

Option a:

When you buy £35,000 forward, you will need \$49,000 in three months to fulfill the forward contract. The present value of \$49,000 is computed as follows:

$$\$49,000 / (1.0035)^2 = \$48,489.$$

Thus, the cost of buying as of today is \$48,489.

Option b:

The present value of £35,000 is £34,314 = £35,000/(1.02). To buy £34,314 today, it will cost \$49,755 = 34,314 x 1.45. Thus the cost of buying as of today is \$49,755.

You should definitely choose to use "option a", and save \$1,266, which is the difference between \$49,755 and \$48,489.

3. Currently, the spot exchange rate is \$1.50/£ and the three-month forward exchange rate is \$1.52/£. The three-month interest rate is 8.0% per annum in the U.S. and 9.8% per annum in the U.K. Assume that you can borrow as much as \$1,500,000 or £1,000,000.

a. Determine whether the interest rate parity is currently holding.

b. If the IRP is not holding, how would you carry out covered interest arbitrage? Show all the steps and determine the arbitrage profit.

c. Explain how the IRP will be restored as a result of covered arbitrage activities.

Solution: Let's summarize the given data first:

$$S = \$1.5/£; F = \$1.52/£; i_s = 8.0\%; i_f = 9.8\%$$

$$\text{Credit} = \$1,500,000 \text{ or } £1,000,000.$$

a.  $(1 + i_s) < (1 + i_f)S$

$$(1 + 0.08) < (1 + 0.098)(1.52/1.50) = 1.0280$$

Thus, IRP is not holding exactly.

b. (1) Borrow \$1,500,000; repayment will be \$1,530,000.

(2) Buy £1,000,000 spot using \$1,500,000.

(3) Invest £1,000,000 at the pound interest rate of 9.8%;  
maturity value will be £1,014,500.

(4) Sell £1,014,500 forward for \$1,542,040

Arbitrage profit will be \$12,040

# Engineering Economics And Finance Chapter6 Solving Exercise

**Patrick Vollmar**



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## **Table of Contents Engineering Economics And Finance Chapter6 Solving Exercise**

1. Understanding the eBook Engineering Economics And Finance Chapter6 Solving Exercise
  - The Rise of Digital Reading Engineering Economics And Finance Chapter6 Solving Exercise
  - Advantages of eBooks Over Traditional Books
2. Identifying Engineering Economics And Finance Chapter6 Solving Exercise
  - 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 Engineering Economics And Finance Chapter6 Solving Exercise
  - User-Friendly Interface
4. Exploring eBook Recommendations from Engineering Economics And Finance Chapter6 Solving Exercise
  - Personalized Recommendations
  - Engineering Economics And Finance Chapter6 Solving Exercise User Reviews and Ratings

- Engineering Economics And Finance Chapter6 Solving Exercise and Bestseller Lists
- 5. Accessing Engineering Economics And Finance Chapter6 Solving Exercise Free and Paid eBooks
  - Engineering Economics And Finance Chapter6 Solving Exercise Public Domain eBooks
  - Engineering Economics And Finance Chapter6 Solving Exercise eBook Subscription Services
  - Engineering Economics And Finance Chapter6 Solving Exercise Budget-Friendly Options
- 6. Navigating Engineering Economics And Finance Chapter6 Solving Exercise eBook Formats
  - ePub, PDF, MOBI, and More
  - Engineering Economics And Finance Chapter6 Solving Exercise Compatibility with Devices
  - Engineering Economics And Finance Chapter6 Solving Exercise Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Engineering Economics And Finance Chapter6 Solving Exercise
  - Highlighting and Note-Taking Engineering Economics And Finance Chapter6 Solving Exercise
  - Interactive Elements Engineering Economics And Finance Chapter6 Solving Exercise
- 8. Staying Engaged with Engineering Economics And Finance Chapter6 Solving Exercise
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Engineering Economics And Finance Chapter6 Solving Exercise
- 9. Balancing eBooks and Physical Books Engineering Economics And Finance Chapter6 Solving Exercise
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Engineering Economics And Finance Chapter6 Solving Exercise
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Engineering Economics And Finance Chapter6 Solving Exercise
  - Setting Reading Goals Engineering Economics And Finance Chapter6 Solving Exercise
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Engineering Economics And Finance Chapter6 Solving Exercise
  - Fact-Checking eBook Content of Engineering Economics And Finance Chapter6 Solving Exercise
  - 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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