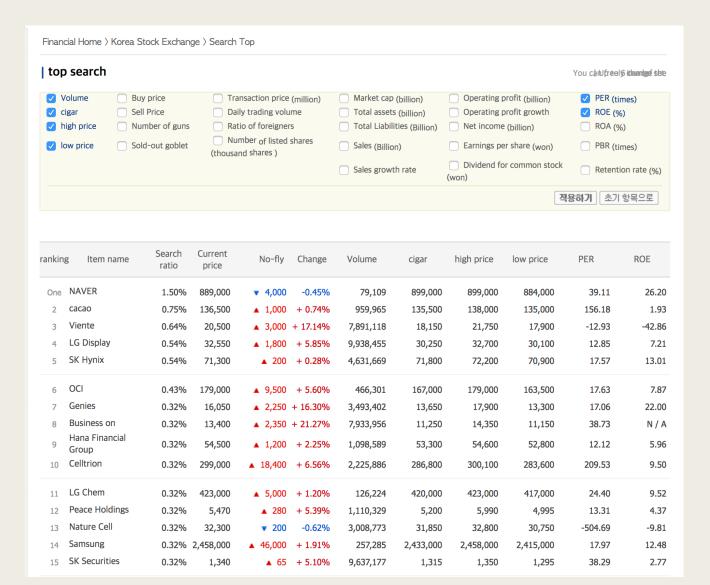
OUTSIDE TRADER

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



SEARCH RANKING

- Search Ratio
- Stock's Information
- % Price Change
- Trading Volume

LG Display 034220 코스피 🕫 2018.01.23 기준(장마감) 👼 2013.01.23 👼 (closed chapter) 필시간 👼 열시간 기업개요▼

32,550

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

전일대비 ▲전일대비 1,800 +5.85% ▲1,800±

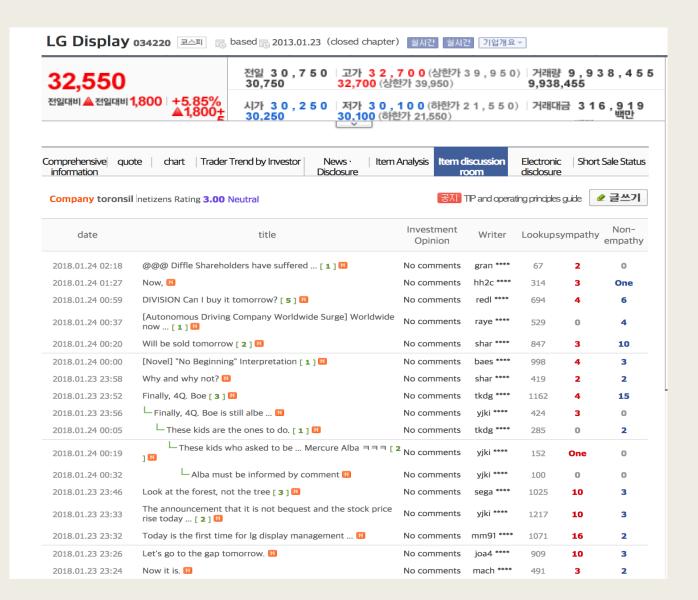
시가 30,250 저가 30,100(하한가 22,800) 거래대금 316,919 30,250 30,100(하한가 22,800)

Foreigners and institutional net sales volume

date	Closing price	No-fly	Change	Volume	Agency	y 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	4 950	+ 3.18%	4,720,204	+213,024	+793,609	90,244,868	25.22%

HISTORICAL STOCK DATA

■ Fluctuation level



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

