

# WELCOME TO **ALGOTHON 2019**

19



**BlackRock®**

# Why was Algothon created?

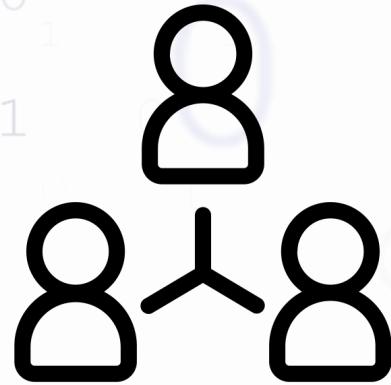
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**ALGOTHON @ BlackRock®**

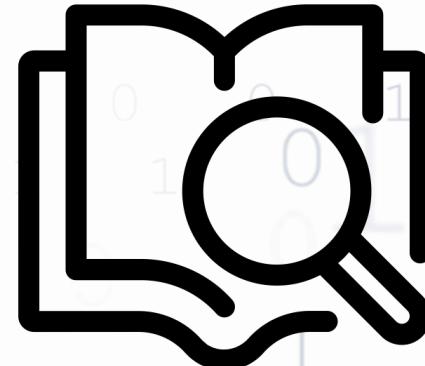
# What is the algorithmic trading society?



# Surviving the hack: a guide to success



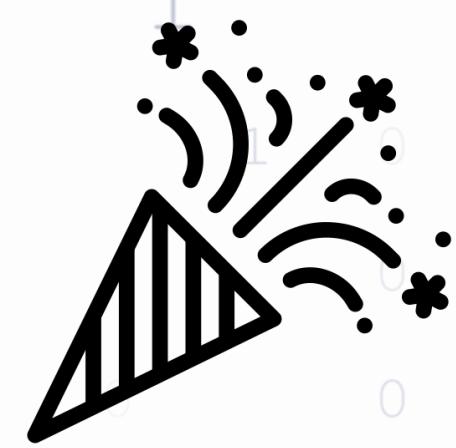
**Network and Ask**



**Learn and try**



**Give it your best**



**Have fun**

# Health, Safety and Food



**Emergency exits**



**Wristbands and lanyards**



**Food: lunch groups & allergies**



**Bag checks**



**Usable areas: 5th floor & canteen**



**Smoking area**

# Fire action notice

**Fire Action**

**IF YOU DISCOVER A FIRE**  
Drapers Gardens



 Operate the nearest fire alarm call point immediately

 Only attempt to fight the fire if you have received training in the use of portable fire extinguishers and it is safe to do so

 Leave the building by the nearest available fire exit and report to your assembly area

 • Do not use the lifts  
• Do not stop to collect personal belongings  
• Do not attempt to re-enter the building

