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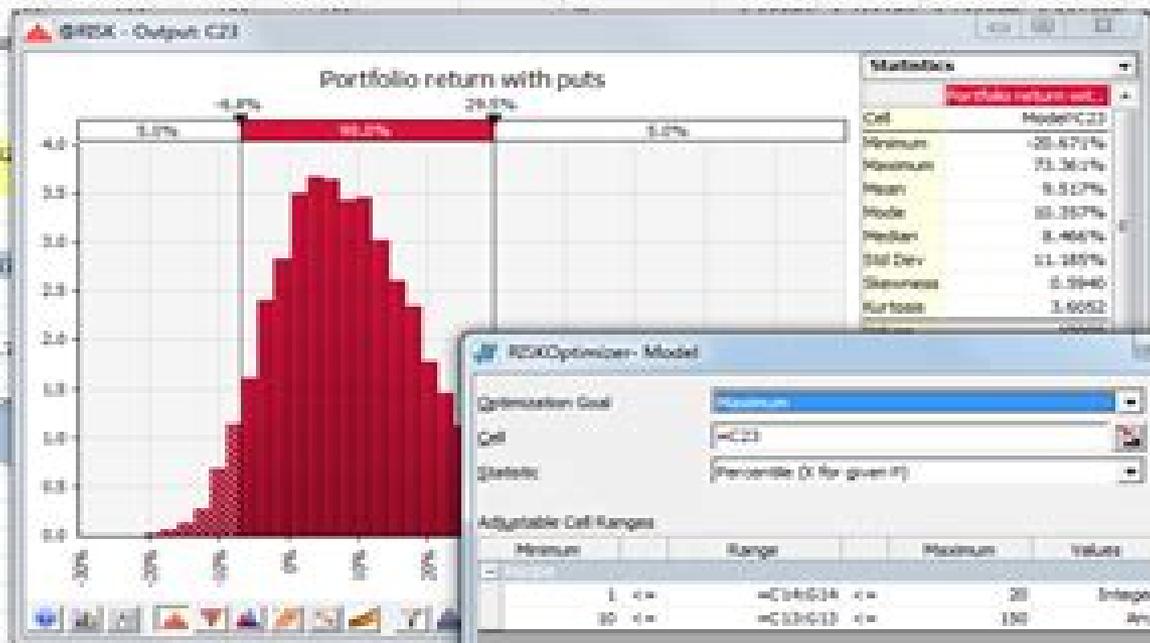
Define Distributions Output Function Correlations Model Distribution Fitting Model Window Simulation Settings Simulation Data Simulation Excel Reports RISKOptimizer Results Summary Online Filters Advanced Analyser Optimiser Tools Color Cells Utilities Help

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%									
7	Annual volatility	25.34%	19.45%	29.74%	22.36%	22.06%									
8	Shares per put	100													
9	Price per put	\$88.23													
10	Risk free rate	3.50%													
11															
12	Decision variables														
13	Exercise price of put	\$24.00	\$30.00												
14	Puts purchased	2													
15															
16	Uncertain inputs														
17	Stock price at expiration	\$26.48	\$30.00												
18															
19	Outputs														
20	Stock returns	4.74%	11.36%												
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	9.92%													
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															

Black-Scholes calculations for puts

	Stock1	Stock2	Stock3	Stock4	Stock5
d1	0.57891	0.575513	0.390036	0.459819	0.5126
d2					
N(d1)	0.71828	0.71828	0.65542	0.67542	0.69542
N(d2)					
Put Price	\$56626	\$64115	\$60008	\$62342	



RISKOptimizer - Model

Optimization Goal: **Minimum**

Cell: **=C23**

Statistics: **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

OK Cancel

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Michal Rosen-Zvi



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