

Dual Listing & News Feed Processing

Twice the Trade



Andrea Parmeggiani

- Based in Amsterdam
- Studied at TUM, master in Mathematics
- Has been working at Optiver full-time for 2 years
- Won Optiver's HackaTUM 2 years ago
- Quantitative Researcher focusing on semi systematic strategies in the equity option space

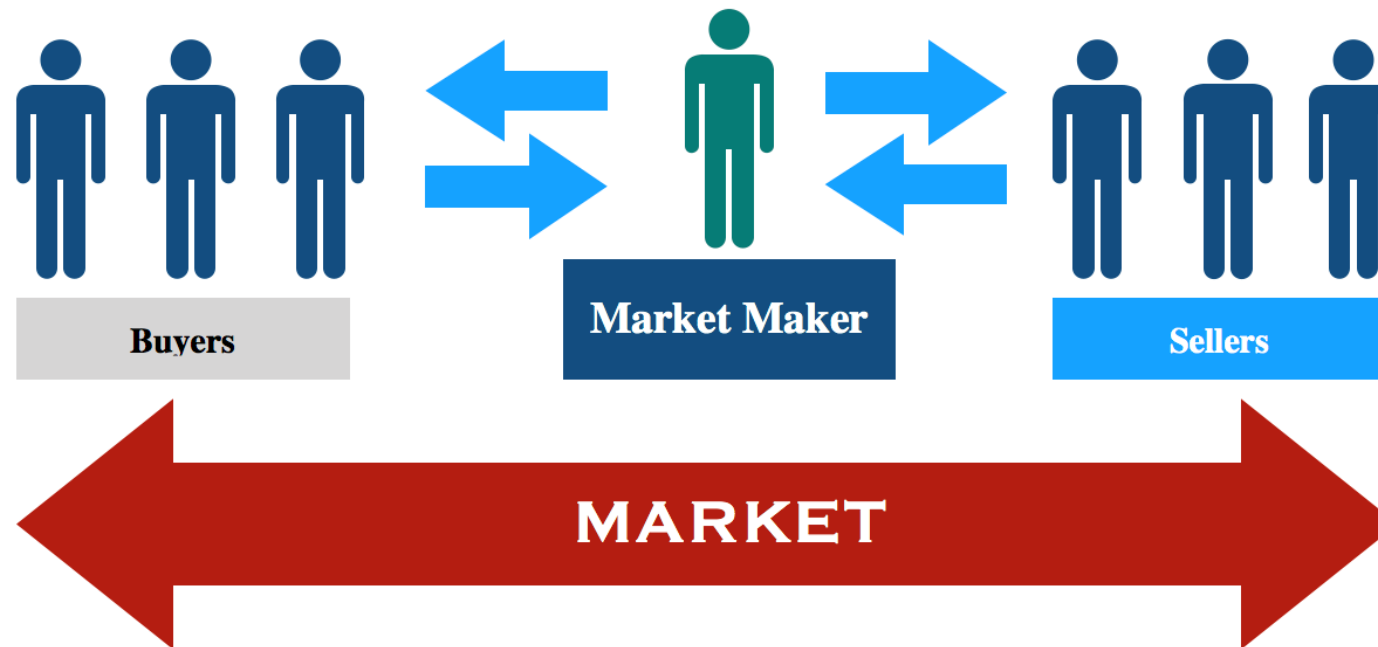




What do we do at Optiver?

- We are very good at establishing a fair price for a range of financial products
- We then provide prices at which market participants can buy or sell these products





Economic Growth

The economic situation is growing after the To discuss global warming and terrorism

100

75

and will discuss possible collaborations nationally. Discussion for global warming and terrorism

new measures on global security. Last time this meeting was very productive and has brought major changes on Earth. We will visit

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ECONOMIC CRISIS!

