

S.D.E.

**M.B.A. (E) Sem-IV (2 Year Course) : SUMMER - 2019**  
**SUBJECT: Elective-IV: b) FOREIGN EXCHANGE MARKETETS (IB)**

Day: Thursday  
Date: 16/05/2019

**S-2019-5229**

Time: 02.00 PM TO 05.00 PM  
Max. Marks: 70

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**N.B.:**

- 1) Answer any **THREE** questions from Section-I and any **TWO** from Section-II.
  - 2) Answers to both the sections should be written in **SAME** answer book.
  - 3) Figures to the right indicate **FULL** marks.
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**SECTION-I**

- Q.1** "Forex Market has of late become volatile". Explain. [14]
- Q.2** Discuss the role played by participants in the Forex Market. [14]
- Q.3** Define the term "Derivative" and explain usage of derivatives in Forex Market. [14]
- Q.4** Clearly distinguish between SPOT and FORWARD Rate. [14]
- Q.5** Write short note on Any **TWO** of the following: [14]
- a) Currency SWAP
  - b) Currency Exposure
  - c) LIBOR

**SECTION-II**

- Q.6** Discuss External Hedging Techniques. [14]
- Q.7** Compute following with hypothetical illustration [14]
- i) T.T. Selling
  - ii) Bill Buying
- Q.8** In what way currency future differ from currency forward. [14]

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