

# Welcome!

## Lynx Hedge Hackathon 2024

*Experience the world of systematic trading*

# Hackathon

## HACKATHON SCHEDULE – DATA – SUBMISSION PROCESS

09:00-09:15	Doors open to hackathon
09:15	Welcome!
09:30	<b>Hackathon start!</b>
11:30-12:30	Lunch available
14:00	Fika available
16:15-16:30	<b>Submission of results</b>
16:30-17:15	Presentation about Lynx and office tour
17:15	Winner announcement
17:30	Mingle and drinks
18:15-20:00	Dinner
20:00	Hackathon over. Thanks for coming!

- More Lynx employees will show up after lunch and for the winner announcement at 17:15. Employees from the following departments will be present during the day:
  - Research
  - Data Management
  - Trading
  - System Development
  - Execution
  - Business Development
- You are allowed to either eat your lunch in the kitchen as a break or bring the food to you designated spot if you feel like you need to continue working.
- Photographer will come around 14:00 and stay until dinner. If you don't want to be a part of any photo, talk to Elvira.
  - Photos of the winner will be published and named on both our website and LinkedIn
  - Photos of the event will be published on our website and LinkedIn
- Note: Assistant Trader, part-time position, opens for applications early spring. Talk to anyone in the trading team for more info!

# Hackathon

## HACKATHON SCHEDULE – DATA – SUBMISSION PROCESS

- Each team will be visited once before after lunch by two Lynx Hackathon representatives. Gather your questions and use the time well. Use us! We encourage interaction!
- Please note the below times for your team:

	Comment	Bullhackers	Snow Fox	OEO	GBG2STHLM	Quantum Synergy	Ca\$hMap	Dynamic Derivates	Germandican	The Volatility Smiles	Sharpe Shooters
09:30	Start!										
10:00											
10:30		Visit!			Visit!			Visit!			
11:00			Visit!			Visit!			Visit!		
11:30	Lunch available			Visit!			Visit!			Visit!	
12:00											Visit!
12:30											
13:00											
13:30		Visit!			Visit!			Visit!			
14:00	Fika available		Visit!			Visit!			Visit!		
14:30				Visit!			Visit!			Visit!	
15:00											Visit!
15:30											
16:00		Final short visit	Final short visit	Final short visit	Final short visit	Final short visit	Final short visit	Final short visit	Final short visit	Final short visit	Final short visit
16:30	Stop!										

# Hackathon

## HACKATHON SCHEDULE – **DATA** – SUBMISSION PROCESS

### Prices of traded futures (14):

- Io\_Bonds
- Europa\_Bonds
- Callisto\_Bonds
- Ganymede\_Bonds
- Io\_Stocks
- Europa\_Stocks
- Callisto\_Stocks
- Ganymede\_Stocks
- Europa\_Io\_FX
- Callisto\_Io\_FX
- Ganymede\_Io\_FX
- Oil
- Copper
- Gold

### Additional Macro data (8):

- Io\_Consumer\_Prices
- Callisto\_Consumer\_Prices
- Ganymede\_Consumer\_Prices
- Europa\_Consumer\_Prices
- Io\_Growth
- Callisto\_Growth
- Ganymede\_Growth
- Europa\_Growth



# Hackathon

## HACKATHON SCHEDULE – **DATA** – SUBMISSION PROCESS

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- Only the 14 futures are tradeable, you can *not* take positions in the macro time series.
- You can use the macro time series as inputs to your trading strategy or rely only on price data – it's your choice!
- FX stands for exchange rate, for example Ganymede\_lo\_FX is the exchange rate between the currencies of Ganymede and Io.
- Interpretation of the macro series:
  - Consumer Prices: Index related to the Consumer Price Index ([CPI](#)); changes in CPI is called inflation.
  - Growth: Index measuring [GDP growth](#).
  - All macro series are indexed to arbitrary starting value of 100.
- Data is provided in two .csv files, prices\_train.csv and macro\_data\_train.csv and will be sent by email.

# Hackathon

## HACKATHON SCHEDULE – DATA – **SUBMISSION PROCESS**

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- Your time for strategy development ends at 16:15. Do not change your code after this time.
- You will then receive two test data sets and run your strategy on the new data sets.
- Email a zip-file with your code and the strategy positions to [hackathon@lynxhedge.se](mailto:hackathon@lynxhedge.se)
- Naming conventions for files:
  - All results: **results\_{YourTeamName}.zip**
  - Positions of your strategy: **positions1\_{YourTeamName}.csv** and **positions2\_{YourTeamName}.csv**
- File format for positions of your strategy:
  - CSV file format (same as input data)
  - Column names: traded instruments
  - Index: date of position
- The date convention is that your position at date **t** should only use data until and including **t-1**; it is important that you abide by this convention.
- If you are using Python `pandas.DataFrame.to_csv` will produce the right format by default.



# Good Luck!!!

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