

Orders vanuit het Verenigd Koninkrijk en de bijkomende risico's.

Beste Dames,

U heeft mij gevraagd om de winstberekeningen na te rekenen die Birgit heeft gemaakt. Ik ben tot de conclusie gekomen dat de winstmarges niet behaald worden. Dit komt doordat de inkomsten van de bestellingen pas over een klein jaar bij ons binnenkomen. Dit brengt natuurlijk een valutarisico met zich mee aangezien de koers van de GBP kan dalen waardoor de berekeningen niet kloppen.

Gezien de verwachte retestijting in het Verenigd Koninkrijk zal de koers van de GBP verslechteren. Dit heeft als gevolg dat Boatsma een valutarisico loopt op basis van de interestpariteit. De exposure die hierbij komt kijken is 325.500 GBP. Wanneer er geen beheersingmaatregelen uitgevoerd worden zullen de winstmarges niet behaald worden.

Benodigde rentestijging	maanden
0,00%	0
0,40%	1
0,80%	2
0,80%	3
1,00%	4
1,50%	5
1,50%	6
1,50%	7
1,00%	10
1,00%	11

Hieraan staat iedere order naar het Verenigd Koninkrijk en deze zijn verdisconteerd met de verwachte koersdaling van de GBP. Zoals te zien is wordt bij geen van de orders de gewenste winstmarge van 4,5% behaald.

Ordernummer	GBP GBP	koers	GBP Euro	koers	Order waarde	Order marge
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%
1000000000	0	94,400	1,0400	0	104.400	0,00%

Er is in dit geval dus sprake van een transactierisico en een economisch risico. Er doet zich een economisch risico voor doordat er een stijgende rente verwacht wordt in het Verenigd Koninkrijk. Dit moet gecompenseerd worden met een koersdaling van de GBP. Door deze ontberikeling wordt er ook een transactierisico veroorzaakt doordat de orders tegen een hogere koers betaald zijn.

Voor de afdekking van valutarisico op intern gebied kan er voor Netting gekozen worden. Dit is het stroomlijnen van te ontvangen en te betalen vreemde valuta binnen een concere op een duurzame manier dat het valutarisico wordt beperkt. Deze vorm van intern afdekken van het transactierisico is het verplaatsen van bedrijfsfondsen naar Engeland in dit geval, zo wordt het transactierisico omgezet naar een transladerisico. Echter heeft Netting momenteel weinig nut aangezien Boatsma geen uitgaven heeft in GBP. In de toekomst kan er wel overwogen worden om Netting toe te passen wanneer er eventueel een klein deel van de productie naar het Verenigd Koninkrijk gaat.

Nast interne beheersingmaatregelen zijn er ook een aantal externe mogelijkheden. Een van deze mogelijkheden is de put optie. Er zijn twee opties betreft de put. Een van een UOP van 1,2 en een van 1,525. Hier komen dan nog wel premie- en aanschaffkosten bij kijken dus zijn deze in de bijlage uitgewerkt. Er is te concluderen dat in geen een geval de vooraf gestelde winstmarges behaald worden. Dit betekent niet dat er geen maatregelen genomen

Put van 1,000	Winstmarge met put		Winstmarge zonder put
Chamcoemaker	0,8000%		0,8000%
Crashfield	0,8000%		0,8000%
Islet	0,8000%		0,8000%
Shlovanof	0,8000%		0,8000%

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**Netherlands. Inspecteur-Generaal der
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