

Total No. of Questions : 07] [SET-A] [Total No. of Printed Page : 02

FINAL EXAMINATION – JULY 2017
MASTER OF BUSINESS ADMINISTRATION (MBA)

Second Year - Fourth Semester
(Finance Group)

4MBA 9

Financial Derivatives

Time : 3 Hours

Max Marks : 70
Min. Marks : 28

-
- Note : (i) Attempt Any Four from section “A”
(ii) Attempt Any Three from section “B”
(iii) Section “C” is compulsory.
-

SECTION – “A” (Any Four)

4 × 5 = 20

Q.1. Write short notes on:- (Any four)

- (i) Clearing house
- (ii) Forward market
- (iii) Types of Traders
- (iv) Swaps Markets
- (v) Function of future market
- (vi) Stock exchange

SECTION – “B” (Any Three)

3 × 12 = 36

Q.2. Briefly explain the present scenario of financial derivative market in India?
Explain the features and types of financial derivatives?

Q.3. Explain the pricing and Trading Mechanism in future market?

Q.4. Explain in detail the hedging strategies using future?

Q.5. What are interest rate derivatives securities? How is stock exchange related to interest rate future?

Q.6. What are the risk associated with trading in future market explain in detail?

Total No. of Questions : 07] [SET-A] [Total No. of Printed Page : 02

FINAL EXAMINATION – JULY 2017
MASTER OF BUSINESS ADMINISTRATION (MBA)

Second Year - Fourth Semester
(Finance Group)

4MBA 9

Financial Derivatives

Time : 3 Hours

Max Marks : 70
Min. Marks : 28

-
- Note : (i) Attempt Any Four from section “A”
(ii) Attempt Any Three from section “B”
(iii) Section “C” is compulsory.
-

SECTION – “A” (Any Four)

4 × 5 = 20

Q.1. Write short notes on:- (Any four)

- (i) Clearing house
- (ii) Forward market
- (iii) Types of Traders
- (iv) Swaps Markets
- (v) Function of future market
- (vi) Stock exchange

SECTION – “B” (Any Three)

3 × 12 = 36

Q.2. Briefly explain the present scenario of financial derivative market in India?
Explain the features and types of financial derivatives?

Q.3. Explain the pricing and Trading Mechanism in future market?

Q.4. Explain in detail the hedging strategies using future?

Q.5. What are interest rate derivatives securities? How is stock exchange related to interest rate future?

Q.6. What are the risk associated with trading in future market explain in detail?

SECTION – “C”
(Compulsory Question)

14

Q.7. Explain Block schools option? How is it correlated in Bionomial model?

-----X-----

SECTION – “C”
(Compulsory Question)

14

Q.7. Explain Block schools option? How is it correlated in Bionomial model?

-----X-----