

SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN
(AUTONOMOUS)

(Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC)

Chromepet, Chennai - 600 044.

M.Com. A&F - END SEMESTER EXAMINATIONS APRIL - 2024

SEMESTER - II

23PAFET2002 - Derivatives Market

Total Duration : 2 Hrs. 30 Mins.

Total Marks : 60

Section B

Answer any **SIX** questions ($6 \times 5 = 30$ Marks)

1. Define Derivatives. Give a brief note on various Derivative Products.
2. Classify the participants in the derivatives market.
3. Define Futures. State the applications of Futures Hedging.
4. Classify the various risks involved in Trading Futures.
5. Define Index Futures. State its salient features.
6. State the applications of Hedging and Arbitrage in Index Futures.
7. Prepare a brief account of the measurement of Interest Rate Risk.
8. Examine the types of Options.

Section C

I - Answer any **TWO** questions ($2 \times 10 = 20$ Marks)

9. Explain the role and economics of the derivatives market in India.
10. State the applications of the Margining and Mark to Market (MTM) concept in Futures with Illustrations.
11. Explain the theories of Futures Pricing.
12. Determine the process of Hedging the Interest Rate Risk in the derivatives market.

II - Compulsory question ($1 \times 10 = 10$ Marks)

13. Classify the trading strategies of Options.
