes, or market positioning. Investors should approach cautiously due to the lack of verified performance metrics and transparency in its operational model.

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

Whatjapanthinks.com

Piek Gainflux Review: Secure or Risky Trading Tool? Tested & Analyzed

Piek Gainflux is a newly launched crypto trading system designed to optimize trading efficiency using advanced technologies like machine intelligence. The platform aims to provide users with streamlined trading experiences, potentially improving decision-making and execution speed. While specific data points, price action, or market flows related to the tool are not detailed, its emphasis on algorithmic enhancements suggests a focus on quantitative strategies. However, the review does not provide concrete evidence on performance metrics or risk management outcomes, leaving its market impact and reliability uncertain. Traders should approach with caution until more empirical data is available.

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

Amélion Trade v8.2 Review: Scam or Legit Trading Platform? Truth Revealed

The article reviews Amélion Trade v8.2, a newly launched crypto trading platform claiming to enhance the trading experience for digital asset investors through advanced technologies. However, it does not provide specific data points, price action insights, policy updates, or flow and positioning information relevant to market or quantitative analysis. The review focuses more on the platform's legitimacy and user experience rather than offering actionable market intelligence or quantitative trading signals. Consequently, the content lacks direct relevance for market participants or quants seeking data-driven insights.

Read more: <https://whatjapanthinks.com/amelion-trade-v8-2-review/>

Whatjapanthinks.com

■ Quant Keywords & Mini-Glossary

Trend-following — [A trading strategy that profits from sustained directional price moves by following market momentum.]

Momentum signals — [Indicators that capture the strength and direction of price trends for trading decisions.]

Volatility — [A measure of the degree of variation in asset prices over time, indicating market risk and uncertainty.]

Options expiry — [The date when options contracts expire, often causing increased short-term price volatility.]

Open interest — [The total number of outstanding derivative contracts, reflecting market activity and positioning.]

Derivatives positioning — [The aggregate exposure and stance of market participants in derivative instruments.]

Risk premium — [The extra return investors demand for holding riskier assets compared to risk-free ones.]

Geopolitical risk premium — [Additional compensation investors require due to uncertainties from geopolitical events.]

Supply shock — [A sudden disruption in supply causing sharp price changes, often increasing volatility.]

Tail risk — [The risk of rare but severe market events causing extreme losses.]

Flow dynamics — [Patterns of capital movement into and out of asset classes or sectors influencing prices.]

Safe-haven assets — [Investments expected to retain or increase value during market stress or uncertainty.]

Portfolio positioning — [The allocation and exposure of assets within an investment portfolio.]

Algorithmic trading — [Automated trading using computer algorithms to execute orders based on predefined criteria.]

Quantitative models — [Mathematical frameworks used to analyze markets and generate trading signals.]

Real-time adaptability — [The ability of models or strategies to adjust instantly to new market data.]

Market liquidity — [The ease with which assets can be bought or sold without impacting their price.]

Volatility indexes — [Indices measuring market expectations of future volatility, e.g., VIX.]

Risk-off sentiment — [Market mood characterized by reduced risk appetite, favoring safer assets.]

Open interest near strike prices — [Concentration of options contracts at specific strike prices, indicating potential price barriers.]

Speculative positioning — [Market exposure taken primarily to profit from expected price moves rather than hedging.]

Price action — [The movement of an asset's price over time used to inform trading decisions.]

Capital flows — [Movements of money into and out of markets or asset classes affecting supply and demand.]

Risk mitigation — [Techniques used to reduce potential losses in investment portfolios.]

Quantitative research — [The use of statistical and mathematical methods to study market behavior and develop strategies.]