

#	Date	Adj Close Returns		Sorted Returns	Repetition	Stimulated Returns	Calculation Of VAR																									
01-07-2002	0.687692					1	4.30%	<div><div>Historical Data</div><div><div>Mean</div><div>0.13%</div></div><div><div>Std. Dev</div><div>3.25%</div></div><div><div>Min</div><div>-16.58%</div></div><div><div>Max</div><div>20.30%</div></div><div>Historical Data</div><div><div>Mean</div><div>0.17%</div></div><div><div>Std. Dev</div><div>3.35%</div></div><div><div>Min</div><div>-9.68%</div></div><div><div>Max</div><div>10.85%</div></div><div><table><tr><th>Percentile</th><th>Confidence</th><th>VAR %</th><th>Stock Price</th><th>VAR (INR)</th></tr><tr><td>5.0%</td><td>95.0%</td><td>-4.51%</td><td>40.73</td><td>-1.92</td></tr><tr><td>1.0%</td><td>99.0%</td><td>-7.49%</td><td>39.45</td><td>-3.20</td></tr><tr><td>0.5%</td><td>99.5%</td><td>-9.15%</td><td>38.75</td><td>-3.90</td></tr></table></div></div>					Percentile	Confidence	VAR %	Stock Price	VAR (INR)	5.0%	95.0%	-4.51%	40.73	-1.92	1.0%	99.0%	-7.49%	39.45	-3.20	0.5%	99.5%	-9.15%	38.75	-3.90
Percentile	Confidence	VAR %	Stock Price	VAR (INR)																												
5.0%	95.0%	-4.51%	40.73	-1.92																												
1.0%	99.0%	-7.49%	39.45	-3.20																												
0.5%	99.5%	-9.15%	38.75	-3.90																												
02-07-2002	0.621249	-0.096617381	-9.66%	2	2.21%																											
03-07-2002	0.561449	-0.0962577	-9.63%	3	1.44%																											
04-07-2002	0.504972	-0.100591505	-10.06%	4	1.53%																											
05-07-2002	0.53155	0.052632621	5.26%	5	1.49%																											
08-07-2002	0.57806	0.087498824	8.75%	6	-3.03%																											
09-07-2002	0.584705	0.011495347	1.15%	7	-2.73%																											
10-07-2002	0.53155	-0.090909091	-9.09%	8	0.00%																											
11-07-2002	0.488361	-0.081251058	-8.13%	9	1.66%																											
12-07-2002	0.521583	0.068027545	6.80%	10	-0.04%																											
15-07-2002	0.475073	-0.089170851	-8.92%	11	-2.27%																											
16-07-2002	0.495006	0.041957762	4.20%	12	1.98%																											
17-07-2002	0.491683	-0.00671305	-0.67%	13	-0.47%																											
18-07-2002	0.488361	-0.006756386	-0.68%	14	-2.18%																											
19-07-2002	0.488361	0	0.00%	15	-0.90%																											
22-07-2002	0.441851	-0.095236925	-9.52%	16	-5.35%																											
23-07-2002	0.438528	-0.007520635	-0.75%	17	0.96%																											
24-07-2002	0.431884	-0.015150686	-1.52%	18	-4.75%																											
25-07-2002	0.451817	0.046153597	4.62%	19	2.24%																											
26-07-2002	0.435206	-0.036764885	-3.68%	20	-0.49%																											
29-07-2002	0.458461	0.053434466	5.34%	21	-6.20%																											
30-07-2002	0.475073	0.036234271	3.62%	22	1.56%																											
31-07-2002	0.458461	-0.034967258	-3.50%	23	-3.29%																											
01-08-2002	0.438528	-0.043478071	-4.35%	24	4.00%																											
02-08-2002	0.418595	-0.045454338	-4.55%	25	-2.65%																											
05-08-2002	0.431884	0.031746676	3.17%	26	5.09%																											
06-08-2002	0.428562	-0.00769188	-0.77%	27	-0.28%																											
07-08-2002	0.411951	-0.038759853	-3.88%	28	2.78%																											
08-08-2002	0.411951	0	0.00%	29	-2.98%																											
09-08-2002	0.39534	-0.040322757	-4.03%	30	-5.07%																											
12-08-2002	0.388696	-0.016805787	-1.68%	31	-0.69%																											
13-08-2002	0.385373	-0.008549097	-0.85%	32	3.15%																											
14-08-2002	0.378729	-0.01724044	-1.72%	33	6.25%																											
15-08-2002	0.378729	0	0.00%	34	1.84%																											
16-08-2002	0.392018	0.035088414	3.51%	35	5.54%																											
19-08-2002	0.392018	0	0.00%	36	6.13%																											
20-08-2002	0.385373	-0.016950752	-1.70%	37	-3.19%																											
21-08-2002	0.385373	0	0.00%	38	2.85%																											
22-08-2002	0.398662	0.034483474	3.45%	39	-5.33%																											
23-08-2002	0.405307	0.016668255	1.67%	40	4.91%																											
26-08-2002	0.431884	0.065572517	6.56%	41	4.79%																											
27-08-2002	0.431884	0	0.00%	42	3.22%																											

Daily Returns Distribution

