

Roll No.

12050

**MBA 2 Year 3rd Semester (CBCS)
Examination – May, 2019**

FOREIGN EXCHANGE MGT.

Paper : 17IMG23GI1

*Time : Three Hours] [Maximum Marks : 80
Before answering the questions, candidates should ensure that they
have been supplied the correct and complete question paper. No
complaint in this regard, will be entertained after examination.*

Note : Section – A is *compulsory*. Attempt *four* questions
from Section – B (*one* question from each Unit).

SECTION – A

1. Write short notes on the following :

- (a) The balance of payments framework.
- (b) Real exchange rates.
- (c) Effect of depreciation of trade balance.
- (d) Bid-ask spreads.
- (e) Arbitrage operations.

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- (f) Credit risk of swaps.
- (g) Euro currency market.
- (h) Over-the-counter-options.

SECTION – B

UNIT – I

- 2.** Discuss the determination of rate of exchange and also explain exchange rate system.
- 3.** Explain the importance of purchasing power parity approaches. <https://www.haryanapapers.com>

UNIT – II

- 4.** Write short notes on :
 - (a) J-Curve effect
 - (b) Overshooting exchange rates.
- 5.** Explain the Dornbuchs Sticky-price theory of exchange rate volatility.

UNIT – III

- 6.** Explain the International Fisher effect in foreign exchange management.

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7. Discuss the various methods of quoting exchange rates.

UNIT – IV

8. What are the basic techniques of exposure management ?
9. Write a detail note on Foreign Exchange Regulation in India.

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