

Roll No. ....

Exam Code : J-19

Subject Code—0231

**M.B.A. EXAMINATION**

(Batch 2009 to 2017)

(Third Semester)

FOREIGN EXCHANGE MANAGEMENT

IB-318

*Time : 3 Hours*

*Maximum Marks : 70*

**Section A**

**Note :** Attempt any *Seven* questions. **7×5=35**

1. Write a note on forward rates.
2. Explain spread.
3. What do you understand by currency swaps ?
4. What is foreign exchange ?
5. Explain foreign exchange risk.

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6. Give the alternative strategies for exposure management.
7. What is exposure information system ?
8. What are the various techniques of technical analysis ?
9. Explain the factors determining exchange rates.
10. Explain socio-political factors in forecasting analysis.

### Section B

**Note :** Attempt all the questions.

11. Give an account of various foreign exchange markets and transactions.

*Or*

What are the various factors that affect currency put option and currency call option premium ? **12**

12. Discuss in detail the various approaches to know corporate exposure management.

*Or*

How will you make tax treatment of foreign exchange gains and losses ? **12**

13. What is the role of economic fundamentals in forecasting exchange rates ?

*Or*

Discuss the various provisions of FEMA. **11**