

Goa Vidyaprasarak Mandal's
Gopal Govind Poy Raiturcar College of
Commerce and Economics, Ponda Goa
M.Com. Semester III
ISA II SEPTEMBER 2024
COM 625: Treasury and Forex Management

Time: 1 hour

Marks: 20

Q.1. Fill in the Blank. [1Marks]

- a) The _____ is the risk that a counterparty will not fulfill its contractual obligations.
- a) Credit Risk
 - b) Market Risk
 - c) Operational Risk
 - d) Liquidity Risk

[BL1 CO2]

Q.2. Answer the following questions [3 Marks each]

1. Explain in brief about domestic treasury and international treasury.
2. What is the importance of the money market in treasury management?
3. The Govt. bond has the following features:
Face value (Par value): ₹1,000
Coupon rate: 7.3% Annually
Years to maturity: 40 Months
Current price of bond: ₹950
Calculate YTM and explain the result of the same.

[BL1 CO2]

[BL2 CO2]

[BL3 CO2]

Q.3. Answer any 2 of the Following questions [5 Marks each]

1. Discuss the Commodities Market in India.
2. Explain the different money market instruments

[BL2 CO2]

[BL1 CO2]

OR

Q.4. Calculate the statement of M2M from the following information [10 Marks]

[BL4 CO3]

| Particulars | Details |
|-----------------|----------------------------|
| Symbol | Reliance Industries ltd |
| Trade Type | Long |
| Buy Date | 2 nd sept 2024 |
| Buy Price | 2430.00 |
| Sell date | 13 th sept 2024 |
| Sell price | Rs. 2318.15 |
| Lot size | 250 |
| Span Margin | 8% |
| Exposure Margin | 6.5% |

Show the profit made by the trader under the price fluctuations

Cont...

Following are the prices

| Date | Price |
|-------------|--------------|
| 18-Sep-23 | 2,436.45 |
| 20-Sep-23 | 2,382.15 |
| 21-Sep-23 | 2,364.80 |
| 22-Sep-23 | 2,354.95 |
| 25-Sep-23 | 2,340.45 |
| 26-Sep-23 | 2,342.50 |
| 27-Sep-23 | 2,368.90 |
| 28-Sep-23 | 2,334.10 |
| 29-Sep-23 | 2,345.00 |
| 03-Oct-23 | 2,318.15 |