

SmarTrader

Analytical/research software system

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General Description



SmarTrader is a research prototype of an additional trader instrument that automates the process of stock selection (filtering) and finds special user pre-defined chart patterns, thus saving much time and effort and making decision on purchase more accurate and well considered.

General Description

SmarTrader provides know-how technology based on sophisticated algorithms of automatic recognition of special types of patterns in the stock charts. These algorithms use advanced Neural Networks, Fuzzy Logic and Genetic Algorithms techniques.

The program filters the most prospective stocks for every particular market segment, recognizes the most reliable types of pre-defined patterns and generates Buy and Sell signals for trader.



General Description

SmarTrader's interface is made user-friendly and similar to any standard trader software application.



General Description

For the purpose of training and situational modeling SmarTrader is supplied with historical NYSE and NASDAQ data on price/volume (since 1965) and parameters for initial stock filtering rules for more than 3500 stocks.

SmarTrader Functionality

The SmarTrader functionality includes following main features:

- Daily input of the data on price/volume
- Stock analysis
- Current Portfolio use and maintenance
- Situational modeling

Daily input of the data on price/volume data

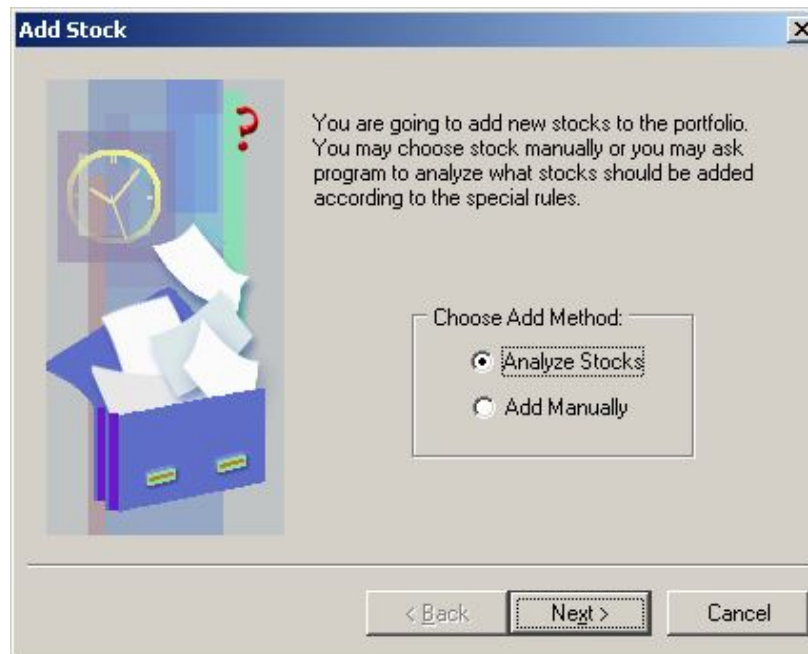
SmarTrader allows user to download data containing daily close prices and volumes for the stocks being stored in the Current Portfolio from the <http://finance.yahoo.com> and to update it.

Daily input of the data on price/volume is done either automatically during first start of SmarTrader this day or manually by clicking **Price/Volume Update** button:



Stock analysis

User can analyze stocks to find those ones that have shown pre-defined patterns. Stock analysis is performed while adding stock to the Current or Historical Portfolio. Click **Add Stocks** button to start adding to the Current Portfolio and then select **Analyze Stocks**:



Current Portfolio use and maintenance

Current Portfolio is used for storing and watching history of stocks that have been recognized as corresponding to one of the pre-defined patterns.

Current Portfolio use and maintenance

User can create professional looking financial charts for any stock in Current Portfolio:

Chart Type:
 Price/Volume Charts
 Current Value/Indexes

Chart Attributes:
 Chart Table

Periods: Volume: Scale:
Daily On Linear

Duration:
 Predefined User-Defined

Fill the Cha

Price Overlays:
-None- 50 days

Volume Overlays:
-None- 50 days

Update Chart



Chart Type:
 Price/Volume Charts
 Current Value/Indexes

Chart Attributes:
 Chart Table

Periods: Volume: Scale:
Daily On Linear

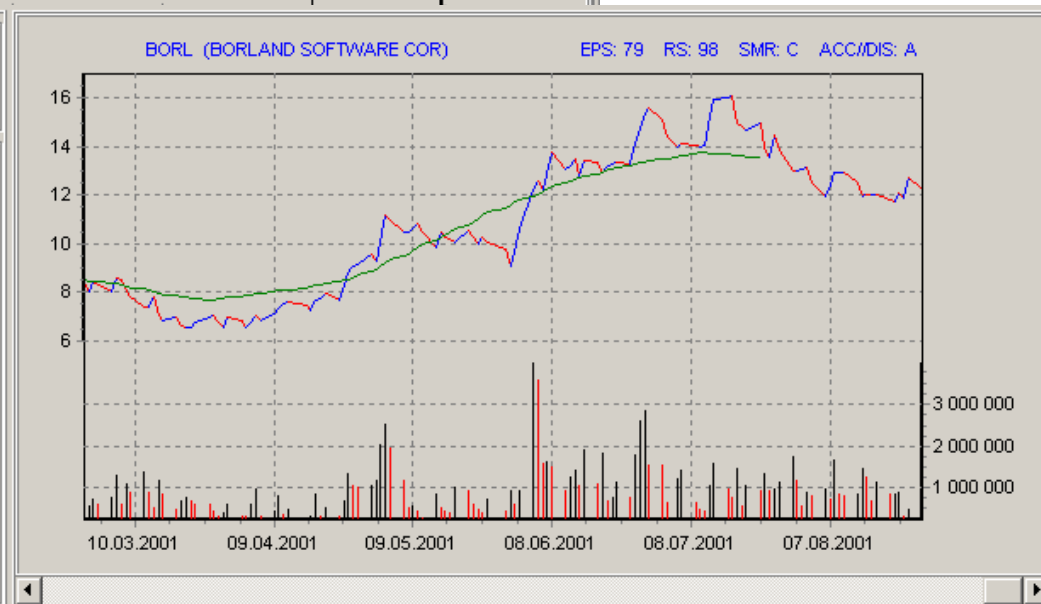
Duration:
 Predefined User-Defined

6 months

Price Overlays:
Simple Moving A 50 days

Volume Overlays:
-None- 50 days

Update Chart



Situational modeling

User can create Historical Portfolio for any starting date in the past by adding any stocks to it. Historical Portfolio can be used to analyze the effectiveness of different trade strategies including trade strategies based on the pre-defined patterns recognition.

Situational modeling

To create Historical Portfolio click the **Create Historical Portfolio** button:



Summary

- SmarTrader system is a custom software application for stock market based on Neural Network algorithms.
- The program filters the most prospective stocks for every particular market segment, recognizes the most reliable types of pre-defined patterns and generates Buy and Sell signals for trader.
- Developed, tested and tuned modules of the SmarTrader software could be later used as the parts for building the professional trading system.