FINN 6210-U90  
Financial Elements of Derivatives  
Fall 2021

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**About this Class**

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

**Academic Integrity**

I take academic honesty 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 2021-2022 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 Canvas will be sent to your UNC-Charlotte account.

**Grading Policies**

There will be one midterm exam and one cumulative final exam. The midterm will 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 multiple choice, discussion questions, and problems. There will be several homework assignments and Canvas quizzes. Your average score on homework and quizzes will account for the remaining 30% of your grade. The final exam will be administered on Tuesday, December 14, 2021, 5:30 pm – 8:15 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.

**Statement on Disability Accomodations**

UNC Charlotte is committed to access to education. If you have a disability and need academic accommodations, please provide a letter of accommodation from Disability Services early in the semester. For more information on accommodations, contact the Office of Disability Services at 704-687-0040 or visit their office in Fretwell 230.
Statement on Mask Wearing

It is the current policy of UNC Charlotte that as a condition of on-campus enrollment, all students are required to engage in safe behaviors to avoid the spread of COVID-19 in the 49er community. Such behaviors specifically include the requirement that all students properly wear CDC-compliant face coverings in all indoor spaces on campus, including classrooms and labs, regardless of vaccination status. Failure to comply with this policy in the classroom or lab may result in dismissal from the current class session. If the student refuses to leave the classroom or lab after being dismissed, the student may be referred to the Office of Student Conduct and Academic Integrity for charges under the Code of Student Responsibility. Because refusal to wear a mask threatens the health of other students, I may additionally adjourn class temporarily or for the remainder of the class period to ensure a safe learning environment.