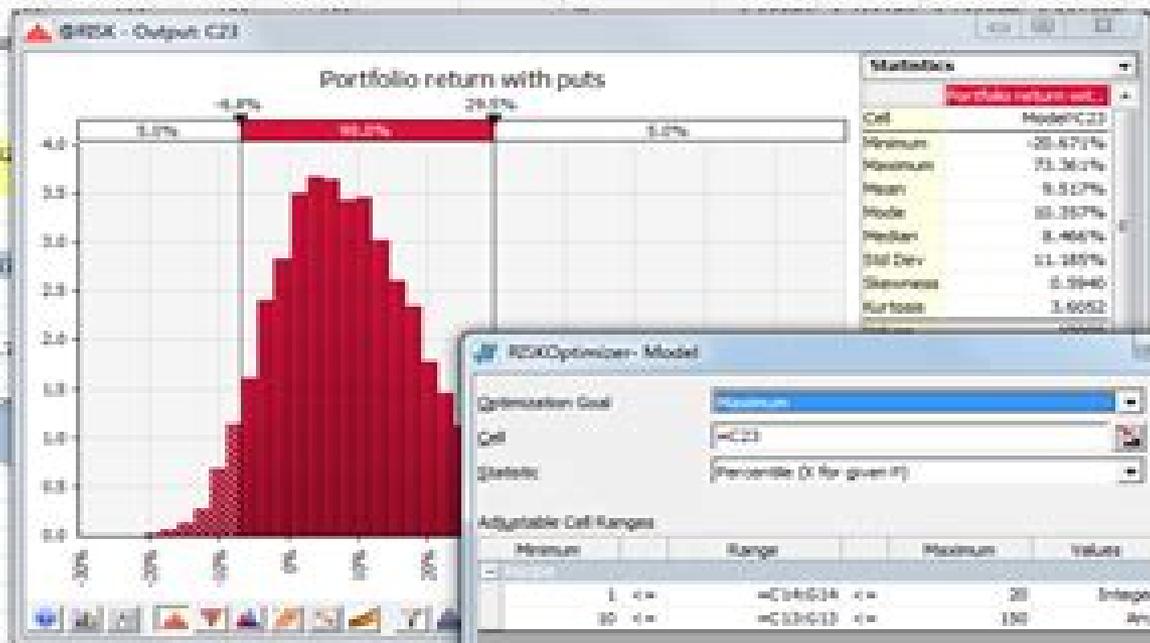


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Define Distributions Output Function Correlations Model Distribution Fitting Model Window Simulation Settings Simulation Data Simulation Excel Reports RISKOptimizer Results Summary Define Filters Advanced Analyser Optimiser Tools Color Cells Utilities Help

C23 = =RISKOutput("Portfolio return with puts")+(SUMPRODUCT(C14:G14,C22:G22)+SUMPRODUCT(I4:G4,C17:G17))/(SUMPRODUCT(C14:G14,C9:G9)+

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
2	Known inputs		Stock1	Stock2	Stock3	Stock4	Stock5								
3	Current stock price		\$25.47	\$33.42	\$92.97	\$41.33	\$17.48								
4	Shares purchased		1000	2000	1500	500	1500								
5	Time to hold (years)		0.5	0.5	0.5	0.5	0.5								
6	Mean annual growth rate		12.47%	24.14%	16.88%	22.54%	18.32%			Stock1	Stock2	Stock3	Stock4	Stock5	
7	Annual volatility		25.34%	19.45%	29.74%	22.36%	22.06%	0.5		0.57891	0.575513	0.390036	0.459819	0.5126	
8	Shares per put		100											256626	
9	Price per put		\$88.23	\$8										304115	
10	Risk free rate		3.50%											300000	
11														\$223.42	
12	Decision variables														
13	Exercise price of put		\$24.00	\$3											
14	Puts purchased		2												
15															
16	Uncertain inputs														
17	Stock price at expiration		\$26.48	\$3											
18															
19	Outputs														
20	Stock returns		4.74%	11.3											
21	Portfolio return without puts		8.03%												
22	Put values at expiration		\$0.00												
23	Portfolio return with puts		7.36%												
24															
25	Summary statistics without puts														
26	Mean portfolio return		9.32%												
27	Probability of positive return		80.09%												
28	VAR of portfolio return		-7.55%												
29															
30	Summary statistics with puts														
31	Mean portfolio return		9.52%												
32	Probability of positive return		79.81%												
33	VAR of portfolio return		-6.84%												
34															
35															
36															
37															
38															
39															
40															



RISKOptimizer - Model

Optimization Goal: **Minimum**

Cell: **=C23**

Statist: **Percentile (X for given P)** 5%

Adjustable Cell Ranges:

Minimum	Range	Maximum	Value	Int
1 <=	=C14:G14 <=	20	Integer	Delete
10 <=	=C17:G17 <=	100	Any	

Constraints:

Description	Formula	Type	Add
			Del
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