

About SAIL Lab

AI agents that optimize any trading strategy

joe@sail-lab.ai · www.sail-lab.ai
Daiya Gate 5F, 1-16-15 Minami-Ikebukuro, Toshima-ku, Tokyo 171-0022, Japan

QRT × ICAIF Startup Competition 2026 · October 2026

WHO WE ARE

AI research meets live trading



Joe Wang

CEO & Founder

- PhD in Engineering, Waseda University (valedictorian); IEICE Young Scientist Award
- 15 years in AI research; AI research lead at Sony
- 10+ papers at ICML, KDD, EMNLP, COLING
- 12 years of investing, 22% average annual return



Evy Yang

COO & Co-founder

- Graduate researcher, University of Tokyo
- 5+ years trading FX, futures and equities; MT5 developer, co-developer of the N99 quant system
- Co-founder of a leading Chinese Smart Money Concepts trading community
- Top 100, 18th China National Futures Trading Championship

TRACTION

50
traders in our pilot group

2
live products: reports, strategy agent

10+
papers; patent in preparation

PoC
talks with financial institutions

OUR POSITION

We don't sell a strategy. We optimize yours.

✕

Not a trading platform

Platforms hand you tools. Finding out why your strategy loses, and fixing it, is still your job.

✕

Not a hedge fund

A fund asks you to give up your capital and trust its strategy. Your own edge is left behind.

✓

An agent for your strategy

We don't push a strategy on you. The agent takes the one you already run and keeps improving it, for any trader, desk or fund.

Why traders need it
Every strategy decays, and re-tuning by hand chases noise. Most traders have no quant team to fix it.

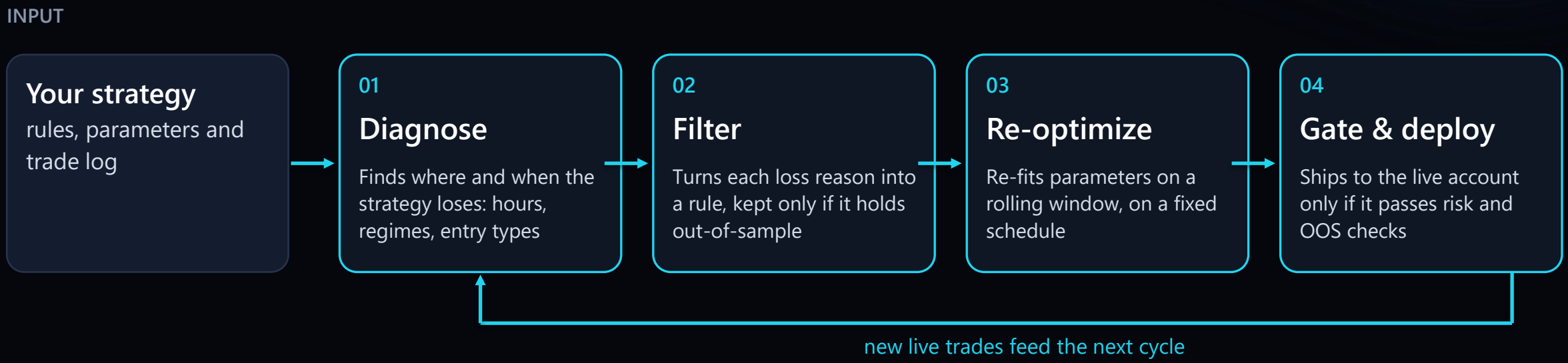
35%
of 3,001 parameter sets of our live gold strategy were profitable out-of-sample

−450 pts
earned by our own hand re-tunes of that strategy, May–Oct 2026

XAUUSD M5 trend strategy, tick-level simulation of live trading rules, out-of-sample May 28 – Oct 9, 2026. 1 pt = $1 at 0.01 lot.

OUR SOLUTION

A strategy agent that learns from its own trades



The trader keeps the logic. The agent supplies the research discipline of a quant team.

