DERIVEALPHA INSTITUTIONAL

The DeriveAlpha Edge: Architecting Structural Alpha

A Quantitative Approach to Macro, Supply Chain, and Geopolitical Risk in a Fragmented World.

PREPARED BY KIM FUNG SIU
MANAGING PARTNER, DERIVEALPHA

01 / EXECUTIVE SUMMARY

Decoupling Market Noise

The era of frictionless globalization and passive index compounding is over. In a landscape defined by semiconductor sovereignty, physical compute re-shoring, and violent yield curve re-pricing, public data alone is no longer sufficient to secure structural alpha.

Traditional macroeconomic models rely on lagging indicators that fail to capture sudden geopolitical shifts and capital migrations. High-stakes capital allocation now demands bespoke, high-precision intelligence.

DeriveAlpha bridges this gap. We replace consensus market noise with data-driven guardrails, providing institutional capital with the clarity needed to navigate fragmentation premiums and localized input friction.

02 / TECHNICAL INFRASTRUCTURE

Multi-Agent Quantitative Matrix

At the core of DeriveAlpha is a proprietary, autonomous multi-agent analytical matrix designed to bypass human cognitive bias and process vast datasets in real-time.

- **Direct FMP Terminal Integration:** Institutional-grade extraction of SEC filings, standardized cash flow metrics (FCF, CAPEX), and insider trading momentum.
- **RAG Benchmarking (Retrieval-Augmented Generation):** Our engine cross-references real-time market data against a hard-coded database of industry benchmarks and corporate margins, ensuring zero-hallucination analysis.
- **Python-Powered Sandbox:** Financial data is processed in a physically isolated sandbox, performing strict quantitative computations (e.g., CAPEX/Revenue ratios) before generating strategic outputs.

03 / STRATEGIC PILLAR I

Macro Pulse & Liquidity

Global capital flows are dictated by the underlying plumbing of the financial system. We monitor the critical cross-currents of central bank balance sheets and structural liquidity cycles.

Our quantitative matrix tracks the rapid repricing of the US Treasury yield curve, identifying moments when geopolitical risk premia force a "flight from quality." By isolating sticky inflation divergence from temporary supply shocks, we help allocators position defensively ahead of sudden exogenous shocks.

> **Focus Area:** Yield Curve Dynamics, Term Premiums, and Stagflationary Risk Identification.

04 / STRATEGIC PILLAR II

Supply Chain Sovereignty

Supply chains are no longer optimized purely for cost; they are being weaponized and regionalized for national security. We treat "Geopolitical Friction" as a measurable, tradeable asset class.

Our analysis maps the physical re-shoring of critical tech infrastructure. From the GPU supply bottlenecks in the AI sector to the localization of semiconductor sealing products in Europe and South Korea's Yongin Cluster, we track where capital is being deployed to build "just-in-case" resilience.

> **Focus Area:** Advanced AI/HPC Infrastructure CAPEX, Grid Capacity Arbitrage, and Fragmentation Premiums.

05 / STRATEGIC PILLAR III

Asymmetric Overlays

True alpha is generated in the blind spots of institutional consensus. Our third pillar focuses on identifying market dislocations and asymmetric risk/reward profiles.

We analyze the structural shifts between private market wealth concentration and public equity valuations. By tracking the velocity of private capital realization (e.g., pre-IPO liquidity events, distressed credit realignments), we uncover localized liquidity traps and unsustainable valuation premiums before they cascade into broader market volatility.

This allows our clients to deploy systematic option architectures and tactical hedges that capture sudden macro dislocations.

06 / SERVICE ARCHITECTURE

The DeriveAlpha Ecosystem

We deliver intelligence through a tiered architecture, scaling from automated public scanning to bespoke institutional alignment.

- **Tier 1 - Open-Access Radar:** Daily automated macro intelligence and foundational market sentiment tracking.
- **Tier 2 - PRO Quantitative Terminal:** Unrestricted access to our AI core, generating comprehensive HTML executive briefs, deep FMP financial metrics, and Wall Street consensus targets.

  [Launch AI Terminal ↗]
- **Tier 3 - Institutional Advisory:** A highly selective, retainer-based service providing custom quantitative models, exclusive 1-on-1 strategic sessions, and bespoke supply chain risk audits.

07 / INSTITUTIONAL FLAGSHIP

Tier-3: Strategic Sandbox

The pinnacle of our offering. The Tier-3 Advisory is not a passive research subscription; it is an active, collaborative war room led personally by our Managing Partner.

We deploy advanced game theory and behavioral risk modeling to stress-test your specific portfolio against our macro-compute arbitrage models. We map global energy and grid capacity against your technology exposure, providing granular, data-driven guardrails for complex M&A, asset allocation, and macro-hedging strategies.

This is bespoke, high-precision intelligence tailored exclusively to your balance sheet.

08 / CLIENT ALIGNMENT

Deliverables & Client Profile

Our Tier-3 track is premium, non-public, and strictly selective. It is designed exclusively for:

- **Portfolio Managers & Hedge Funds** seeking non-consensus data anchors.
- **Sovereign Wealth Allocators** navigating long-term geopolitical friction.
- **Family Offices & C-Suite Executives** requiring discreet, objective risk assessments.

> **Engagement Deliverables:** Direct 1-on-1 alignment sessions, proprietary dynamic HTML data briefings, and priority access to our private API data extraction pipelines.

INITIATE CONTACT

Secure Your Strategic Guardrails

High-stakes capital allocation demands data-driven certainty.
Public data is no longer enough.

Our Tier-3 Advisory operates on a highly selective,
high-fee retainer model to ensure absolute depth of execution.

CONTACT MANAGING PARTNER ↗