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INVESTMENT IN NEW SECTOR

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Financial growth



Search News Actions ▾ Custom Searches Translate ▾ Key Themes Page 1 News Feed

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Top News

Background & Opinion

1) S&P 500 Index Falls 1.8%; Led by Communication Services Sector BN 13:00

2) MSCI Nordic Index Falls 0.3%; H&M Drops BN 12:15

3) Ukraine 1Q Tourism Revenue Falls 13%, Most Since March 2016 BN 08:29

Time Ordered News

4) Square Social Media Volume Surges; Sentiment Somewhat Positive BN 14:52

5) Liberty Gold Up 13%, Most in 11 Weeks as Canada S&P/TSX Declines BN 14:44

6) Domtar Options Surge; 488,866-Share Block Trades BN 14:40

7) Alphabet Shares Drop to Lowest in Five Weeks; Put Options Double BN 14:36

8) Ranpak Holdings Class A Falls Most in 15 Weeks as S&P 500 Drops BN 14:34

9) Brazil Curve Steady, CDS Spread Wider: Sovereign Update BN 14:30

10) Alector Shares Down 12%, Most in More Than Three Months BN 14:28

11) Office Depot Falls Most in Three Months; Put Options Quadruple BN 14:25

12) Contango Oil & Gas Down 20%, Most in 15 Weeks; Options Quadruple BN 14:24

13) Wynn Resorts Social Media Volume Surges; Sentiment Is Negative BN 14:22

14) IAC/interactivecorp Options Surge; 350,000-Share Block Trades BN 14:20

15) Riverview Bancorp Maintains Quarterly Dividend at 5 cents/Shr BN 14:19

16) CyberOptics Shares Down 10%, Most in More Than 15 Weeks BN 14:17

17) Pae Shares Down 9%, Most in 14 Weeks; Trading Volume Doubles BN 14:16

18) Exxon Social Media Volume Quadruples; Sentiment Is Most Negative BN 14:13

19) Pfizer Social Media Volume Quadruples BN 14:11



Our challenge this weekend

- Become a **market maker** for the next 48 hours
- Trade algorithmically using our **simulated exchange**
- **Live results** on how your team is doing

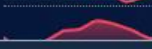


12:18:01

@GeoRisk: Rising geopolitical conflicts cause market instability and raise premiums for safe-haven assets. #GlobalEconomy #Policy

**Select an instrument to view
the Order Book**

MARKET PORTFOLIO

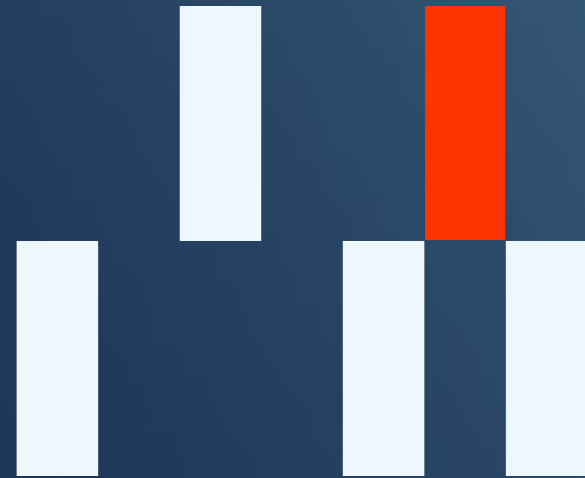
Instrument	# Bid	Best Bid	Best Ask	# Ask	Last traded price	Price graph
● CSCO	2,000	40.9	41.2	480	40.9	
● CSCO_DUAL	500	40.9	41.2	500	41.7	
● ING	2,730	44.3	44.7	2,250	44.3	
● ING_DUAL	500	44.3	44.6	150	44.5	
● NVDA	2,730	60.6	61.1	1,730	61.1	
● NVDA_DUAL	500	60.6	61.1	500	61.6	
● PFE	480	34	34.2	2,250	34.2	
● PFE_DUAL	150	34.1	34.2	500	34	
● SAN	480	40.8	40.9	2,250	40.9	
● SAN_DUAL	500	40.9	41.2	500	40.9	

Time	Instrument	Price	Volume	Buyer	Seller
12:17:58	NVDA	61	250	🟢 AverageAlmonds	🟡 CostlyCorianders
12:17:59	CSCO	41.3	250	🟢 AverageAlmonds	🟡 CostlyCorianders
12:17:59	ING	44.5	250	🟢 AverageAlmonds	🟡 DiligentDonuts
12:17:59	PFE	33.9	250	🟡 CostlyCorianders	🔴 AverageAlmonds
12:18:00	SAN	40.5	250	🟡 CostlyCorianders	🔴 AverageAlmonds
12:18:00	ING	44.7	250	🟢 AverageAlmonds	🟡 CostlyCorianders
12:18:00	PFE	34.3	250	🟢 AverageAlmonds	🟡 CostlyCorianders
12:18:01	SAN	40.0	250	🟢 AverageAlmonds	🟡 CostlyCorianders

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Some more details

- Analyse sentiment of simulated social media messages
- Capitalize on stock moves following headlines and social media messages
- Identify arbitrage opportunities on dual-listed stocks
- Compete against other teams



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Sounds interesting?

Come to our workshop to get an in-depth explanation of the challenge !