Delivered as: managed service per strategy (B2B) · multi-agent research reports (subscription) · AI trader community (education and distribution)

TECHNOLOGY

Research discipline built into the agent

Multi-agent LLM research

- News, fundamentals, institutional forecasts and an RL signal agent, coordinated hierarchically
- Structured debate between agents reduces bias and hallucination
- Explainable reports with a confidence score, in English, Japanese and Chinese

Talk Structurally, Act Hierarchically (IEEE TAI 2025) · Mirror in the Model (EMNLP 2025)

Quant strategy agent

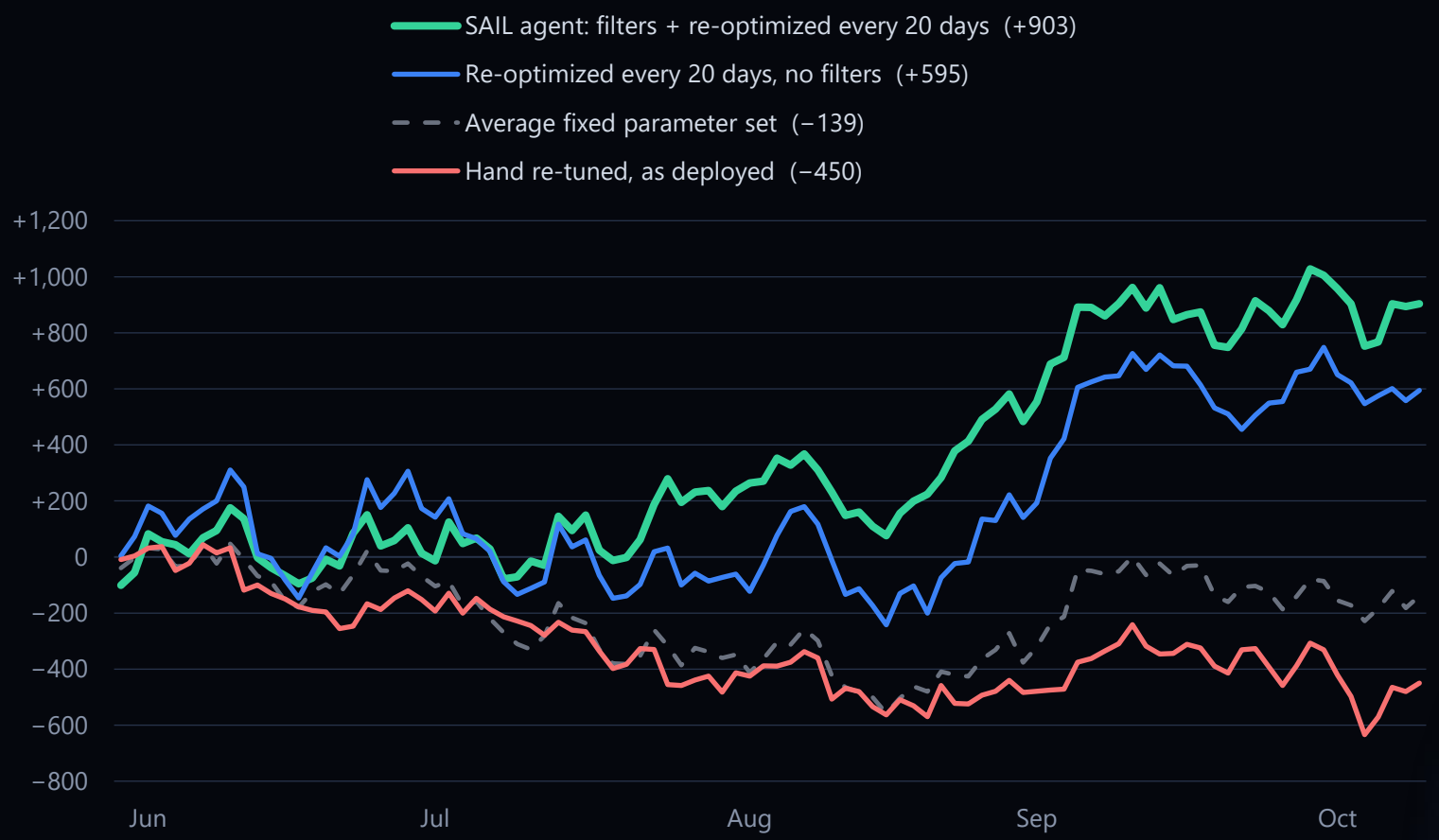
- Tick-level simulation of the exact live trading rules, not a simplified backtest
- Walk-forward only: every result is chosen on past data and scored on unseen data
- Robustness over luck: a rule must improve thousands of random parameter sets, not one
- Rejects what does not work: an ML filter is shipped only when it beats the baseline

