**User Guide Basics for Probability Simulator**

**FieldList Tab**

1. First Column is the list of investment assets for any specific plan. This is typically found in the CAFR report.
2. The second column is the weight or allocation of assets in that plan. The allocation is based on the target allocation and not the actual allocation itself
3. For each bank column, match the asset class that best correlates with the asset from the plan. For example, if the plan says “US Equity – large cap”, this would correlate with “US large equities” from JP Morgan. Most of these correlations will be intuitive but some will be trickier and less intuitive
4. Some values would have to be broken down further. For example, US Equity is broken down into Large and small cap equity. Sometimes this breakdown is not directly given and rough approximations are used. 80-20 for Large/small cap for US Equity and 70/30 for Developed/Emerging Market split for international equity. Other splits need to be taken on a case by case basis

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**Historical Tab**

1. Only 1-year investment returns are required

**Requirements for adding new Bank Data Tab**

1. Correlation Matrix must be square. i.e. The data given will only be the below matrix

\*\*This is JP Morgan’s Data

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1. Volatility must be column 4
2. Arithmetic Return must be column 3
3. Field Names must match exactly. Use a dropdown list for this.
4. Numbers must be percentages, for correlation matrix leave as is.

\*\*Some of these values will be directly given by the bank but some will have to be manually calculated

**R Code itself**

1. Keep the R code in the same folder as the template
2. Only modify the area where it says “user can change these values”. This is around line 7 of the code.
3. The values that typically will be changed by the user are – FileName, assumed rate of return, percentile table, probability table.

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