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COER University END SEMESTER EXAMINATION, EVEN SEM 2022-23

Time : 3 hours Program Name : MBA Course Name : Financial Derivative Total Marks : 100 : IV Semester Course Code : SOB626

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Note: All questions are compulsory. No student is allowed to leave the examination hall before the completion of the time. time. BI ----

| | | | DE |
|---------|---|------|----|
| Q. No 1 | Attempt Any Four Parts. Each Question Carries 5 Marks. | CO 1 | 2 |
| (a) | Examine the various criticisms that hovers around financial derivatives | CO 1 | 2 |
| (b) | Draw the chart representing types of derivatives with their nature. | CO 1 | 2 |
| (c) | Discuss the traders involved in derivative trading. | CO 1 | 2 |
| (d) | What are the underlying assets for a derivative instrument? | CO 1 | 2 |
| (e) | Examine the factors contributing to the growth of Derivatives | | |
| | La E Marke | CO | BL |
| Q. No 2 | Attempt Any Four Parts. Each Question Carries 5 Marks. | CO 2 | 2 |
| (-) | Evaluin the nature and working of Stock Index Futures | | 2 |

| Q. NO Z | Attempt Any Four Parts. Each Question cumber | CO 2 | 2 |
|---------|--|------|---|
| (a) | Explain the nature and working of Stock Index Futures | CO 2 | 2 |
| (b) | Discuss the role and function of basket trading. | CO 2 | 2 |
| (c) | "Forward contracts are most useful as tailor made contracts Justify your answer in the | | |
| | light of Classification of Forward Contracts | CO 2 | 2 |
| (d) | Discuss the process of Mark to Market and its mechanism | CO 2 | 2 |
| (e) | Discuss the functions of Financial Futures Contracts | | |
| | | | |

| | | Corrigo E Marks | CO | BL |
|---------|---|---|------|----|
| Q. No 3 | Attempt Any Four Parts. Each Question Carries 5 Marks. | | CO 3 | 4 |
| (a) | What are the key regulatory guidelines issu | the relient footures of a swap | CO 3 | 4 |
| (b) | What is a financial swap? List and explain | "De sour agree justify your answer | CO 3 | 4 |
| (c) | "Swaps are revised version of Barter system | m ² Do you agree, justify your answer llowing fixed rates of interest in German | CO 3 | 4 |
| (d) | Firm A and Firm B are offered the to Mark(DEM) and French Franc(FRF) | FRF | | |
| | FirmDEMA6.00% | 9.60% | | |
| | B 8.0% Analyze the different ways of arranging | swap liabilities of both the firms on the | | |
| (e) | basis of above table using process of inter Demonstrate how debt equity swap countries(LDC) | contract are good for less developed | CO 3 | 4 |

| | The Party Fact Question Carries 10 Marks. | CO | BL | |
|---------|---|------|----|---|
| Q. No 4 | Attempt Any Two Parts. Each Question Carries To Fighter | CO 4 | 3 | |
| (a) | Long call and short put are strategies for the burnish marker. Explain this burners | CO 4 | 3 | |
| (b) | Demonstrate the application process of options as derivative contracts | CO 4 | 3 | |
| (c) | Compare and contrast between European and American Options with their appreation | 004 | | |
| | in option trading | | | - |

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| Attempt Any Two Parts, Each Question Carries 10 Marks. | | CO | BL | _ |
|--|--|------|----|---|
| Q. NO 5 | Attempt any two raise series options are rights. Do you agree? | CO 5 | 2 | |
| (a) | Future contracts are obligations, whereas options are rights. Do you agreed | CO 5 | 2 | 1 |
| (h) | Discuss the practical implications of financial derivatives in investment strategy | 05 | 2 | _ |
| (0) | Discuss the process of hedging | CO 5 | 2 | |
| (c) | Define hedging and explain the different positions in the process of hedging | | | 1 |

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