Offline RL + imitation learning: Auto-bidding via Oracle Imitation Learning (KDD 2025)

10+ peer-reviewed papers by the founding team (ICML, KDD, EMNLP, COLING). Patent application in preparation.

EVIDENCE

Case study: the agent on a live gold strategy



Cumulative out-of-sample P&L, points, May 28 – Oct 9, 2026

XAUUSD M5, 52.7M ticks, live rules simulated tick by tick; parameters re-chosen on the previous 60 trading days. One 7-month period of falling gold; live forward test from Oct 2026. 1 pt = $1 at 0.01 lot.

+903 pts
net out-of-sample, vs +595 without the agent's filters

−47%
max drawdown, 656 → 345 pts

99.7%
of 3,001 random parameter sets profitable with the filters, vs 35% without

150 / 150
parameter sets improved by the filters, in both halves of the data

MARKET

Three large markets, one shared engine

TAM (GLOBAL)

Algo / quant trading software

$17–21B

2024 → ~$42B by 2030–33

OUR TARGET, 12–18 MONTHS

Strategy Refine (core)

10–20 firms × $120–180k / yr

$1.2–3.6M ARR

TAM (GLOBAL)

Investment research & information

$19–26B

2024 → ~$45B by 2032

OUR TARGET, 12–18 MONTHS

Research subscriptions

5–10k subscribers × $18 / month

$1.1–2.2M ARR

TAM (GLOBAL)

Social / copy-trading platforms

$2.4–9.0B

2024 → $6.5–17B by 2032–33

OUR TARGET, 12–18 MONTHS

AI trader community

50k MAU, 3% paying × $15 / month

$0.3M ARR

Sources: IMARC (2024), Grand View Research (2024), Global Industry Analysts (2023). Beachhead: Japan, then US / SEA (English, Japanese, Chinese from day one).

BUSINESS MODEL

We get paid for the strategies we improve

CORE · B2B

Strategy Refine agent

For brokers' dealing desks, hedge funds, family offices and prop traders that already run systematic strategies.

Proof of concept — $30–60k

8–12 weeks on the client's own strategy

Annual licence — $120–180k

continuous re-optimization, monitoring, SLA

Performance bonus — optional

share of improvement over the client's baseline

B2C / B2B

Research subscriptions

$18 Basic · $39 Pro · Enterprise

Multi-agent reports twice a week, with a public accuracy panel. Builds trust and a user base.

DISTRIBUTION

AI trader community

$9–15 / month · 30–50% creator share

Education and verified strategies. Signals and copy trading only via licensed partners.

Flywheel: community and reports bring traders → their strategies go through the agent → verified results bring the next traders.

COMPETITION & GO-TO-MARKET

Why us, and how we get to market

	Improves your existing strategy	Out-of-sample deployment gate	Explainable rules & reports	Multi-agent LLM research
SAIL Lab	●	●	●	●
QuantConnect / Alpaca	◐	◐	○	○
Bloomberg / Reuters	○	○	◐	○
ChatGPT-style tools	○	○	◐	○

● built in ◐ partly or do-it-yourself ○ not offered. Platforms give traders the tools; we deliver the finished research loop on the trader's own strategy.

GO-TO-MARKET

2026 Japan launch

Research reports live; strategy pilots with our 50-trader group

2027 Institutional PoCs

Paid PoCs with Japanese brokers and banks; regulatory licences

2028 API & global

Strategy agent API; US, Southeast Asia and Europe