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Code to Connect 2024

Team 17 Presentation Deck

Justin, Junxiang, Jay

Overview

Approach to the Problem Statement:

- OOP-based approach
  - Instantiated Classes for Client, Instrument, Order, OrderBooks
- Used Priority Queue (Heapq) to sort the incoming orders
  - Separate heaps for Market and Limit orders, sorted by priority (client, time)

- Filter out the rejected orders first before proceeding with trading day
- With each order processed, update Client/Instrument classes accordingly

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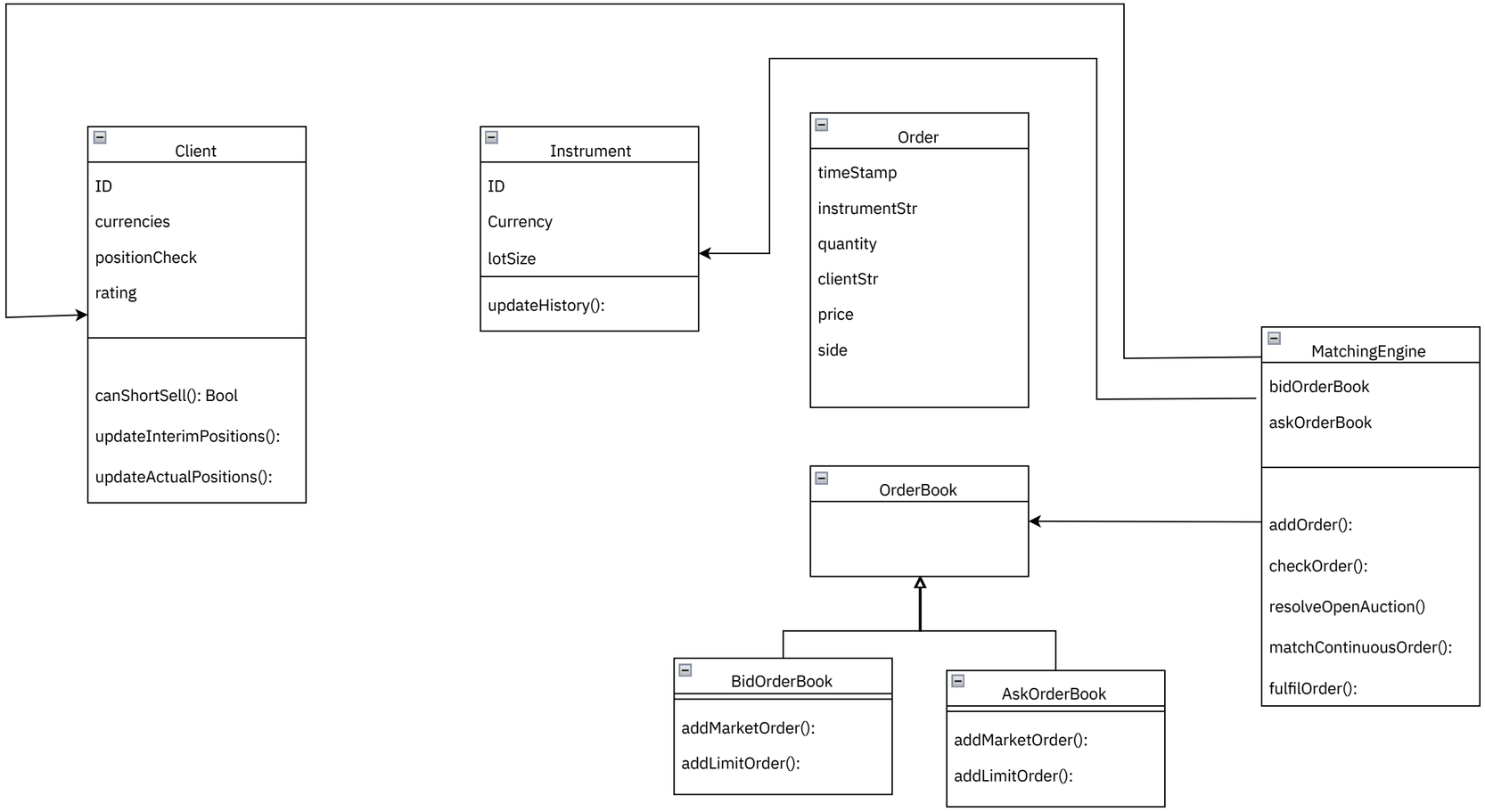
Design of Solution



