



124UCMA017

PG – 785

IV Semester M.B.A. Degree Examination, July/August 2014
(2007-08 Scheme)

MANAGEMENT

F-4 : International Financial Management

Time : 3 Hours

Max. Marks : 75

Instruction : Answer all the sections.

SECTION – A

1. Answer any six sub questions, each question carries two marks. (6×2=12)
- a) What is Translation exposure ?
 - b) State any four hedging instruments.
 - c) What do you mean by TT buying and TT selling ?
 - d) What is covered Interest rate Arbitrage ?
 - e) What is Pip ?
 - f) What is plain vanilla currency swap ?
 - g) State the advantages of IFM.
 - h) The spot rate of \$ is 140 ¥. The inflation rate in Japan is 4%, while it is 8% in US. What would be the \$ rate in terms of ¥ one year hence ?

SECTION – B

Answer any three questions from the following, each question carries eight marks. (3×8=24)

- 2. Explain the features of future market.
- 3. Is devaluation good for exports and imports? Why is the impact of devaluation usually not immediate? Explain.
- 4. a) Spot rate is ₹ 54.50/ \$. Three months forward rate is ₹ 54.30/ \$. Speculator's own estimate is that the future spot rates after three months should be ₹ 54.10/ \$. Will the speculator go for a forward contract if he has \$10,000 at his disposal.
b) An American exporter exporting goods to UK fears a depreciation of £. £ options are available at a strike price of \$ 1.884/£ with a premium of \$ 0.03/£. The spot rate on the maturity falls to \$ 1.824/£. How will he compensate his loss ?

P.T.O.

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industry What are the prerequisites and the required activities to be successful in this industry with this concept In this paper answers to these questions will be given *Cost and Management* ,1984 **Best Papers Proceedings ... Annual Meeting of the Academy of Management** Academy of Management,1988 Journal of Government Financial Management ,2001 **Credit and Financial Management** ,1980 *Australian CPA.* ,2001 Financial Mail ,2005-08 *Medical Group Management Journal* ,1997 **Banking World** ,1993 **Graduate Programs in Business, Education, Health, Information Studies, Law and Social Work** Peterson's Guides Staff,Peterson's,2007-12 The six volumes of Peterson s Annual Guides to Graduate Study the only annually updated reference work of its kind provide wide ranging information on the graduate and professional programs offered by accredited colleges and universities in the United States and U S territories and those in Canada Mexico Europe and Africa that are accredited by U S accrediting bodies Books 2 through 6 are divided into sections that contain one or more directories devoted to individual programs in a particular field Book 6 contains more than 19 000 programs of study in 147 disciplines of business education health information studies law and social work **Series** ,1975 Papers and Proceedings of the Annual Meeting American Economic Association,1984 **CA Magazine** ,1985 **Pensions & Investments** ,1995 Finance India ,2007

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