

File Home Insert Page Layout Formulas Data Review View **RISK**

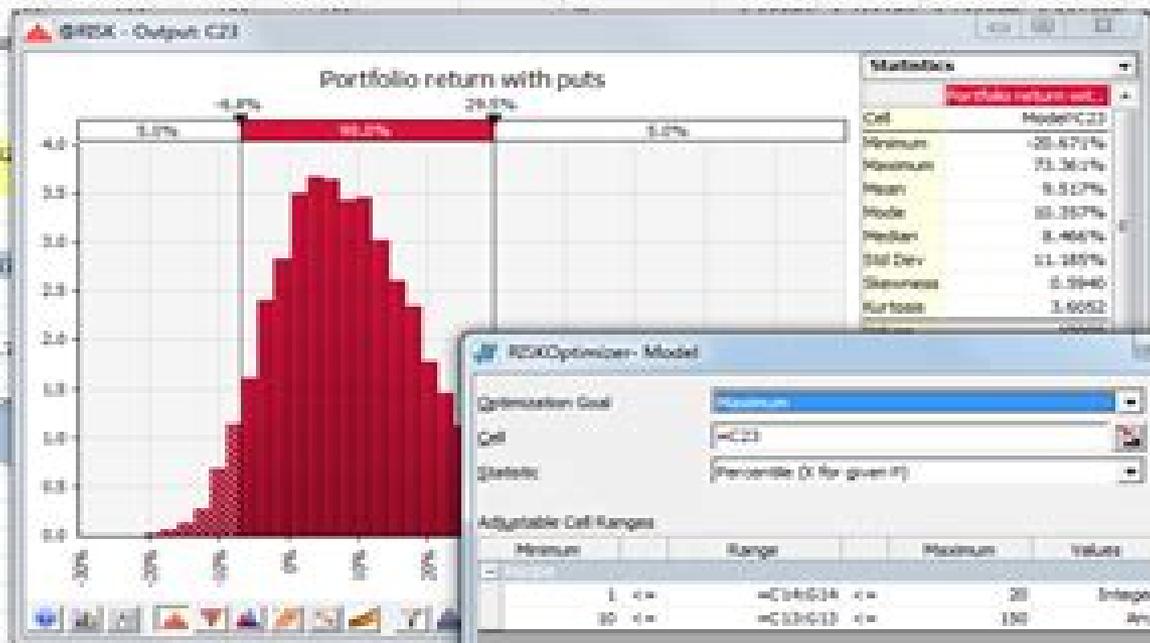
Define Distributions Output Function Correlations Model Distribution Fitting Model Window Simulation Settings Simulation Data Simulation Excel Reports RISKOptimizer Results Summary Online Filters Advanced Analyser Optimiser Tools Color Cells Utilities Help

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		C	D
13	Exercise price of put	\$24.00	\$3
14	Puts purchased	2	
Uncertain inputs		C	D
17	Stock price at expiration	\$26.48	\$3
Outputs		C	D
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%	
Summary statistics without puts		C	D
26	Mean portfolio return	9.02%	
27	Probability of positive return	80.09%	
28	VAR of portfolio return	-7.55%	
Summary statistics with puts		C	D
31	Mean portfolio return	9.52%	
32	Probability of positive return	79.81%	
33	VAR of portfolio return	-6.84%	



RISKOptimizer - Model

Optimization Goal: **Maximum**

Cell: **=C23**

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

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

Constraints

Description	Formula	Type

OK Cancel

Optimization Modeling With Spreadsheets Solutions

Camilla Rothe



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web the agenda for the superior greenstone dsb 2022 08 regular board meeting august 29 2022 be accepted and approved as amended carried 4 0 disclosures of interest re open session there were no disclosures of interest offered at this time that pertained to the agenda 5 0 minutes board meetings and board committee meetings 5 1 board

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