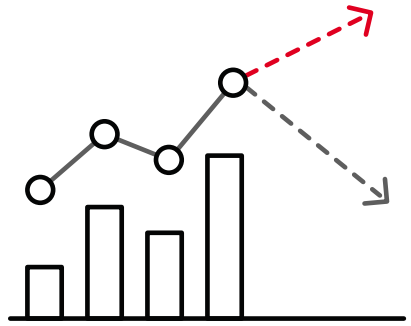
Predictive Market Data

New Table Stakes for Trading

signum®

Predictive Trading Signals



A Differentiated Real-Time Signals Service

- Signals delivered synchronously with market data
- Sub-microsecond latency overhead
- User configures accuracy – frequency tradeoffs
- On-demand signal performance metrics
- No additional devices or data center space
- Fully managed solution by global services team

exegy®

Quantitatively Better Trading Results

signum

Market Makers

Stop reacting, start predicting

$2.2 billion

in annual revenue gains

Agency Brokers

Sweeping is hasty, execute smarter.

69.7%

intraday flow predicted

Algo Traders

Shine a light on hidden orders.

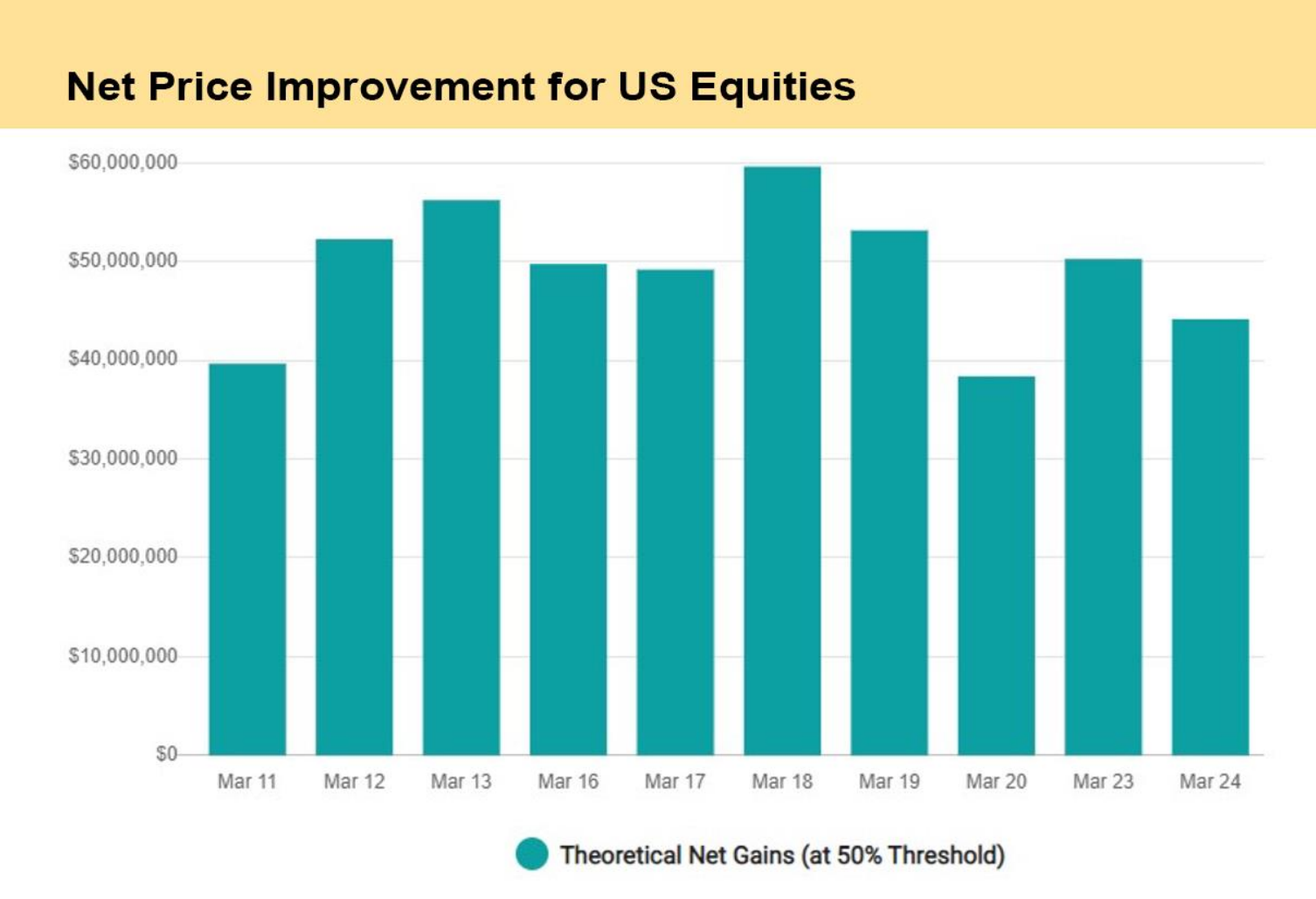
2.5 million

hidden orders flagged

Daily Net Price Improvement For US Equities

The chart reports the daily net price improvement that is achievable with a simple strategy that leverages **Quote Vector**.

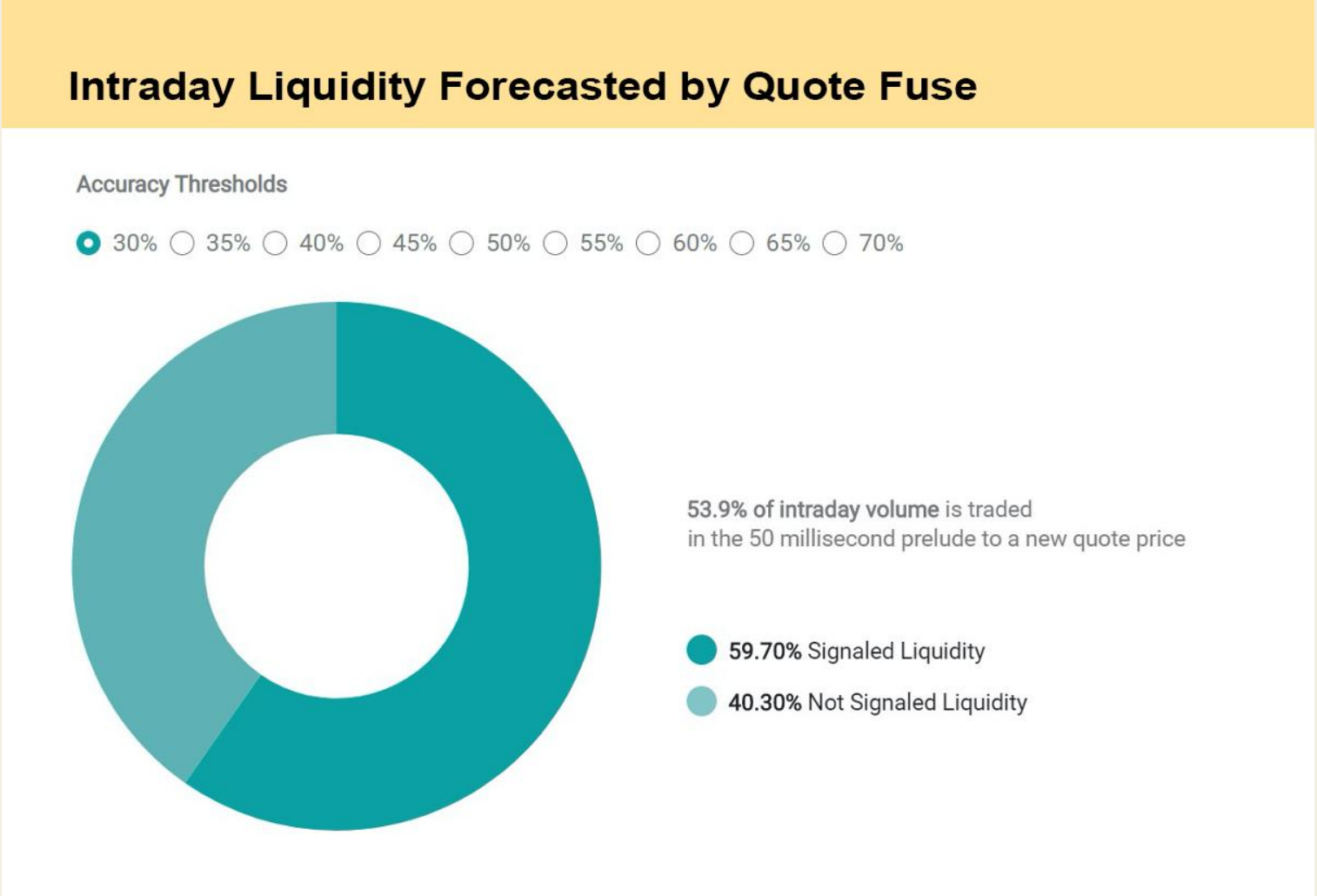
Read our whitepaper to learn more.



