



124UCMA017

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 ?

# Mba Financial Management Question Paper

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## **Table of Contents Mba Financial Management Question Paper**

1. Understanding the eBook Mba Financial Management Question Paper
  - The Rise of Digital Reading Mba Financial Management Question Paper
  - Advantages of eBooks Over Traditional Books
2. Identifying Mba Financial Management Question Paper
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Mba Financial Management Question Paper
  - User-Friendly Interface
4. Exploring eBook Recommendations from Mba Financial Management Question Paper
  - Personalized Recommendations
  - Mba Financial Management Question Paper User Reviews and Ratings
  - Mba Financial Management Question Paper and Bestseller Lists
5. Accessing Mba Financial Management Question Paper Free and Paid eBooks

- Mba Financial Management Question Paper Public Domain eBooks
  - Mba Financial Management Question Paper eBook Subscription Services
  - Mba Financial Management Question Paper Budget-Friendly Options
6. Navigating Mba Financial Management Question Paper eBook Formats
    - ePub, PDF, MOBI, and More
    - Mba Financial Management Question Paper Compatibility with Devices
    - Mba Financial Management Question Paper Enhanced eBook Features
  7. Enhancing Your Reading Experience
    - Adjustable Fonts and Text Sizes of Mba Financial Management Question Paper
    - Highlighting and Note-Taking Mba Financial Management Question Paper
    - Interactive Elements Mba Financial Management Question Paper
  8. Staying Engaged with Mba Financial Management Question Paper
    - Joining Online Reading Communities
    - Participating in Virtual Book Clubs
    - Following Authors and Publishers Mba Financial Management Question Paper
  9. Balancing eBooks and Physical Books Mba Financial Management Question Paper
    - Benefits of a Digital Library
    - Creating a Diverse Reading Collection Mba Financial Management Question Paper
  10. Overcoming Reading Challenges
    - Dealing with Digital Eye Strain
    - Minimizing Distractions
    - Managing Screen Time
  11. Cultivating a Reading Routine Mba Financial Management Question Paper
    - Setting Reading Goals Mba Financial Management Question Paper
    - Carving Out Dedicated Reading Time
  12. Sourcing Reliable Information of Mba Financial Management Question Paper
    - Fact-Checking eBook Content of Mba Financial Management Question Paper
    - Distinguishing Credible Sources
  13. Promoting Lifelong Learning
    - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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