

SARDAR PATEL UNIVERSITY
Programme: BBA (Information Technology Management)
Semester: VII
Syllabus with effect from: November/December-2013
(Batch-2010)

Paper Code: UM07EBBI07	Total Credit:4
Title Of Paper: Foreign Exchange Management-I	

Unit	Description in detail	Weighting (%)
I	The Foreign Exchange Market Introduction Structure Of The Foreign Exchange Market Salient Features Participants Spot Market The Forward Market Cross rates of Exchange Interest Arbitrage	25%
II	Theories of Foreign Exchange Rate Movement and International Parity Conditions Purchasing Power Parity (PPP) International Fisher Effect (IFE) Comparison of PPP and IFE Factors Determining Spot Exchange Rates	25%
III	Foreign Currency Futures, Currency Options, Currency Swaps Definition Currency Futures, Currency Options, Currency Swaps Features of Futures and Option Contract Hedging with Futures Call and Put Option Financial Swaps	25%
IV	Management of Foreign Exchange Risk The Management of Foreign Exchange Risk What is Exchange risk? Types of Exposure Tools and Techniques of Foreign Exchange Risk Management	25%
V	Tutorial (Credit:01 Marks:25) A Student shall prepare journal on; salient features of one of the well developed foreign exchange market of the world plus participants in it along with their role. Journal shall be evaluated by the concerned teachers	

Basic Text & Reference Books:-

- Foreign Exchange and Risk Management by C Jeevanandam, Sultanchand and Sons.
- International Financial Management by V.K.Bhalla, Anmol Publications.
- International Financial Management by Madhu Vij, Excel Books.
- International Financial Management by P.G. Apte.
- International Financial Management by Alan Shapiro, Prentice Hall of India

