

Date	Price	Return	Sorted Returns	Replication	Simulated Returns	Calculation of Value of Risk - Tata consultancy Services			
18-05-2009	179.5	-0.25697	0.154979413	1	-0.026462217				
20-07-2009	241.6	0.790574	0.153097261	2	0.028954347	<b>Historical Approach</b>			
21-10-2008	134.9	-0.76591	0.137869972	3	-0.019817422	Mean		0.09%	
24-04-2012	576.4	-0.6793	0.122111697	4	0.024992899	STD. Deviation		1.85%	
20-03-2020	1,797.5	7.540984	0.09845082	5	-0.000808354	Min		-10.69%	
23-01-2008	210.5	0.522132	0.092338835	6	-0.004538261	Max		15.50%	
13-10-2008	138.3	0.060357	0.091583768	7	-0.000127722	CMP		3300	
28-10-2008	130.4	-0.35876	0.087580282	8	-0.008243072				
16-06-2006	203.3	0.714647	0.08674042	9	0.010494388	<b>Monte Carlo Simulation</b>			
20-10-2008	118.6	-0.02978	0.082618222	10	0.038957424	Mean		0.12%	
21-11-2008	122.2	-0.35342	0.079293598	11	0.00197948	STD. Deviation		1.86%	
17-07-2008	189.0	-0.6159	0.075741194	12	0.03610291	Min		-6.63%	
29-08-2011	492.2	2.063745	0.075007645	13	-0.019560761	Max		7.08%	
30-09-2008	160.6	-0.90951	0.073509757	14	-0.026958226	CMP		3300	
07-04-2020	1,775.2	6.573702	0.073147141	15	0.006386148				
14-05-2008	234.4	-0.00306	0.073066886	16	0.021539508				
15-04-2008	235.1	-0.91311	0.072826831	17	-0.026181149				
05-10-2020	2,705.8	20.96088	0.072262181	18	-0.019033406				
18-12-2008	123.2	-0.73996	0.06953125	19	0.012229323	<b>Percentile</b>	<b>Confidence</b>	<b>VAR%</b>	<b>Stock Price VAR(INR)</b>
23-08-2011	473.8	1.945909	0.069233199	20	0.001171516	5.0%	95.0%	-2.97%	3398.00 -98.0
04-05-2009	160.8	-0.2949	0.068633313	21	-0.009526373	1.0%	99.0%	-4.13%	3436.13 -136.1
12-07-2006	228.1	-0.11355	0.067980711	22	-0.003698407	0.5%	99.5%	-4.60%	3451.76 -151.8
30-07-2009	257.3	-0.9385	0.06665285	23	0.02242039	10.0%	90.0%	-2.33%	3376.94 -76.9
12-07-2024	4,184.0	1.508408	0.066327701	24	-0.00962095				
20-04-2018	1,668.0	3.145055	0.066211111	25	-0.023858265				
16-07-2010	402.4	0.902241	0.065903793	26	0.018386767				
25-03-2008	211.5	-0.05706	0.064084507	27	0.001775051				
01-02-2008	224.3	0.731152	0.063827769	28	0.005587524				
09-01-2009	129.6	-0.29982	0.063695313	29	0.020496952				
19-09-2008	185.1	0.325029	0.063372594	30	0.014941274				
02-04-2009	139.7	-0.17864	0.062851925	31	-0.01345933				
29-05-2009	170.1	0.390174	0.062476571	32	-0.024454623				
13-03-2009	122.3	-0.09237	0.061708037	33	-0.025050351				
26-03-2009	134.8	-0.49677	0.061677826	34	-0.022864911				
24-12-2007	267.8	-0.8574	0.061553706	35	0.001791191				
23-04-2020	1,878.3	7.16382	0.061458039	36	-0.0057712				
17-04-2006	230.1	0.704096	0.060865957	37	-0.002254762				
28-11-2008	135.0	-0.15386	0.060565593	38	0.011246522				

