

# THE UNIVERSITY OF TEXAS AT DALLAS

Course: FIN 6368 Financial Information and Trading  
Term: Spring 2014 January 13, 2014 - May 12, 2014  
Instructor: Katherine Qin, MBA, DPS  
Meetings: Fridays 4:00 pm – 6:45 pm      Break: 5:20 pm – 5:30 pm  
Location: JSOM 2.714

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## INSTRUCTOR'S CONTACT INFORMATION

Cell Phone: 469-247-6497  
Email Address: [Katherine.qin@utdallas.edu](mailto:Katherine.qin@utdallas.edu) or [khq130030@utdallas.edu](mailto:khq130030@utdallas.edu)  
Office Hours: By appointment  
Other Information: Contacting the instructor by email is preferred

## COURSE INFORMATION

Prerequisites, Co-requisites, & Other Restrictions: FIN 6306 Quantitative Methods in Finance is required. FIN 6310 Investment Management and FIN 6360 Options and Futures Markets are helpful.

Course Description: This course provides students with financial information and analytical tools necessary to make sound investment decisions. Discussions in this course cover a broad range of securities and markets, including equities, debt instruments, foreign exchange, and options and futures. The course also introduces interactive trading of financial instruments from which students can learn the principles of price discovery and investing.

Learning Outcomes: Students should expect to develop and apply quantitative skills, theoretical backgrounds, and empirical knowledge to better trade securities and understand the markets in which they trade. After successfully completing this course, students are expected to be able to trade securities with better prospects for favorable outcomes.

Required Texts & Materials: Financial Trading and Investing by John L. Teall, 1<sup>st</sup> edition, Academic Press. ISBN 978-012-391880-2

Suggested Texts, Readings, & Materials: Trading and Money Management in a Student-Managed Portfolio by Brain Bruce & Jason Greene, 1<sup>st</sup> edition, Academic Press. ISBN 978-0-12-374755-6

Trading Simulation Platform: Stock Trak registration is required. (12-week subscription for maximum 200 trades)

## ASSIGNMENTS & ACADEMIC CALENDAR

01/17/2014 W1	Chapter 1. Introduction to Securities Trading and Markets
01/24/2014 W2	Chapter 2. Financial Markets, Trading Processes, and Instruments I Stock Trak Registration
01/31/2014 W3	Chapter 2. Financial Markets, Trading Processes, and Instruments II
02/07/2014 W4	Chapter 3. Institutional Trading (Test 1, Chapter 1-2)

	Trading Simulation Begins
02/14/2014 W5	Chapter 4. Regulation of Trading and Securities Markets
02/21/2014 W6	Chapter 5. Adverse Selection, Trading, and Spread (Test 2, Chapter 3-4)
02/28/2014 W7	Chapter 6. Random Walks, Risks, and Arbitrage
03/07/2014 W8	Chapter 7. Arbitrage and Hedging with Fixed Income Instruments and Currencies (Test 3, Chapter 5-6)
03/14/2014 W9	Spring Break
03/21/2014 W10	Chapter 8. Arbitrage and Hedging with Options
03/28/2014 W11	Chapter 9. Evaluation Trading Strategies and Performance (Test 4, Chapter 7-8)
04/04/2014 W12	Chapter 10. The Mind of the Investor
04/11/2014 W13	Chapter 11. Market Efficiency (Test 5, Chapter 9-10)
04/18/2014 W14	Chapter 12. Trading Gone Awry Trading Simulation Ends
04/25/2014 W15	Review (Test 6, Chapter 11-12)
05/02/2014 W16	Trading Simulation Final Presentation
05/06-12/2014 W17	Final (Chapter 1-12)

## **COURSE POLICIES**

**Teaching Materials:** All teaching materials will be posted on e-learning before each class. Students may download PowerPoint presentations, reference websites, and additional readings online.

**Investment Discussions:** Investment related discussions in class are for study only. They should not be considered as investment advice. Please consult a financial advisor before making an investment decision as individual investment objectives and risk tolerance may differ.

**Grading Criteria:** The final grade is a weighted average of the following components: 6 Tests (50%, 10% each, one test is optional), Trading Simulation (20%), and Final (30%). According to the grading scale used in graduate course work at the university, A, A-, B+, B, B-, C+, C, and F are the grades that a student may earn in this class.

University grading scale:

[http://www.utdallas.edu/dept/graddean/CAT2010/FIRST40/registration\\_enrollment\\_requirements.htm](http://www.utdallas.edu/dept/graddean/CAT2010/FIRST40/registration_enrollment_requirements.htm)

**Test Policies:** All exams are open book tests. Essay questions will be given to test students' comprehensive understanding of the textbook, lecture notes, homework assignments, and additional reading. All answers to the test questions will be given in the following class. Test scores and score distribution of the class will be posted on e-learning. Calculators are allowed during an exam. No cell phone or other electronic devices are permitted. Cheating will result in zero credit.

**Homework Assignment:** Students are encouraged to do selected exercises after each chapter. Answers are provided at the end of the book.

**Trading Simulation Assignments:** A trading simulation assignment will be given at the beginning of the semester. The assignment is due on May 2.

**Make-up Exams:** No make-up exam will be given unless for extreme situations.

**Extra Credits:** No extra credits are given.

Class Attendance: Although class attendance does not count toward a student's final grade, there is a positive correlation between a student's class attendance and his or her final grade. Students are encouraged to attend all classes. A class attendance sheet will be distributed to the class at the beginning and the end of each class.

Classroom Citizenship: Professional courtesy is strongly encouraged in the classroom. Please turn off all cell phones when class is in session. To minimize classroom distraction, all other electronic devices such as laptop and iPad are not allowed unless the class is in a trading session. No food or drink is permitted.

UTD Syllabus Policies and Procedures: <http://go.utdallas.edu/syllabus-policies>

**THESE DESCRIPTIONS AND TIMELINES ARE SUBJECT TO CHANGE AT THE DISCRETIONS OF THE INSTRUCTOR**