FINN 6210-U90
Financial Elements of Derivatives
Fall 2016

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Textbook:

About this Class
This course provides the student with an introduction to derivatives markets and pricing models. Topics include, futures and options, binomial option pricing model, Black-Scholes-Merton option pricing model, term structure models and interest rate derivatives.

Academic Integrity
I take academic dishonesty very seriously, and I expect you to do so as well. You are responsible for understanding the University’s policy regarding Academic Integrity. That policy can be found in the 2016-2017 Graduate Catalog.

Electronic Communications
All students at UNC-Charlotte are assigned a student email account, which is the official means of communication between the University and the student. Although I will certainly respond to you if you use another email system, you should be aware that any class-wide announcements that I send through email will be sent to your UNC-Charlotte ‘49er account.

Grading Policies
There will be two midterm exams and one cumulative final exam. The midterms will each count for 20% of your final grade, and the final will count for 50% of your final grade. The format of the tests will be a mixture of discussion questions and problems. I will also assign homework periodically, which I will grade. Your average score on these problem sets will account for the remaining 10% of your grade. The final exam will be administered on Tuesday, December 13, 2016, 5:30 pm – 8:00 pm.

Grading Scale
The lower bounds for final grades of A, B, C will be no higher than 90, 80, and 70 percent of the total available points, respectively. Grades will be curved if necessary.

Missed Tests
Make up exams will only be administered if your absence is unavoidable. You must make me aware of any such unavoidable absences as soon as possible after you learn of them so that an alternative exam time can be set.

Statement on Diversity
The Belk College of Business strives to create an inclusive academic climate in which the dignity of all individuals is respected and maintained. Therefore, we celebrate diversity that includes, but is not limited to ability/disability, age, culture, ethnicity, gender, language, race, religion, sexual orientation, and socio-economic status.