

ASSIGNMENT - 2.2

Q1/ Forward price = $S \times e^{RT}$

Profit/Loss = (Forward Price - Spot Price).

MAY 2024; SPOT PRICE (₹)	PROFIT OR LOSS (₹)
1400	$(2050 - 1400) \times 1000 = 650,000$
1500	$(2050 - 1500) \times 1000 = 550,000$
1560	$(2050 - 1560) \times 1000 = 490,000$
1600	$(2050 - 1600) \times 1000 = 450,000$
1800	$(2050 - 1800) \times 1000 = 250,000$
2050	$(2050 - 2050) \times 1000 = 0$
2200	$(2050 - 2200) \times 1000 = -150,000$

Teacher's Signature.....

2300

2400

$$(2050 - 2300) \times 1000 = -250,000$$

$$(2050 - 2400) \times 1000 = -350,000$$