

#	Date	Adj Close	Return	Sorted Return	Replication	Simulated Returns	Calculation of Value at Risk - Bajaj Finance (Historical)	Percentile	Confidence	VAR %	Stock Price	VAR (INR)
18-05-2009	₹ 11.43	-0.55	39.53%	1	-0.001956227	Mean	0.84%	5%	95%	-7.46%	₹ 6,746.95	(₹543.95)
28-09-2009	₹ 25.51	0.63	29.30%	2	-0.021102486	Std Deviation	5.89%	1%	99%	-12.68%	₹ 6,366.72	(₹924.18)
01-06-2009	₹ 15.66	-0.59	28.66%	3	-0.041344333	Min	-35.78%	20%	80%	-2.92%	₹ 7,078.04	(₹212.86)
30-10-2006	₹ 38.23	2.09	24.10%	4	0.016375024	Max	39.53%	10%	90%	-5.07%	₹ 6,921.51	(₹369.39)
04-08-2008	₹ 12.36	-0.23	23.99%	5	0.040817843	CMP	7290.9					
13-07-2009	₹ 16.01	-0.99	23.69%	6	0.045075753							
01-06-2020	₹ 2,357.55	376.94	22.35%	7	0.07186779							
23-03-2009	₹ 6.24	-0.09	20.82%	8	-0.032272707	Calculation of Value at Risk - Bajaj Finance (Monte Carlo Simulation)		Percentile	Confidence	VAR %	Stock Price	VAR (INR)
01-12-2003	₹ 6.88	-0.30	20.02%	9	0.068910341	Mean	4.89%	5%	95%	-9.10%	₹ 6,627.23	(₹663.67)
08-11-2004	₹ 9.77	-0.99	18.44%	10	0.060349007	Std Deviation	6.09%	1%	99%	-13.32%	₹ 6,319.64	(₹971.26)
25-07-2016	₹ 1,014.54	153.02	17.37%	11	0.092507293	Min	-20.32%	20%	80%	-4.03%	₹ 6,997.10	(₹293.80)
12-04-2004	₹ 6.59	-1.00	17.30%	12	0.042927792	Max	21.38%	10%	90%	-6.89%	₹ 6,788.24	(₹502.66)
27-04-2020	₹ 2,286.30	-0.58	17.30%	13	0.018644527	CMP	7290.9					
01-02-2021	₹ 5,462.56	649.89	16.98%	14	0.066233904							
27-09-2004	₹ 8.39	-1.00	16.91%	15	0.089253719							
26-04-2021	₹ 5,377.10	429.69	16.80%	16	-0.007075256							
21-02-2005	₹ 12.48	-0.71	16.77%	17	0.015295913							
31-12-2007	₹ 43.64	0.17	16.68%	18	0.057518983							
05-02-2007	₹ 37.40	-0.45	16.47%	19	-0.10030314							
06-09-2010	₹ 68.55	0.83	16.33%	20	0.0890425							
24-12-2007	₹ 37.40	0.86	15.81%	21	-0.008049108							
30-05-2005	₹ 20.14	-1.00	15.80%	22	0.050528188							
09-11-2020	₹ 4,314.78	97.66	15.71%	23	-0.006588424							
10-05-2010	₹ 43.73	-0.98	15.69%	24	0.016948847							
06-04-2020	₹ 2,516.84	0.19	15.60%	25	0.071189629							
14-05-2018	₹ 2,107.97	71.75	15.48%	26	-0.012361156							
19-06-2006	₹ 28.98	4.61	15.32%	27	-0.027011765							
16-03-2009	₹ 5.16	-1.00	15.28%	28	0.008230044							
25-07-2022	₹ 7,147.61	1244.58	15.19%	29	-0.00841161							
29-03-2004	₹ 5.74	-0.97	15.06%	30	0.070041318							
19-05-2014	₹ 195.45	-0.95	14.48%	31	-0.005999712							
02-11-2020	₹ 3,728.88	8.75	14.26%	32	-0.038664134							
12-01-2015	₹ 382.44	0.75	14.14%	33	-0.038369329							
30-06-2014	₹ 218.88	9.85	13.59%	34	-0.054580273							
31-08-2009	₹ 20.17	-0.34	13.42%	35	-0.023506666							
28-11-2005	₹ 30.67	6.28	13.36%	36	0.075121121							
28-07-2003	₹ 4.21	-0.56	13.32%	37	-0.053132286							
04-10-2004	₹ 9.50	-1.00	13.24%	38	-0.137500095							
06-07-2020	₹ 3,268.68	0.45	13.05%	39	0.065817568							
08-10-2018	₹ 2,246.86	2.44	13.05%	40	0.056481521							
01-02-2016	₹ 652.80	-0.80	12.99%	41	0.055846863							
13-05-2019	₹ 3,242.66	25.02	12.94%	42	-0.020367018							
16-09-2013	₹ 124.61	0.90	12.86%	43	0.06022475							
11-07-2011	₹ 65.61	-0.51	12.74%	44	-0.004432635							
06-05-2013	₹ 133.45	4.39	12.65%	45	0.020011827							
12-09-2005	₹ 24.78	0.42	12.22%	46	0.093375679							
23-05-2005	₹ 17.39	4.00	12.12%	47	-0.032133239							
17-03-2003	₹ 3.48	-0.89	12.11%	48	-0.029657575							

Weekly Returns Distribution

