General Information
Professor: Erik Devos
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Phone: 747.7770
e-mail: hdevos@utep.edu
Office Hrs MT 5:00 pm-5:30 pm, or by appointment

Class Meetings
M 5:30 – 9:30 – Rm GBC – 520B
T 5:30 – 9:30 – Rm GBC – 520B

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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