

ABSTRACT

Study of the Application of Hedging in Minimizing the Currency Risks (Case on PT.DSI)

A company having liability dominated in foreign currency has the potential loss from the fluctuation of the exchange rate. PT. DSI is one of the companies facing such problem. Minimizing the loss is one of many tasks that should be conducted by the management.

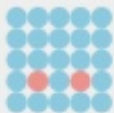
This study analyzes the possibility of applying "hedging" concept to minimize the loss from exchange rate at PT. DSI. Using the approach of projecting the PT. DSI need for foreign currency (US dollars) to fulfill its obligation, the fluctuation of foregn exchange rate, and the hedging premium for a certain period of time this study tries to find out whether the concept of hedging is applicable to PT. DSI case.

The study found that the concept of hedging can be applied to minimize foreign exchange loss in PT. DSI case.



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