

**M.B.A. (GEN.) / M.B.A. (HR) / M.B.A. (IT) / SEMESTER - IV
(2012 COURSE)(CHOICE BASED CREDIT SYSTEM)/ M.B.A.
(FM) SEMESTER - IV (2013 (CHOICE BASED CREDIT SYSTEM)
: SUMMER - 2018**

**SUBJECT: ELECTIVE- VI CURRENCY DERIVATIVES &
RISK MANAGEMENT (IBM)**

Day: **Wednesday**
Date: **16/05/2018**

S-2018-1916

Time: **02.00 PM TO 05.00 PM**
Max Marks: 100

N.B:

- 1) Attempt **ANY FOUR** questions from Section-I and attempt **ANY TWO** questions from Section-II.
 - 2) Answers to both the sections should be written in the **SEPARATE** Answer book.
 - 3) Figures to the right indicate **FULL** marks.
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SECTION-I

- Q.1** Write a detailed note on Concept and Features of Derivative Market. (15)
- Q.2** Explain the following: (15)
- a) Currency Exposure
 - b) Option Strategies
- Q.3** Elaborate the concept and characteristics of Risk with suitable examples. (15)
- Q.4** Explain in detail the concept of Currency Future and Option. (15)
- Q.5** Write short note on **ANY THREE**: (15)
- a) Forward Rate/ Quotations
 - b) Currency Crisis
 - c) Euro Currency
 - d) Growth of Derivative Market

SECTION-II

- Q.6** Elaborate the various Internal Hedging Techniques. (20)
- Q.7** Discuss the Bank Crisis and Debt Crisis with appropriate examples. (20)
- Q.8** Explain in detail 'Interest Parity Model' and 'Purchasing Power Parity' (PPP) Theory. (20)

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