

Roll No.

Total No. of Questions : 13]

[Total No. of Printed Pages : 3

DQ-18

M.B.A. IVth Semester (New/Ex.)

Examination, 2019

Financial Risk Management

Paper - FSB-4

Time : 3 Hours]

[Maximum Marks : 80

SECTION - 'A'

4×8=32

Short Answer Type Questions

Note :- Attempt any Four question. Each question carries 8 marks.

1. Discuss the meaning and objectures of Risk Management.
2. What are the various types of Risk.

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P.T.O.

3. Define currency option ? Also differentiate between call option and Put option.
4. What do you understand by Derivatives Also explain the types of Derivatives.
5. Describe the advantages and disadvantages of futures Market.
6. Define Swaps. What are the various types of Swaps ?
7. Explain the recent trends is Derivatives Market in India.
8. What do you mean by foreign Exchange Market ? Discuss its functions and participants. <http://www.onlinebu.com>

SECTION - 'B'

3×16=48

Long Answer Type Questions

Note :- Attempt any three questions. each question carries 16 marks.

9. State the difference between forward and future market Also explain about the futures Market Trading Mechanism.
10. Explain Black scholes option pricing Model, what are the variasus needed is this model to calculate the option price ?

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11. Discuss the process and various techniques of corporate Risk Management
12. Distinguish between Interest Rate Swaps and currency swaps
How does currency swaps reduce exposure to risk ?
13. List down and explain in detail the different types of players in derivatives market.



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