

FINANCIAL DERIVATIVES – 4539222

REVISION QUESTIONS

Q.1 Explain the terms with examples

1. Imperfect hedge
2. Implied volatility
3. Covered call writing
4. Upside and downside risk
5. American option
6. Currency swaps
7. Hedge ratio
8. Basis Rate
9. Basis Risk
10. Derivatives
11. Forward Rate Agreement
12. Options
13. Speculation
14. Upside and downside risks
15. Interest rate risk
16. Cost of Carry
17. Swaps
18. Binomial Options
19. Covered and Spread
20. Spread
21. Combinations
22. Risk free security
23. Forward
24. Equity swaps
25. Butterfly spread
26. Swaptions
27. Covered options
28. Open interest
29. Arbitrage Gain
30. Hedging

Q.2 Explain what meant by counterparty risk? In which type of derivative contract counterparty risk is eliminated?

Q.3 Differentiate between Forward Contracts and Futures Contracts.

Q.3A What is derivative? Explain features of derivatives. Bring out the difference between the forward, future and options contracts in detail.

Q.3B "Futures contracts are improvised forward contracts." Do you agree with the statement – Explain the statement in the light of difference between forward and future contract.

Q.3C Write the difference between Futures contract and options contract.

Q.4 State the assumptions underlying the Black and Scholes model with proper justification.

Q.5 Explain the concept of moneyness in options. How it affects the options premium?

OR

Explain the moneyness of the option with example and write in the money /out of the money etc (Theory or Practical example of moneyness in the option).

Financial Derivatives Questions And Solutions

Joacim Rocklöv



Financial Derivatives Questions And Solutions:

This book delves into Financial Derivatives Questions And Solutions. Financial Derivatives Questions And Solutions is a vital topic that must be grasped by everyone, from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Financial Derivatives Questions And Solutions, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:
 - Chapter 1: Introduction to Financial Derivatives Questions And Solutions
 - Chapter 2: Essential Elements of Financial Derivatives Questions And Solutions
 - Chapter 3: Financial Derivatives Questions And Solutions in Everyday Life
 - Chapter 4: Financial Derivatives Questions And Solutions in Specific Contexts
 - Chapter 5: Conclusion
 2. In chapter 1, the author will provide an overview of Financial Derivatives Questions And Solutions. This chapter will explore what Financial Derivatives Questions And Solutions is, why Financial Derivatives Questions And Solutions is vital, and how to effectively learn about Financial Derivatives Questions And Solutions.
 3. In chapter 2, the author will delve into the foundational concepts of Financial Derivatives Questions And Solutions. This chapter will elucidate the essential principles that need to be understood to grasp Financial Derivatives Questions And Solutions in its entirety.
 4. In chapter 3, the author will examine the practical applications of Financial Derivatives Questions And Solutions in daily life. The third chapter will showcase real-world examples of how Financial Derivatives Questions And Solutions can be effectively utilized in everyday scenarios.
 5. In chapter 4, this book will scrutinize the relevance of Financial Derivatives Questions And Solutions in specific contexts. This chapter will explore how Financial Derivatives Questions And Solutions is applied in specialized fields, such as education, business, and technology.
 6. In chapter 5, this book will draw a conclusion about Financial Derivatives Questions And Solutions. This chapter will summarize the key points that have been discussed throughout the book.
- The book is crafted in an easy-to-understand language and is complemented by engaging illustrations. This book is highly recommended for anyone seeking to gain a comprehensive understanding of Financial Derivatives Questions And Solutions.

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