Calculation of Value of Risk (VAR) - Historical Approach

Date	Price	Return	Sorted Returns		Calulation of Value of Risk - Tata consultancy Services				
18-05-2009	179.5	-0.25697	0.154979						
20-07-2009	241.6	0.790574	0.153097		Mean				0.000881
21-10-2008	134.9	-0.76591	0.13787		STD. Deviation				0.01848
24-04-2012	576.4	-0.6793	0.122112		Min				-0.1069
20-03-2020	1,797.5	7.540984	0.098451		Max				0.154979
23-01-2008	210.5	0.522132	0.092339		CMP				3300
13-10-2008	138.3	0.060357	0.091584						
28-10-2008	130.4	-0.35876	0.08758		Percentile	Confidence	VAR%	Stock Price	VAR(INR)
16-06-2006	203.3	0.714647	0.08674		0.05	0.95	-0.02595	3385.6467	-85.6467
20-10-2008	118.6	-0.02978	0.082618		0.01	0.99	-0.05023	3465.7482	-165.748
21-11-2008	122.2	-0.35342	0.079294		0.005	0.995	-0.06086	3500.8243	-200.824
17-07-2008	189.0	-0.6159	0.075741		0.1	0.9	-0.01863	3361.4628	-61.4628
29-08-2011	492.2	2.063745	0.075008						
30-09-2008	160.6	-0.90951	0.07351						
07-04-2020	1,775.2	6.573702	0.073147						
14-05-2008	234.4	-0.00306	0.073067						
15-04-2008	235.1	-0.91311	0.072827						
05-10-2020	2,705.8	20.96088	0.072262						
18-12-2008	123.2	-0.73996	0.069531						
23-08-2011	473.8	1.945909	0.069233						
04-05-2009	160.8	-0.2949	0.068633						
12-07-2006	228.1	-0.11355	0.067981						
30-07-2009	257.3	-0.9385	0.066653						
12-07-2024	4,184.0	1.508408	0.066328						
20-04-2018	1,668.0	3.145055	0.066211						
16-07-2010	402.4	0.902241	0.065904						
25-03-2008	211.5	-0.05706	0.064085						
01-02-2008	224.3	0.731152	0.063828						
09-01-2009	129.6	-0.29982	0.063695						
19-09-2008	185.1	0.325029	0.063373						
02-04-2009	139.7	-0.17864	0.062852						
29-05-2009	170.1	0.390174	0.062477						
13-03-2009	122.3	-0.09237	0.061708						
26-03-2009	134.8	-0.49677	0.061678						
24-12-2007	267.8	-0.8574	0.061554						
23-04-2020	1,878.3	7.16382	0.061458						
17-04-2006	230.1	0.704096	0.060866						
28-11-2008	135.0	-0.15386	0.060566						
18-07-2005	159.6	-0.38678	0.059073						
10-08-2009	260.2	-0.55174	0.058843						
18-01-2011	580.5	-0.71185	0.057284						
30-04-2020	2,014.5	0.784831	0.057093						
20-01-2014	1,128.7	4.333885	0.056551						
09-07-2008	211.6	-0.891	0.056046						
11-07-2018	1,941.2	4.449288	0.055889						
26-05-2010	356.2	-0.29053	0.054965						
22-10-2010	502.1	1.070557	0.054764						
18-04-2006	242.5	0.284632	0.054027						
09-06-2009	188.8	-0.87644	0.053933						
22-01-2018	1,527.7	-0.60248	0.053084						
15-12-2023	3,843.2	1.127777	0.052831						
17-04-2020	1,806.2	-0.48371	0.052533						
14-07-2023	3,498.4	8.191183	0.052118						