



K. K. Wagh Institute of Engineering Education & Research, Nashik
(An Autonomous Institute From A.Y. 2022-23)

	WINTER-2023		
	Exam Seat No.:		
	Academic Year:2023-2024	Semester:III	
	Name of Programme:MBA	Pattern:2022	
	Name of Course:Derivatives Market	Course Code:MBA22 3 2 10	
	Max. Marks:30	Duration:1 Hrs 15 Min	

	<p>Instructions: Candidates should read carefully the instructions printed on the Question Paper and on the cover page of the Answer Book, which is provided for their use.</p> <ol style="list-style-type: none">1. This question paper contains 2 page(s).2. Answer to each new question is to be started on a new page.3. Assume suitable data wherever required, but justify it.4. Draw the neat labelled diagrams, wherever necessary.5. The last columns indicates the Course Outcome and level of Blooms Taxonomy of the Question/sub-question.6. Solve (a) or (b) from Q1 to Q5	
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Question No. 1 Attempt following Question

- 1 a) Write down the four main participants in Indian Derivatives Market with examples. (6) 1

OR

- 1 b) Write down two different types of Markets in Indian also write down the differences between Cash market and Derivatives market. (6) 1

Question No. 2 Attempt following Question

- 2 a) Define Forward and Future contract and also list down the difference between them. (6) 2

OR

- 2 b) Define the following. (6) 2

- 1) Clearing and Settlement Process
- 2) Margins In Derivatives Market

Question No. 3 Attempt following Question

- 3 a) Define Various Types of Orders in Derivatives Market (6) 3

OR

- 3 b) Define Market Risk and Liquidity Risk (6) 3

Question No. 4 Attempt following Question

- 4 a) Suppose that Share price of HCL share is 900 Rs. And Mr. DSK wants to buy an Call option at the rupees 1000 Rs, for this Mr. DSK is ready to pay the premium amount Rs 20 rs. Then find out below values (6) 4

1. Strike price
2. Spot Price
3. ITM price
4. OTM Price
5. Break Even point
6. Max Loss and Max Profit for buyer of Call option

OR

- 4 b) Suppose that Share price of HCL share is 600 Rs. And Mr. DSK wants to buy an Put option at the rupees 550 Rs, for this Mr. DSK is ready to pay the premium amount Rs 30 rs. Then find out below values (6) 4

1. Strike price
2. Spot Price
3. ITM price
4. OTM Price
5. Break Even point
6. Max Loss and Max Profit for buyer of Put option

Question No. 5 Attempt following Question

- 5 a) Summarize the idea of Interest rate Swap (6) 5

OR

- 5 b) Summarize the idea of Currency Swap (6) 5