



AJEENKYA

D Y PATIL UNIVERSITY

End Term Examinations (December 2018)

School : School of Management

Program: MBA Finance

Course: Derivatives and Risk Management

Course Code: MGT631

Semester: III

Max Marks: 30

Duration (mins): 60

Note : 1. Figures to the right indicates full marks.

2. Attempt any three questions

- Q 1. What are the features and importance of derivatives ? (10)
- Q 2. Explain the Hedging strategies with futures (10)
- Q 3. Discuss the options strategies along with payoff charts (10)
- Q 4. What are the different types of risk in derivatives market ? (10)
- Q 5. Short Notes (any two) (10)
- a) Cross Hedge b) American and European option
- c) Strategic Risk d) Arbitrage