

Final Exam

International Financial Management

Fall 2021

MSF_10210/ FIN_B0060/ FIN_30500/ FIN_M0280

A. Multiple choices (3 point each, 45 points)

1.		2.		3.		4.		5.	
6.		7.		8.		9.		10.	
11.		12.		13.		14.		15.	

1. When the a transaction involves the purchase and sale of three different currencies so that the person conducting the transaction begins with a specific amount of one currency and ends with a greater amount of that currency, the transaction is:
 - a. a three-party currency exchange.
 - b. a currency market currency swap.
 - c. illegal unless approved by the countries issuing the currency involved.
 - d. an example of triangular arbitrage.
2. The effect of arbitrage transactions on markets can best be described as:
 - a. currency and money markets will be destabilized.
 - b. those who need currencies for business and trade purposes will be excluded form the markets.
 - c. interest rates and values of the currencies involved will tend to converge.
 - d. regulators will eventually restrict the ability to engage in arbitrage transactions.
3. A country's capital controls can affect interest rate parity by:
 - a. causing interest rates to be higher independent of the forward premium of the country's currency.
 - b. limiting foreign investment in the country so that interest rates are artificially reduced.
 - c. limiting foreign investment in the country so that interest rates are artificially increased.
 - d. causing the forward premium of the country's currency to be increased without regard to the real value of the currency.

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Ying-Ying Zheng



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