Risk Management – Fin 5316
Syllabus
Spring 2017

General Information

Professor: Erik Devos
Office: COBA 102
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.

Schedule

Date:	Material covered	Projects due
T April 20	Chp 20 VaR	
M April 24	Var Sprd Sheets, Chp 2	Shrp Port
T April 27	Chp 3	Port Eval
M May 1	Chp 5	VaR Mod
T May 4	Chp 9	EWMA
M May 8	Exam 1	
T May 11	Chp 10	E-mini hedge
M May 15	Chp 11	
T May 18	Chp 12	Implied Volatility
M May 22	Chp 16	
T May 25	Chp 17	Option Trade
M May 29	Memorial Day break	
T June 1	Exam 2	Futures Option Hedge