CDOE

BACHELOR OF BUSINESS ADMINISTRATION (CBCS- 2018 COURSE)

B.B.A. Sem-VI : WINTER :- 2021

SUBJECT: INTRODUCTION TO DERIVATIVES : EQUITY & CURRENCY

Day : Tuesday
Date 22-02-2022

W-18972-2021

Time : 10:00 AM-01:00 PM
Max. Marks: 70

N.B.

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

SECTION – I

Q.1 Elaborate the Payoff Charts and Diagrams for Option Contract. **(10)**

Q.2 What do you mean by Risk? Explain in detail Risk Management Process. **(10)**

Q.3 Explain the concept of Futures and Options with suitable examples. **(10)**

Q.4 Write detailed note on the concept of Hedging and Arbitrage. **(10)**

Q.5 Explain the types of Settlement in Derivatives Market. **(10)**

Q.6 Write short notes on any **TWO**: **(10)**

a) Forward Contracts
b) Factors affecting Option Premium
c) Clearing Mechanism
d) Participants in Derivatives Market

SECTION - II

Q.7 Explain the Objectives and Functions of NSCCL (National Securities Clearing Corporation Limited). **(15)**

Q.8 What do you mean by Derivatives? Explain the factors driving growth of Derivatives Market. **(15)**

Q.9 Write detailed note on the Currency Markets and factors affecting Currency Market. **(15)**

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