



Delft
13 May 2017

May 13 - 14, 2017

@TU Delft

HackDelft

#TrendHacking



1986: Founded in Amsterdam



1996: Optiver Asia Pacific



2001: Optiver Chicago



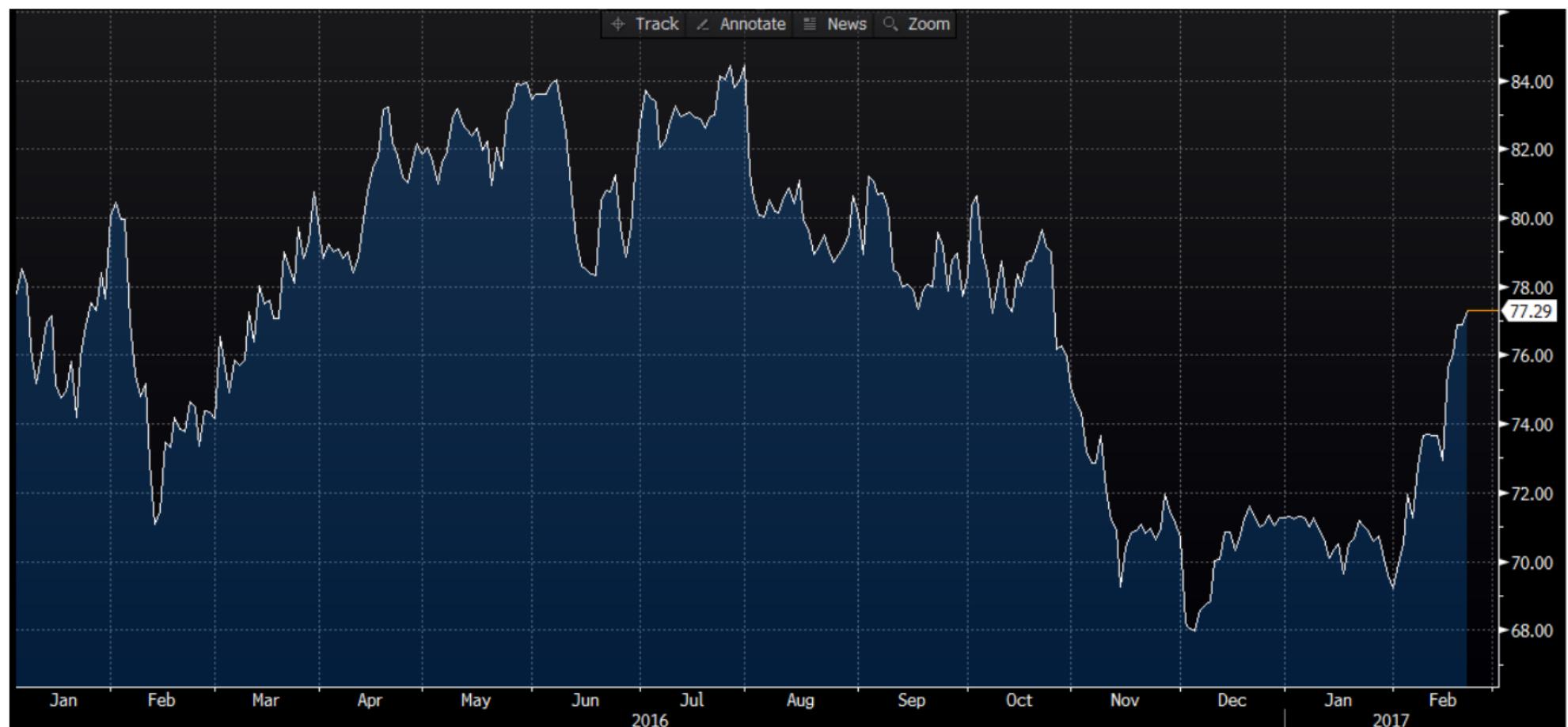
2013: Optiver Shanghai



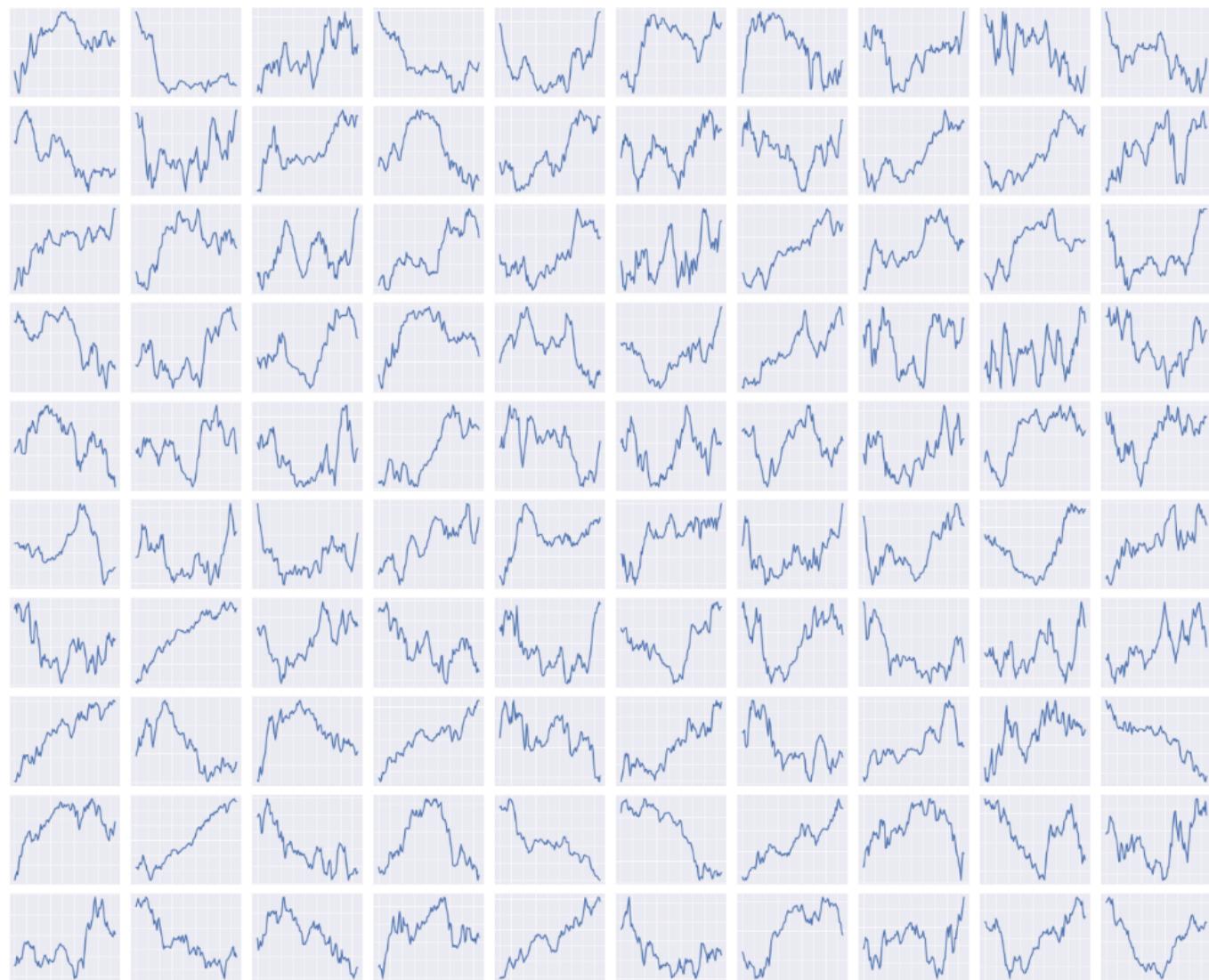
2016: 30th Anniversary



Continued expansion







GENERAL ELECTRIC CO [GE]:Dy:[d] 20Jul2005 19:00
EMA:Dy:100:[d]

www.incrediblecharts.com





Input

50 files: one per trading day.
30601 prices: one per second.

2017-03-30 09:31:08,2921.97

2017-03-30 09:31:09,2921.48

2017-03-30 09:31:10,2921.04

2017-03-30 09:31:11,2921.17

2017-03-30 09:31:12,2920.86

Trading

Every second you can buy or sell.
Buy/sell multiple stocks at once.
Going short: sell more than you have.
Never have more than 100 stocks.
Never be more than 100 stocks short.
You start the day with 0 stocks.
You must end the day with 0 stocks.

Training

50 days of data at the start.

50 more 1 hour before the end.

Don't cheat! You can't use data in the future for trading decisions now.

STEVEN SPIELBERG PRESENTS

BACK TO THE FUTURE

A ROBERT ZEMECKIS FILM

PG



What to build

Choose your own tools / language.
Read the input, produce output file:

2017-03-30 09:45:34,+30

2017-03-30 11:20:09,-90

2017-03-30 16:50:52,+60

You'll get a test application + sample algo.
Be able to process 100 days in minutes!

What to present

The found patterns and/or trends.
How your algorithm works.
The profit or loss results per day.

How we grade

Explanation of the found patterns.
Explanation of the resulting algorithm.
Risk taken by the algorithm.
Profitability of the algorithm.
Consistency of profit per day.
Originality.



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Questions?

Thank you!