Midterm Information

• The midterm will be held in class on Wednesday, October 16th.
  o Day section – 10:30-11:50 AM, K-MEC 3-50
  o Evening section – 6:00-7:20 PM, K-MEC 3-70

• The exam will cover all of the material from “Zeroes and coupon bonds” to “No arbitrage pricing,” excluding repos, immunization, and inverse floaters.

• I will hold a question and answer session on Tuesday, October 15, from 5:00-6:30 PM, in K-MEC 5-75.

• My grader, Minyuan Zhao, will be available to answer questions on Monday, October 14th (not from 12-3 PM) and on Tuesday, October 15th in the morning. You can reach her at 212-998-0881, mzhao@stern.nyu.edu, in K-MEC 7-174.

• You may bring a financial calculator and one 8.5x11 inch page of notes (both sides).

• You must take each of your exams with your section as scheduled. Otherwise, with the following two exceptions, your grade for the exam will be zero.
  o In case of a legitimate, foreseeable conflict, in order to take the exam at a different time, you must make a request by email at least one week prior to the exam, and obtain my permission prior to the exam.
  o In case of an emergency, you must provide formal, written verification, such as a letter from a doctor.