

MFE5130 – Financial Derivatives
First Term 2019 – 20
Midterm Examination Important Notes

1. Date: 6-Nov-2019 (Wednesday)

Starting Time: 1:30pm (**You should arrive at the Exam Venue at least 15 minutes before 1:30pm**)

Exam Venue: **F302 @ Shaw College**

Duration of the Examination: 2 hours

Scope:

Chapter 1 to Chapter 8

Covered Materials: All the materials from the lecture notes, class activities, tutorial notes and assignments.

How to prepare the examination?

- i. Review the teaching materials.
- ii. Re-do the problems in the assignments, tutorial materials and class activities in order to understand the techniques for solving the problems.

2. **Closed book and closed Notes**; Only one A4 size (double-sided) personal notes **WITHOUT** any attachment is allowed. *Your personal notes will be checked during the examination.* The non-standard personal notes will be subject to ***penalty*** and ***confiscated*** in the examination.
3. Any form of dictionary is **NOT** allowed.
4. Scientific *Non-programmable* calculator **IS MUST**. We do not give special consideration to your answers because your calculator does not work properly during the exam.