



ADITYA DEGREE COLLEGES: AU REGION
IV SEMESTER - MID - I - EXAMINATIONS

Course: II BBA

Max. Marks: 60 M

Date: 08-02-2025

Time: 3 hrs

Subject: DERIVATIVES & RISK MANAGEMENT (Finance Management Minor)

SECTION - A

Answer any five from the following questions

5 x 4 = 20 M

1. Regulation for derivatives trading.
2. Explain about pay-off's.
3. Beta hedging ratio.
4. Optional hedging ratio.
5. Explain about OTC derivatives.
6. Explain about currency futures.
7. Explain about SWAPS.
8. Explain about options.

SECTION - B

Answer all questions from the following.

4 x 10 = 40M

9. a) Define derivatives & types of derivatives?

(OR)

b) Exchange traded Vs OTC derivatives.

10. a) SEBI guidelines related to derivatives trade.

(OR)

b) Define forward markets and limitations of forward markets.

11. a) Explain about stock index futures, commodity futures, currency futures in detail.

(OR)

b) Explain about basic hedging practices and their types.

12. a) Cash settlement Vs Physical settlement.

(OR)

b) Explain about exchange traded derivatives (ETD's) & explain about their characteristics.