

Name:
Enrolment No:



UNIVERSITY OF PETROLEUM & ENERGY STUDIES
End Semester Examination (Online) – July, 2020

Program: MBA (Energy Trading)

Semester: II

Subject/Course: Energy Derivatives and Risk Management I

Max. Marks: 100

Course Code: OGET 7004

Duration : 3 Hours

IMPORTANT INSTRUCTIONS

1. *The student must write his/her name and enrolment no. in the space designated above.*
2. *The questions have to be answered in this MS Word document.*
3. *After attempting the questions in this document, the student has to upload this MS Word document on Blackboard.*

		Marks	Cos
Q.1	Explain with the help of an example, the various kinds of risks involved in the processes by the energy trading firms.	20	1
Q.2	Explain different type of orders given in an exchange, categorized into price and time conditions. Evaluate the impact of each order on trading.	20	2
Q.3	Summarize the steps involved in processing an OTC trade and understand the action required in each step and its effect in the energy industry.	20	2,4
Q.4	Critically evaluate the working of strip and strap option with the help an example.	20	2,4
Q.5	Differentiate between EMIR and REMIT. Explain the impact of Dodd Franc Act on the energy industry.	20	3

ANSWERS