

B.B.A. SEM – VI (2015 CBCS COURSE) : SUMMER - 2018
SUBJECT : ELECTIVE – IV : 7) INTRODUCTION TO DERIVATIVES – EQUITY & CURRENCY (FINANCIAL MARKET)

Day : **Friday**
Date : **04/05/2018**

S-2018-1641

Time : **10.00 AM TO 01.00 PM**
Max. Marks : 100

N.B.

- 1) Attempt any **FOUR** questions from Section – I and any **TWO** questions from Section – II.
 - 2) Figures to the right indicate **FULL** marks.
 - 3) Answers to both the sections should be written in **SEPARATE** answer book.
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SECTION – I

- Q.1** Explain the following terms: (15)
- a) Derivatives
 - b) Put Options
 - c) Call Options
- Q.2** Explain how Future Pricing is done? (15)
- Q.3** Which factors affect Option Pricing? (15)
- Q.4** Explain the strategies using currency futures. (15)
- Q.5** Write short note on any **TWO** of the following: (15)
- a) Speculation
 - b) Arbitrage
 - c) Pay off of futures

SECTION – II

- Q.6** Write a detailed note 'Derivatives' as a Risk Management tool. (20)
- Q.7** Explain the following terms: (20)
- a) Option Payouts
 - b) Option Strategies
- Q.8** Write a note on clearing and settlement mechanism of currency futures. (20)

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