



OUTSIDE TRADER



# MOTIVATION

- Goal:

- *Building an algorithmic trading software*

- Reason for price fluctuation:

- *New information spreads out in the market*

- Key for success in stock market:

- *Acquiring news faster than others*

# SEARCH RANKING

- Leading indicator for the trend of the stock market
- Search increases when information leaks out
- Newly listed stocks' rankings provide useful information
- Scraping the ranking before market opens

## top search

You can freely change the

<input checked="" type="checkbox"/> Volume	<input type="checkbox"/> Buy price	<input type="checkbox"/> Transaction price (million)	<input type="checkbox"/> Market cap (billion)	<input type="checkbox"/> Operating profit (billion)	<input checked="" type="checkbox"/> PER (times)
<input checked="" type="checkbox"/> cigar	<input type="checkbox"/> Sell Price	<input type="checkbox"/> Daily trading volume	<input type="checkbox"/> Total assets (billion)	<input type="checkbox"/> Operating profit growth	<input checked="" type="checkbox"/> ROE (%)
<input checked="" type="checkbox"/> high price	<input type="checkbox"/> Number of guns	<input type="checkbox"/> Ratio of foreigners	<input type="checkbox"/> Total Liabilities (Billion)	<input type="checkbox"/> Net income (billion)	<input type="checkbox"/> ROA (%)
<input checked="" type="checkbox"/> low price	<input type="checkbox"/> Sold-out goblet	<input type="checkbox"/> Number of listed shares (thousand shares )	<input type="checkbox"/> Sales (Billion)	<input type="checkbox"/> Earnings per share (won)	<input type="checkbox"/> PBR (times)
			<input type="checkbox"/> Sales growth rate	<input type="checkbox"/> Dividend for common stock (won)	<input type="checkbox"/> Retention rate (%)

[적용하기](#) [초기 항목으로](#)

ranking	Item name	Search ratio	Current price	No-fly	Change	Volume	cigar	high price	low price	PER	ROE
One	NAVER	1.50%	889,000	▼ 4,000	-0.45%	79,109	899,000	899,000	884,000	39.11	26.20
2	cacao	0.75%	136,500	▲ 1,000	+ 0.74%	959,965	135,500	138,000	135,000	156.18	1.93
3	Viente	0.64%	20,500	▲ 3,000	+ 17.14%	7,891,118	18,150	21,750	17,900	-12.93	-42.86
4	LG Display	0.54%	32,550	▲ 1,800	+ 5.85%	9,938,455	30,250	32,700	30,100	12.85	7.21
5	SK Hynix	0.54%	71,300	▲ 200	+ 0.28%	4,631,669	71,800	72,200	70,900	17.57	13.01
6	OCI	0.43%	179,000	▲ 9,500	+ 5.60%	466,301	167,000	179,000	163,500	17.63	7.87
7	Genies	0.32%	16,050	▲ 2,250	+ 16.30%	3,493,402	13,650	17,900	13,300	17.06	22.00
8	Business on	0.32%	13,400	▲ 2,350	+ 21.27%	7,933,956	11,250	14,350	11,150	38.73	N / A
9	Hana Financial Group	0.32%	54,500	▲ 1,200	+ 2.25%	1,098,589	53,300	54,600	52,800	12.12	5.96
10	Celltrion	0.32%	299,000	▲ 18,400	+ 6.56%	2,225,886	286,800	300,100	283,600	209.53	9.50
11	LG Chem	0.32%	423,000	▲ 5,000	+ 1.20%	126,224	420,000	423,000	417,000	24.40	9.52
12	Peace Holdings	0.32%	5,470	▲ 280	+ 5.39%	1,110,329	5,200	5,990	4,995	13.31	4.37
13	Nature Cell	0.32%	32,300	▼ 200	-0.62%	3,008,773	31,850	32,800	30,750	-504.69	-9.81
14	Samsung	0.32%	2,458,000	▲ 46,000	+ 1.91%	257,285	2,433,000	2,458,000	2,415,000	17.97	12.48
15	SK Securities	0.32%	1,340	▲ 65	+ 5.10%	9,637,177	1,315	1,350	1,295	38.29	2.77

# SEARCH RANKING

■ Search Ratio

■ Stock's Information

– % Price Change

– Trading Volume

# HISTORICAL STOCK DATA

LG Display

034220

코스피

2018.01.23 기준 (장마감)

2013.01.23 (closed chapter)