 Assembly Points

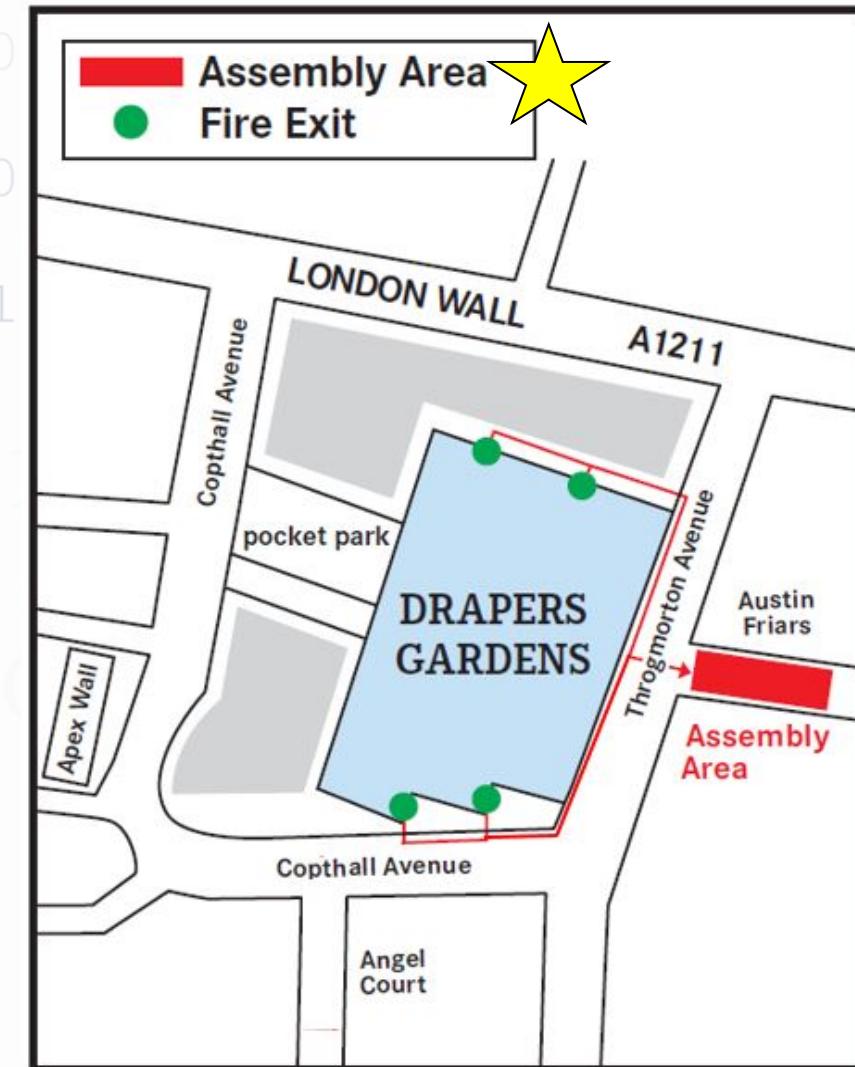
Austin Friars

**ON HEARING THE FIRE ALARM**

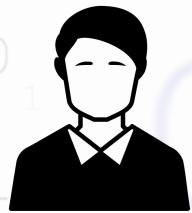


**1. Evacuate Message**  
- leave the building  
"Attention please, Attention please. Fire has been reported in the building. Please leave the building immediately by the nearest exit"

**2. Alert Message**  
- stay in the building  
"May I have your attention please, May I have your attention please. Fire has been reported in the building. This report is being investigated. Please remain at your workplace whilst the fire alert exists"



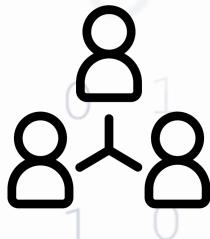
# Key contacts and where they are



**BlackRock people**



**Tech and Quandl**



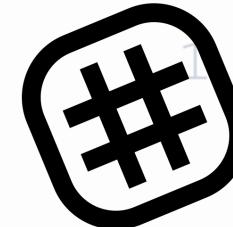
**Networking stands:  
BLK & CFCF**



**Volunteers: here  
to help**



**Roxanne: dietary  
requirements**



**Slack naming**

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# Theme 1: Climate Driven Models

- Example guiding questions:
- How can we measure the impact of ESG risk metrics, particularly those related to climate change, on financial returns?
- How can we model the impact of extreme weather events (e.g. drought, flooding, hurricanes) on pricing in insurance, listed equity, and bond markets?
- Are there other data sources that act as a reliable proxy for ESG factors / carbon emissions / climate-related risks? How would those alternative sources cover gaps in incomplete/unobservable primary data?



# Theme 2: Supply Chain networks

- Example guiding questions:
  - What is the relationship between the performance of companies and their customers and suppliers?
  - How can we use this to predict or model the performance of a company?
  - Does supplier momentum impact a company's returns (See Momentum signal example from Algothon pack 1)

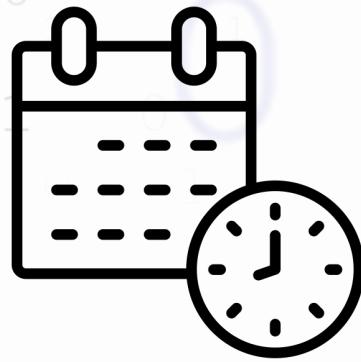


# Theme 3: Social sentiment based models

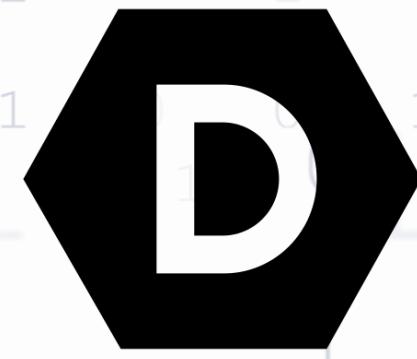
- Example guiding questions
  - How can we build a ‘Sentiment’ based signal similar to the Momentum signal (from pack 1)?
  - How can we use social media sentiment to predict company returns?
  - How can we use aggregated social media to predict macro returns or macro events?



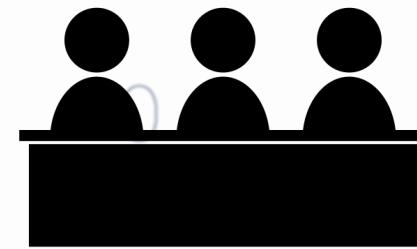
# Judging and prizes



**Deadline:  
Sunday 12pm**



**Upload to  
Devpost**



**Judging criteria  
and method**



**Prizes:  
iPads, monitors  
and more**

# Our prizes



**iPad Pro**



**4K Monitor**



**Bose Headphones**



**AWS Credits**



**Trees**

# GROUP FORMATION BEGINS

A L G O R I T H M I C   T R A D I N G  
S O C I E T Y



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