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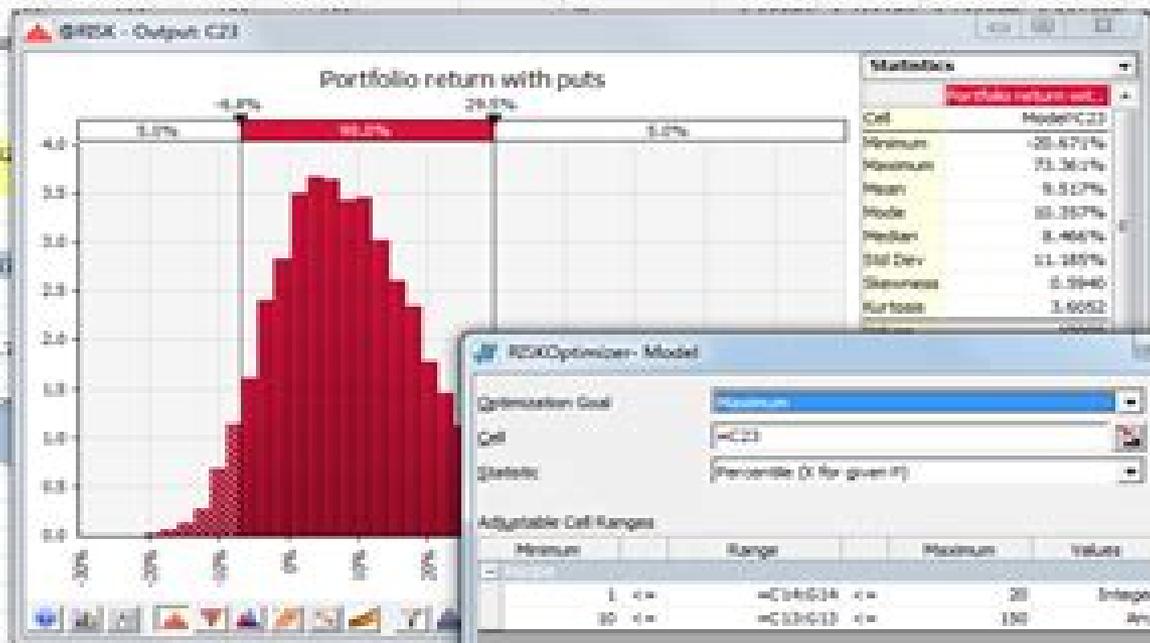
Define Distributions Output Function Correlations Model Distribution Fitting Model Window Simulation Settings Simulation Data Simulation Excel Reports RISKOptimizer Results Summary Online Filters Advanced Analyser Optimiser Tools Color Cells Utilities Help

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	

Black-Scholes calculations for puts

Decision variables	
Exercise price of put	\$24.00
Puts purchased	2
Uncertain inputs	
Stock price at expiration	\$26.48
Outputs	
Stock returns	4.74%
Portfolio return without puts	8.03%
Put values at expiration	\$0.00
Portfolio return with puts	7.36%
Summary statistics without puts	
Mean portfolio return	9.02%
Probability of positive return	80.09%
VAR of portfolio return	-7.55%
Summary statistics with puts	
Mean portfolio return	9.52%
Probability of positive return	79.81%
VAR of portfolio return	-6.84%



RISKOptimizer - Model

Optimization Goal: **Maximum**

Cell: **=C23**

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

Adjustable Cell Ranges:

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

Constraints:

Description	Formula	Type
	=C14:G14 >= 0	Non-Negative

Buttons: OK, Cancel

Optimization Modeling With Spreadsheets Solution

Candelaria Barcenas



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