

4M6405

Roll No. :

MOATotal Printed Pages : **2****4M6405**

M.B.A. (Sem. IV) (Main& Back) Examination, May/June-2011
M-405 : Financial Derivatives (Major)

Time : **3 Hours]****[Total Marks : 70****[Min. Passing Marks : 28**

The question paper is divided in two sections. There are sections A & B. Section A contains 6 questions out of which the candidate is required to attempt any 4 questions. Section B contains short case study/application base 1 question which is compulsory. All questions are carrying equal marks.

Use of following supporting material is permitted during examination.
(Mentioned in form No. 205)

1. _____ **NIL** _____2. _____ **NIL** _____

SECTION - A

- 1 Write the regulation of derivative trading in India.
- 2 How 'Long position and short position' can be offsetting in futures contracts ? Explain with a suitable example.
- 3 What is the difference between forward and futures markets ? Briefly explain.
- 4 Explain following terms :
(a) Clearing house (b) Specification of futures contract (c) Eligibility criteria for stocks in F&O (d) Cost of carry model in futures (e) Open interest position (f) Put option (g) Strike price.

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