



# MATHEMATICAL INVESTOR

## COMPETITIVE ADVANTAGES OF OUR TRADING FRAMEWORK

### Proprietary MIP Engine (Mathematical investor Platform)

Our platform integrates a proprietary quantitative engine that analyzes market data and option Greeks to determine the statistical probability of success for every trade. The system identifies:

- The optimal number of contracts to sell.
  - The appropriate strike and pricing levels required to meet the desired probability threshold.
  - The projected profit at expiration.
- The engine also provides precise calculations for hedge activation and closure, as well as real-time margin-call projections.

### Controlled Leverage and Margin Governance

Leverage is managed through a predefined safety-price mechanism.

We cap capital allocation per trade at **20–25%**, enabling strict control of margin exposure.

Additionally, we forecast, in advance, the VIX level at which a margin call could occur, enabling refined position sizing and mathematical reinforcement of risk protections.

### Consistent Monthly Returns

Our strategies historically target **2–5% monthly returns**, supported by multi-layered quantitative and discretionary oversight.

### Advanced Multi-Layer Market Analysis

We conduct continuous and detailed market analysis to validate and complement MIP outputs, including:

- Deep analysis of option flows on the underlying to identify put-wall levels.
- Advanced options analytics on the VIX to determine expected directionality and potential volatility spikes.
- Continuous monitoring of macro-level indicators and market structure.

## High Probability of Success and Proven Risk Management

The strategy achieves **over 97% probability of success** per trade.

For the residual 3% of scenarios, we deploy robust, pre-structured hedging and position-management protocols to minimize risk and optimize outcomes.

## Monthly Trade Cycle with Early Exit Optionality

Operations are structured on a monthly cycle, ensuring recurring and predictable yield generation.

Positions may also be closed early if profit targets are achieved ahead of expiration.

## Tax Efficiency Through Corporate Structuring

Working through an offshore corporate vehicle in Hong Kong allows access to favorable tax treatment and cost-efficient capital management environments.

## First-Mover Advantage in Options Copy Trading

We are the first to implement a **copy-trading system specifically designed for a complex financial instrument such as options**, enabling scalable replication of institutional-grade strategies.

## Non-Directional Strategy on a Stable Underlying

Our methodology is **non-directional**: the strategy remains profitable whether the underlying (S&P 500 index) rises, stays flat, or declines up to our predefined ultra-deep strike levels.

We leverage:

- The market stability of the S&P 500.
- Time decay as a structural profit driver.
- Ultra-deep strike positioning to maximize statistical edge.

## Our Core Strengths

- Proprietary quantitative platform (MIP).
- A proven methodology rooted in statistical probabilities.
- Advanced market, volatility, and options analytics.
- Optimized tax structure.
- First-in-class options copy-trading technology.