

No. of Printed Pages : 03

Roll No.

CC-367

M.B.A. EXAMINATION, May 2017

(Fourth Semester)

(Main & Re-appear)

FM-11

COMMODITY DERIVATIVES

Time : 3 Hours]

[Maximum Marks : 70

Before answering the question-paper candidates should ensure that they have been supplied to correct and complete question-paper. No complaint, in this regard, will be entertained after the examination.

Note : Attempt *Five* questions in all, selecting at least *one* question from each Unit. All questions carry equal marks.

Unit I

1. Explain the accounting and taxation issues of commodity derivatives in India with examples.

(1-15/20)M-CC-367

P.T.O.

2. Explain the following :

- (a) Financial Derivatives Vs. Commodity Derivatives
- (b) Hedgers and Speculators in Commodity Derivatives.

Unit II

- 3. Discuss the commodity futures and the structure of the commodity futures markets in India.
- 4. Explain the various benefits of commodity futures markets in India and working of commodity market.

Unit III

- 5. Explain the following :
 - (a) Cost of Carry Model
 - (b) Arbitrage in Commodity Derivatives.
- 6. Discuss the various factors affecting the pricing of commodity derivatives with examples.

Unit IV

- 7. What is NCDEX ? Explain the procedure of trading systems, delivery and settlement on NCDEX.
- 8. Explain the following :
 - (a) Risk Management on Commodity Exchange
 - (b) Types of Order.