

**11. Speculating with put currency options.** Alice Daever purchased a put option on British pounds for \$.04 per unit. The strike price was \$1.80 and the spot rate at the time the pound option was exercised was \$1.59. Assume there are 31,250 units in a British pound option. What was Alice's net profit on the option?

ANSWER:

Profit per unit on exercising the option	= \$1.80-\$1.59 = \$0.21
Premium paid per unit	= \$0.04
Net profit per unit	= \$0.21- \$0.04 = \$0.17
Net profit per option	= 31,250 * \$0.17 = \$5,312.50

**12. Selling currency call options.** Mike sold a call option on Canadian dollars for £0.01 per unit. The strike price was £0.42, and the spot rate at the time the option was exercised was £0.46. Assume Mike did not obtain Canadian dollars until the option was exercised. Also assume that there are 50,000 units in a Canadian dollar option. What was Mike's net profit on the call option?

ANSWER:

Premium received per unit	= £0.01
Amount per unit received from selling C\$ at strike	= £0.42
Amount per unit paid when purchasing C\$	= £0.46
Net profit per unit	= -£0.03 (dobija se: £0.42-£0.46-£0.01)
Profit on call option	= -£1,500 (dobija se: 50,000 units * -£0.03)

**13. Selling currency put options.** Brian sold a put option on Canadian dollars for £0.02 per unit. The strike price was £0.42, and the spot rate at the time option was exercised was £0.40. Assume Brian immediately sold off the Canadian dollars received when the option was exercised. Also assume that there are 50,000 units in a Canadian dollar option. What was Brian's net profit on the put option?

ANSWER:

Premium received per unit	= £0.02
Amount per unit received from selling C\$ at spot	= £0.40
Amount per unit paid for C\$	= £0.42
Net profit per unit	= £0.00

**14. Forward versus Currency Option Contracts.** What are the advantages and disadvantages to a MNC that uses currency options on euros rather than a forward contract on euros to hedge its exposure in euros? Explain why a MNC use forward contracts to hedge committed transactions and use currency options to hedge contracts that are anticipated but not committed. Why might forward contracts be advantageous for committed transactions, and currency options be advantageous for anticipated transactions?

ANSWER: A currency option on euros allows more flexibility since it does not commit one to purchase or sell euros (as is the case with a euro futures or forward contract). Yet, it does allow the option holder to purchase or sell euros at a locked-in price.

The disadvantage of a euro option is that the option itself is not free. One must pay a premium for the call option, which is above and beyond the exercise price specified in the contract at which the euro could be purchased. A MNC may use forward contracts to hedge committed transactions because it would be cheaper to use a forward contract (a premium would be paid on an option contract that has an exercise price equal to the forward rate). The MNC may use currency options contracts to hedge anticipated transactions because it has more flexibility to let the contract go unexercised if the transaction does not occur.

**15. Speculating with currency futures.** Assume that euro's spot rate has moved in cycles over time. How might you try to use futures contracts on euros to capitalize on this tendency? How could you determine whether such a strategy would have been profitable in previous periods?

ANSWER: Use recent movements in the euro to forecast future movements. If the euro has been strengthening, purchase futures on euros. If the euro has been weakening, sell futures on euros.

A strategy's profitability can be determined by comparing the amount paid for each contract to the amount for which each contract was sold.

**16. Hedging with currency derivatives.** Assume that the transactions listed in the first column of the following table are anticipated by UK firms that have no other foreign transactions. Place an 'X' in the table wherever you see possible ways to hedge each of the transactions.

- George Ltd plans to purchase Japanese goods denominated in yen.
- Harvard Ltd sold goods to Japan, denominated in yen.
- Yale plc has a subsidiary in Australia that will be remitting funds to the US parent.
- Brown Ltd needs to pay off existing loans that are denominated in Canadian dollars.
- Princeton Ltd may purchase a company in Japan in the near future (but the deal may not go through).

# Solution To International Financial Management

**Thummuluri Siddaiah**



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