

FINANCE GROUP

Course: Financial Derivatives

Credit: 2

Last Submission Date: April 30 (for January Session)

October 31, (for July session)

Max. Marks:-30

Min. Marks:-12

Note:-attempt all questions.

Que.1 What do you mean by fundamental analysis? Differentiate between fundamental and technical analysis.

Que.2 Briefly explain efficient market hypothesis? Also explain the various forms of efficient market hypothesis .

Que.3 Discuss Markowitz portfolio theory and capital pricing model.

Que.4 Write a short note on Sharpe index and Jensen index .

Que.5 What do you mean by derivatives ? Explain the types of derivatives.

Que.6 Briefly explain option and its types?

Que.7 Write a short notes on models for valuing options ?

Que.8 Write a short note on Sharpe index model. Also explain Sharpe ratio optional portfolio.

Que.9 What do you mean by stock indexes and explain its types and its objective?

Que.10 Briefly explain role and importance of SEBI .