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.
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<td>Port Eval Due Apr 26, VaR Mod Apr 30</td>
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