실시간

실시간

기업개요

32,550

전일대비 ▲ 전일대비 1,800 +5.85% ▲ 1,800

전일 30,750 | 고가 32,700 (상한가 42,300) | 거래량 9,938,455

시가 30,250 | 저가 30,100 (하한가 22,800) | 거래대금 316,919 백만

Foreigners and institutional net sales volume

date	Closing price	No-fly	Change	Volume	Agency	Foreigner		
					Net trading volume	Net trading volume	Number of holders	Retention rate
2018.01.23	32,550	▲ 1,800	+ 5.85%	9,938,455	+1,453,870	+2,107,550	94,861,049	26.51%
2018.01.22	30,750	▲ 300	+ 0.99%	2,935,842	+258,739	+345,629	92,753,499	25.92%
2018.01.19	30,450	▼ 350	-1.14%	2,821,793	-189,313	-61,318	92,006,870	25.71%
2018.01.18	30,800	▼ 700	-2.22%	4,378,631	-193,008	-374,658	91,591,019	25.60%
2018.01.17	31,500	▲ 500	+ 1.61%	6,234,171	+757,998	+573,972	91,895,677	25.68%
2018.01.16	31,000	▲ 2,000	+ 6.90%	8,051,821	+2,139,316	+1,487,219	91,291,705	25.51%
2018.01.15	29,000	▲ 50	+ 0.17%	2,748,021	-174,041	-3,664	89,611,296	25.04%
2018.01.12	28,950	▼ 900	-3.02%	4,713,659	-142,123	-587,893	89,603,747	25.04%
2018.01.11	29,850	▲ 50	+ 0.17%	1,954,604	-151,654	+47,891	90,184,689	25.20%
2018.01.10	29,800	▼ 200	-0.67%	2,722,810	-56,795	-54,382	90,316,798	25.24%
2018.01.09	30,000	▼ 150	-0.50%	2,686,065	-112,403	+15,931	90,513,180	25.30%
2018.01.08	30,150	▲ 150	+ 0.50%	2,165,108	-1,066	+289,666	90,497,249	25.29%
2018.01.05	30,000	▼ 250	-0.83%	2,720,175	-225,262	-129,541	90,222,556	25.21%
2018.01.04	30,250	▼ 550	-1.79%	3,220,648	-101,243	-21,025	90,465,713	25.28%
2018.01.03	30,800	▲ 950	+ 3.18%	4,720,204	+213,024	+793,609	90,244,868	25.22%

■ Fluctuation level

LG Display 034220 코스피 based 2013.01.23 (closed chapter) 실시간 실시간 기업개요

<b>32,550</b> 전일대비 ▲전일대비 1,800 +5.85% ▲1,800	전일 30,750	고가 32,700 (상한가 39,950)	거래량 9,938,455
	시가 30,250	저가 30,100 (하한가 21,550)	거래대금 316,919 백만

Comprehensive information | quote | chart | Trader Trend by Investor | News Disclosure | Item Analysis | **Item discussion room** | Electronic disclosure | Short Sale Status

Company toronsil netizens Rating 3.00 Neutral

공시 TP and operating principles guide

글쓰기

date	title	Investment Opinion	Writer	Lookupsympathy	Non-empathy
2018.01.24 02:18	@@@ Diffle Shareholders have suffered ... [ 1 ] N	No comments	gran ****	67	2 0
2018.01.24 01:27	Now, N	No comments	hh2c ****	314	3 One
2018.01.24 00:59	DIVISION Can I buy it tomorrow? [ 5 ] N	No comments	redl ****	694	4 6
2018.01.24 00:37	[Autonomous Driving Company Worldwide Surge] Worldwide now ... [ 1 ] N	No comments	raye ****	529	0 4
2018.01.24 00:20	Will be sold tomorrow [ 2 ] N	No comments	shar ****	847	3 10
2018.01.24 00:00	[Novel] "No Beginning" Interpretation [ 1 ] N	No comments	baes ****	998	4 3
2018.01.23 23:58	Why and why not? N	No comments	shar ****	419	2 2
2018.01.23 23:52	Finally, 4Q. Boe [ 3 ] N	No comments	tkdg ****	1162	4 15
2018.01.23 23:56	Finally, 4Q. Boe is still albe ... N	No comments	yjki ****	424	3 0
2018.01.24 00:05	These kids are the ones to do. [ 1 ] N	No comments	tkdg ****	285	0 2
2018.01.24 00:19	These kids who asked to be ... Mercure Alba ㅋㅋㅋ [ 2 ] N	No comments	yjki ****	152	One 0
2018.01.24 00:32	Alba must be informed by comment N	No comments	yjki ****	100	0 0
2018.01.23 23:46	Look at the forest, not the tree [ 3 ] N	No comments	sega ****	1025	10 3
2018.01.23 23:33	The announcement that it is not bequest and the stock price rise today ... [ 2 ] N	No comments	yjki ****	1217	10 3
2018.01.23 23:32	Today is the first time for Ig display management ... N	No comments	mm91 ****	1071	16 2
2018.01.23 23:26	Let's go to the gap tomorrow. N	No comments	joa4 ****	909	10 3
2018.01.23 23:24	Now it is. N	No comments	mach ****	491	3 2

# DISCUSSION FORUM

■ Number of Participants

■ Posts

– Total number

– Reaction

# WORKS TO BE DONE

## Making a trading algorithm (1st part)

- Create a model to decide whether to buy a newcomer stock

### ■ Specific task:

- *Using the database to train and test the model daily*

### ■ Predictors:

- 1) appearance in the search ranking table
- 2) price and volume
- 3) activity of the discussion forum
- 4) news articles



# WORKS TO BE DONE

## Building a website for the trade simulation (2nd part)

- Update our portfolio everyday on the website
- Provide customized portfolio and detailed information of the portfolio

### ■ Specific tasks:

- 1) Build up a website using Django
- 2) Simulate a trade system
- 3) Visualize stocks' information

