

Course Code:2PGDFM2
Course: Financial Derivatives
Credit: 5
Last Submission Date: April 30 (for July session)
October 31, (for January 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 .