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|  **logo_unec** **AZƏRBAYCAN DÖVLƏT İQTİSAD UNİVERSİTETİ** |
| **BEYNƏLXALQ İQTİSADİYYAT MƏKTƏBİ** |
| **BEYNƏLXALQ İQTİSADİYYAT (İNGİLİS DİLLİ) KAFEDRASI**Fənn: Maliyyə Bazarları Müəllim: Fəxri Məmmədov Qrup: 1023-1024 **Imtahan****(2017-2018 YAZ)****Suallar** |
| 1. Explain the types of markets.
2. Explain the Consumption Timing role of financial markets
3. Explain the allocation of risk role of financial markets
4. Explain the Separation of ownership and Management role of financial markets
5. What is a hedge fund and mutual fund. Explain the difference
6. Explain the T bill and give its specifications
7. Explain the Commercial Paper and its specifications
8. What is the bankers’ acceptance?
9. What is the difference between Federal Funds rate and Discount rate?
10. What is the broker’s call?
11. Explain the Federal Agency debt and International bonds
12. What are the 4 main risks of corporate bonds. Explain
13. Explain the General obligation and Revenue bonds
14. Explain the mortgage backed securities
15. Explain the Price weighted average index. Give example
16. Explain market value weighted index. Give examples
17. Explain the equally weighted index
18. Explain auction markets
19. Explain market, limit and stop loss order
20. Explain the marginal trading
21. Municipal versus corporate bond problem solving.
22. Corporate bond valuation problem solving
23. T-bill valuation problem solving
24. Stock valuation problem solving
25. Marginal trading problem solving
26. Explain shortselling and give examples
27. Explain the marking to market
28. Distinguish forward from futures
29. Explain difference between futures and options
30. Explain options as a hedging tool
31. Show difference between Call option and Put option
32. Explain difference between Money market and forward hedge.
33. Explain Exchange rate swaps with example
34. Explain interest rate swaps with example
35. Explain currency swaps with examples
36. Explain the reasons to use derivatives
37. Explain OTC and Exchange traded Derivatives
38. Explain the economic benefits of derivatives
39. Explain the no arbitrage pricing of forward contracts. Use 2 investment strategies.
40. What doesn’t Interest rate parity state? Explain using examples
41. Marking to market problem solving
42. Problem solving about interest rate swaps
43. Problem solving about currency swaps.
44. Find the forward exchange rate
45. Find the arbitrage opportunity in forward contracts and current spot price
46. Money market hedge problem solving
47. Option hedge problem solving
48. Covered Interest arbitrage problem solving
49. Hedging with Put option problem solving
50. Hedging with Call option problem solving
51. What does standard deviation measure? How we find standard deviation from variance?
52. What Is portfolio? How can you reduce the risk using correlation coefficient (ρij) of 2 stocks?
53. What is the max and minimum numbers for rho (ρij) and how can portfolio manager benefit from it?
54. What is the diversifiable risk and which things it is caused by?
55. What is the non - diversifiable risk and which things it is caused by?
56. What does the SML tell us? Explain beta
57. What is the risk free rate? Which asset is considered to be a risk free?
58. Finding portfolio’s expected return problem solving
59. Finding Portfolio risk problem solving
60. Finding portfolio weights problem solving
61. Find the total risk of a stock problem solving
62. CAPM problem solving problem solving
63. Find the market risk premium problem solving
64. Explain the CAPM model as a one factor model
65. Explain alfa and beta. Give examples and explain diffferencies
66. Explain multifactor models and give examples about the factors which can affect the stock returs
67. Explain Fama-French 3 factor model.
68. Small capitalized firms seem to have a higher expected return than what the CAPM predicts. Explain if this information alone casts doubt about the validity of the CAPM and market efficiency.
69. Explain the three forms of Capital market efficiencies.
70. Explain liqtudity, value stocks size effect and stock returns
71. Problem solving about the arbitrage pricing theory
72. Explain the roles of MBSs in the Financial Crisis
73. Explain the evolution of 2008 financial crisis
74. Explain the impact of financial deregulation to Great Recession
75. Explain the effects and solution of 2008 financial crisis.
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**Kafedra müdiri: İsmayılov A.H.**