

# JAPANESE TIME SERIES ATTENTION SIGNAL

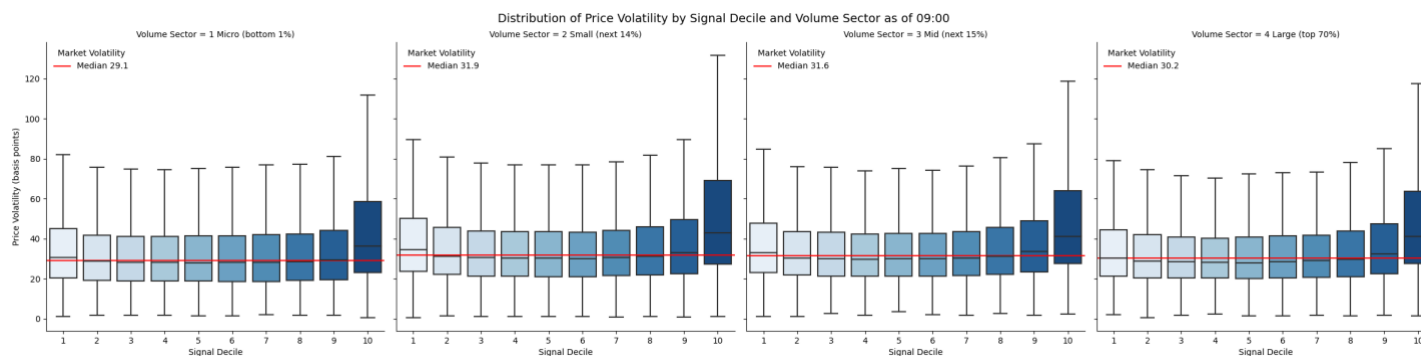
Retail investor clickstream data can add value in a variety of investment use cases, ranging from pre-trade analytics to short-term investment strategies. However, processing any voluminous clickstream feed necessary to leverage such data in production presents many challenges. Our time-series attention signal (TSAS) employs state-of-the-art statistical techniques to our clickstream inputs to provide a steady heartbeat of predictive, actionable information to market participants throughout the trading day.

## See the trees through the forest

Hundreds of thousands of users generating millions of clicks present an embarrassment of riches, but interpreting the data to generate predictive results isn't guaranteed. We employ a novel approach to identify anomalies in clickstream behavior on a stock-by-stock basis and deliver the results throughout the trading day for a broad universe of Japanese equities. Our TSAS signal provides valuable insights for traders and quantitative investors alike.

## Harvest opportunities throughout the trading day

TSAS enables you to identify stocks that will exhibit outsized volume and volatility behavior throughout the trading day, from pre-open through to market close.



## Delivery

- SFTP delivery of CSV formatted data.
- Hourly update frequency throughout the trading day, starting half an hour prior to the Japan market open.

### About Kainoa Group

Kainoa Group is a financial technology firm founded by veterans of the institutional financial services sector. We partner with organizations that have amassed unique data assets and deliver their content to institutional investors via secure, industrial strength APIs. Our clients include high frequency trading firms, quantitative hedge funds and traditional investment managers with long investment horizons.



