



# AFIN8019

## Algorithmic Trading

Session 2, Online-scheduled-In person assessment, North Ryde 2022

*Department of Applied Finance*

## Contents

<u>General Information</u>	2
<u>Learning Outcomes</u>	2
<u>General Assessment Information</u>	2
<u>Assessment Tasks</u>	3
<u>Delivery and Resources</u>	4
<u>Policies and Procedures</u>	5

### Disclaimer

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## General Information

Unit convenor and teaching staff
Credit points 10
Prerequisites ACST6003 or (Admission to MFin or MActPrac)
Corequisites
Co-badged status
Unit description The unit introduces core concepts on trading where students examine the market design and structure and how market forces and information shape and affect the order flow and execution. The trading process and the strategies used by the traders to achieve their intended trading outcomes will be discussed. Interactive trading software, complemented with case studies, will be used to simulate the daily activities of a real trading room. Students will design the trading algorithms, execute the orders and analyse the trading outcomes.

## Important Academic Dates

Information about important academic dates including deadlines for withdrawing from units are available at <https://www.mq.edu.au/study/calendar-of-dates>

## Learning Outcomes

On successful completion of this unit, you will be able to:

- ULO1:** Explore the trading process and identify relevant information that affect trading decisions.
- ULO2:** Design and operate computer-based trading algorithms.
- ULO3:** Interpret and apply theoretical predictions and findings to real-world global financial markets.
- ULO4:** Identify trading problems and learn how to solve them.

## General Assessment Information

### Late Assessment Submission Penalty (written assessments)

Unless a Special Consideration request has been submitted and approved, a 5% penalty (of the total possible mark) will be applied each day a written assessment is not submitted, up until the

7th day (including weekends). After the 7th day, a grade of '0' will be awarded even if the assessment is submitted. Submission time for all written assessments is set at 11.55pm. A 1-hour grace period is provided to students who experience a technical concern.

For any late submissions of time-sensitive tasks, such as scheduled tests/exams, performance assessments/presentations, and/or scheduled practical assessments/labs, students need to submit an application for [Special Consideration](#).

## Assessment Tasks

Name	Weighting	Hurdle	Due
<a href="#">In Class Quizzes</a>	20%	No	Refer to iLearn
<a href="#">Group Project</a>	30%	No	Refer to iLearn
<a href="#">Final Exam</a>	50%	No	During exam period

### In Class Quizzes

Assessment Type [1](#): Quiz/Test

Indicative Time on Task [2](#): 15 hours

Due: **Refer to iLearn**

Weighting: **20%**

Students will be required to complete a series of in-class quizzes.

On successful completion you will be able to:

- Explore the trading process and identify relevant information that affect trading decisions.
- Design and operate computer-based trading algorithms.
- Interpret and apply theoretical predictions and findings to real-world global financial markets.
- Identify trading problems and learn how to solve them.

### Group Project

Assessment Type [1](#): Project

Indicative Time on Task [2](#): 25 hours

Due: **Refer to iLearn**

Weighting: **30%**

Students will conduct simulation exercise and produce quantitative and qualitative analysis and

write reports of 1,500 to 3,000 words.

On successful completion you will be able to:

- Explore the trading process and identify relevant information that affect trading decisions.
- Design and operate computer-based trading algorithms.
- Interpret and apply theoretical predictions and findings to real-world global financial markets.
- Identify trading problems and learn how to solve them.

## Final Exam

Assessment Type <sup>1</sup>: Examination

Indicative Time on Task <sup>2</sup>: 30 hours

Due: **During exam period**

Weighting: **50%**

A 2 hour final exam will be conducted during University Exam Period.

On successful completion you will be able to:

- Explore the trading process and identify relevant information that affect trading decisions.
- Interpret and apply theoretical predictions and findings to real-world global financial markets.
- Identify trading problems and learn how to solve them.

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<sup>1</sup> If you need help with your assignment, please contact:

- the academic teaching staff in your unit for guidance in understanding or completing this type of assessment
- the Writing Centre for academic skills support.

<sup>2</sup> Indicative time-on-task is an estimate of the time required for completion of the assessment task and is subject to individual variation

## Delivery and Resources

Refer to iLearn

## Policies and Procedures

Macquarie University policies and procedures are accessible from [Policy Central](https://policies.mq.edu.au) (<https://policies.mq.edu.au>). Students should be aware of the following policies in particular with regard to Learning and Teaching:

- [Academic Appeals Policy](#)
- [Academic Integrity Policy](#)
- [Academic Progression Policy](#)
- [Assessment Policy](#)
- [Fitness to Practice Procedure](#)
- [Assessment Procedure](#)
- [Complaints Resolution Procedure for Students and Members of the Public](#)
- [Special Consideration Policy](#)

Students seeking more policy resources can visit [Student Policies](https://students.mq.edu.au/support/study/policies) (<https://students.mq.edu.au/support/study/policies>). It is your one-stop-shop for the key policies you need to know about throughout your undergraduate student journey.

To find other policies relating to Teaching and Learning, visit [Policy Central](https://policies.mq.edu.au) (<https://policies.mq.edu.au>) and use the [search tool](#).

## Student Code of Conduct

Macquarie University students have a responsibility to be familiar with the Student Code of Conduct: <https://students.mq.edu.au/admin/other-resources/student-conduct>

## Results

Results published on platform other than [eStudent](#), (eg. iLearn, Coursera etc.) or released directly by your Unit Convenor, are not confirmed as they are subject to final approval by the University. Once approved, final results will be sent to your student email address and will be made available in [eStudent](#). For more information visit [ask.mq.edu.au](https://ask.mq.edu.au) or if you are a Global MBA student contact [globalmba.support@mq.edu.au](mailto:globalmba.support@mq.edu.au)

## Academic Integrity

At Macquarie, we believe [academic integrity](#) – honesty, respect, trust, responsibility, fairness and courage – is at the core of learning, teaching and research. We recognise that meeting the expectations required to complete your assessments can be challenging. So, we offer you a range of resources and services to help you reach your potential, including free [online writing and maths support](#), [academic skills development](#) and [wellbeing consultations](#).

## Student Support

Macquarie University provides a range of support services for students. For details, visit <http://students.mq.edu.au/support/>

## The Writing Centre

The Writing Centre provides resources to develop your English language proficiency, academic writing, and communication skills.

- [Workshops](#)
- [Chat with a WriteWISE peer writing leader](#)
- [Access StudyWISE](#)
- [Upload an assignment to Studiosity](#)
- [Complete the Academic Integrity Module](#)

The Library provides online and face to face support to help you find and use relevant information resources.

- [Subject and Research Guides](#)
- [Ask a Librarian](#)

## Student Services and Support

Macquarie University offers a range of [Student Support Services](#) including:

- [IT Support](#)
- [Accessibility and disability support](#) with study
- [Mental health support](#)
- [Safety support](#) to respond to bullying, harassment, sexual harassment and sexual assault
- [Social support including information about finances, tenancy and legal issues](#)

## Student Enquiries

Got a question? Ask us via [AskMQ](#), or contact [Service Connect](#).

## IT Help

For help with University computer systems and technology, visit [http://www.mq.edu.au/about\\_us/offices\\_and\\_units/information\\_technology/help/](http://www.mq.edu.au/about_us/offices_and_units/information_technology/help/).

When using the University's IT, you must adhere to the [Acceptable Use of IT Resources Policy](#). The policy applies to all who connect to the MQ network including students.