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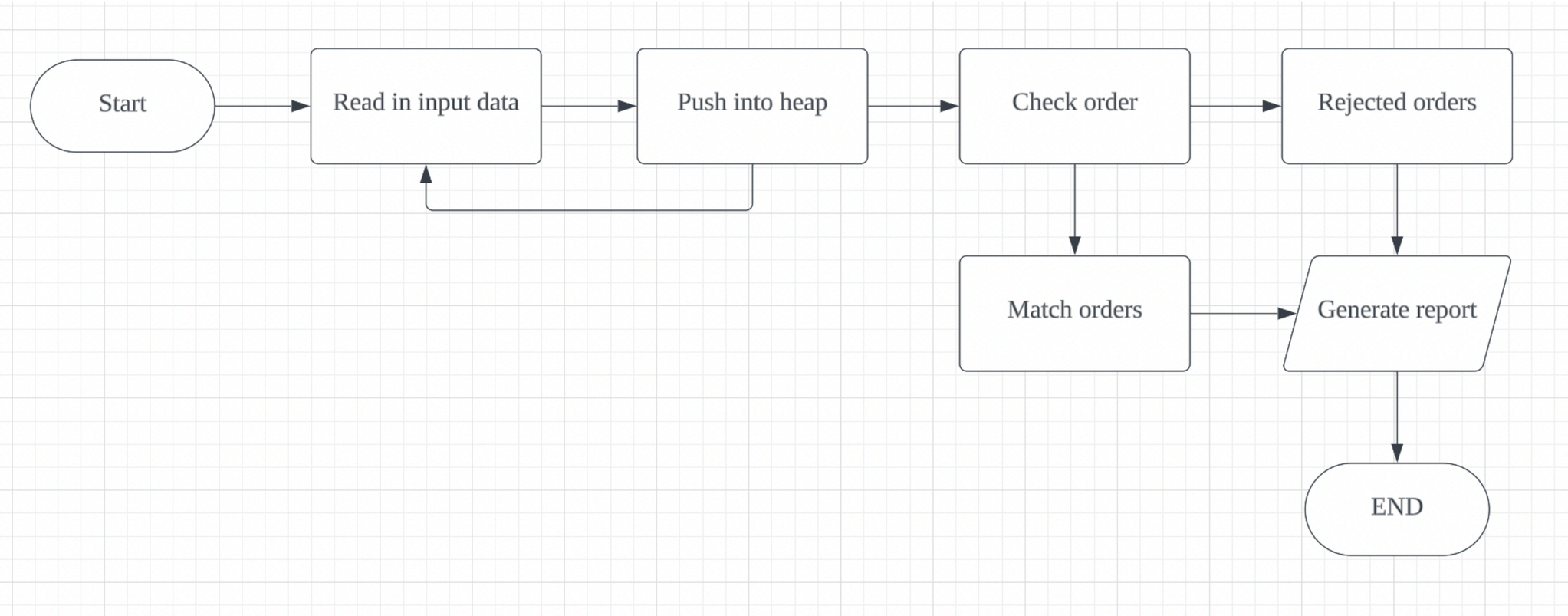
Design of Solution



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Consolidated Reports

Refer to github:
https://github.com/Cohii2/C2CGroup17

Takeaways and Conclusions

“Extremely satisfied with this hackathon, learning about various financial instruments and also the day to day lives of devs at BOA”
- Jun Xiang

“This was my first time working with coding solutions in a financial context. So, it was interesting to learn about basic financial instrument mechanics and how BOA devs create solutions in their day-to-day”
- Jay

“First time doing a 1 day hackathon. It is a really tiring but good experience”
- Justin

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