Forecasted Concentrations of Trades for US Equities

The chart reports the proportion of daily trades in US equities forecasted using the **Quote Fuse** signal.

Read our whitepaper to learn more.



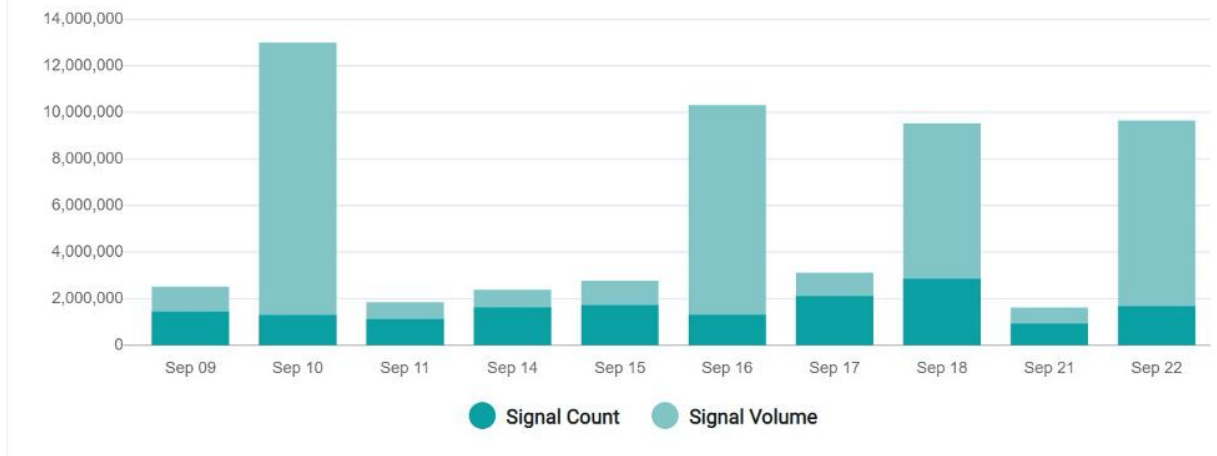
Identification and Tracking of Dark Orders

The chart reports the daily net activity of reserve (iceberg) orders on US equity exchanges as signaled by **Liquidity Lamp**.

Read our whitepaper to learn more.

Top Ten Reserve Order Executions for Sep 22, 2020

RANK	SYMBOL	SIGNAL VOLUME	LIT VOLUME	CONCENTRATION RATIO
1	GE	2,504,854	16,613,977	1.77
2	AAPL	1,671,764	9,653,252	4.42
3	SIRI	1,310,993	1,690,581	4.3



Bleeding or Equalizing?

Majority share of current Alpha taken by top principal traders with **sustained R&D investment**

Alpha share will "bleed" but signals won't die; they become **Table Stakes**.

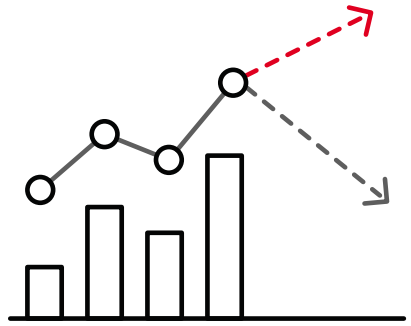
- Same trajectory as low latency technologies like co-location, direct feeds, wireless WANs, FPGAs, etc.

Signum democratizes access to real-time signals and **levels the playing field**

- Referenced in SEC "Staff Report on Algorithmic Trading in U.S. Capital Markets"

signum®

Predictive Trading Signals



- » Check Daily Metrics
- » Read Articles & Whitepapers
- » Download Historical Signal Data

www.exegy-signum.com

exegy®