



AJEENKYA

D Y PATIL UNIVERSITY

End Term Examinations (December 2018)

School : School of Management

Program: BBA FS

Course: Derivatives & Commodities Market

Course Code: MGT310

Semester: V

Max Marks: 30

Duration (mins): 60

- Note : 1. Figures to the right indicates full marks.
2. Attempt any three questions

Q 1. Who are the participants of commodities and derivatives markets
(10)

Q 2. Explain the payoff of futures along with payoff chart, cash and carry arbitrage
(10)

Q 3. How do we hedge with options ?
(10)

Q 4. Role of SEBI in ensuring investor protection for derivatives
(10)

Q 5. Short Notes (any two)
(10)

- a) Long Hedge b) American and European option
c) NSCCL d) Arbitrage