Risk Management – Fin 5316
Syllabus
Spring 2016

General Information

Professor: Erik Devos
Office: COBA 247
Phone: 747.7770
e-mail: hdevos@utep.edu
Office Hrs T 4:30 pm-5:30 pm or by appointment

Class Meetings

T 5:30 – 9:30 – Rm GBC – 520A
S 8:00 – 12:00 – Rm GBC – 520A

Course Materials

- Futures and Options Markets, by John Hull, 8th ed.
  ISBN 978-0-13-299334-0
- Course Notes will be posted online for download
- Financial Calculator: BA II + is recommended, or laptop computer
- Excel
- Financial Blogs and web sites to visit: finance.yahoo.com, moneycentral.msn.com
- It is recommended to bring a computer or other device that can run excel for each class

Objectives

The objective of this class will be on the application of options and futures contracts use to mitigate financial risk.

Exams

There will be two exams. Each exam will be worth 300 points.

Projects

8 excel based class projects are required. They will be detailed in class. Video links will be available as a guide to completing the projects.

Point Breakdown

Projects

-2 Exams (300, each)	600
-Sharpe Portfolio	100
-Portfolio Eval	50
-VaR model	100
-EWMA estimate	100
-E-Mini Cross Hedge	50
-Option Trade	50
-Future option and option hedge	50
-Implied Volatility	100

Total Points 1200

Grading is on a straight scale 90 – A, 80 – B, 70 – C, …

If you have a disability and need classroom accommodations, please contact The Center for Accommodations and Support Services (CASS) at 747-5148, or by email to cass@utep.edu, or visit their office located in UTEP Union East, Room 106. For additional information, please visit the CASS website at www.sa.utep.edu/cass.

Schedule

April 19	Chp 20 VaR	Shrp Port Due Apr 23
April 23	Var Sprd Sheets, Chp 2	Port Eval Due Apr 26, VaR Mod Apr 30
April 26	Chp 3	EWMA due May 3
April 30	Chp 5	E-mini hedge Due May 10
May 3	Chp 9	
May 7	Exam 1	
May 10	Chp 10	Implied Volatility Due May 14
May 14	Chp 11	Option Trade Due May 21
May 17	Chp 12	Futures Option Hedge Due May 28
May 21	Chp 16	
May 24	Chp 17	
May 28	Exam 2	