Micro Soft VaR Value at Risk Historical Method

Date	Adj Close	Return	Sorted Returns
10/13/2008	18.53		0.186045927
3/13/2020	151.50	7.176120	0.142168667
11/21/2008	14.40	-0.904968	0.12264676
5/8/2002	16.82	0.168318	0.111178115
4/24/2009	15.40	-0.084337	0.105180025
4/24/2015	41.17	1.673123	0.104521919
4/9/2025	389.13	8.451458	0.101336866
10/23/2015	46.07	-0.881610	0.100770383
10/26/2007	25.08	-0.455608	0.095029916
3/24/2020	141.50	4.641766	0.090895509
10/28/2008	16.79	-0.881369	0.0906517
3/10/2009	12.14	-0.276822	0.087788211
3/17/2020	139.81	10.517095	0.082336664
11/10/2022	237.08	0.695785	0.082268108
5/1/2025	423.92	0.788086	0.076253544
3/26/2018	86.82	-0.795201	0.075705318
7/24/2002	14.15	-0.837060	0.074866491
3/23/2009	13.50	-0.045566	0.074443702
4/6/2020	157.64	10.675794	0.074367841
8/23/2013	28.67	-0.818146	0.072861926
4/26/2023	289.74	9.106576	0.07243473
3/30/2020	152.84	-0.472499	0.070340492
3/10/2020	153.49	0.004307	0.068384336
12/26/2018	94.26	-0.385876	0.068309931
10/16/2008	17.58	-0.813527	0.067520073
9/30/2008	19.39	0.103349	0.067173358

Calculation of Value at Risk - Tata Elxsi (Historical)	
Mean	0.07%
Std Deviation	1.74%
Min	-14.74%
Max	18.60%
CMP	512.11

Percentile	Confidence	VAR %	Stock Price	VAR (USD)
5.0%	95%	-2.61%	498.7	13.4
1.00%	99.00%	-4.57%	488.7	23.4
0.50%	99.50%	-5.72%	482.8	29.3
10.00%	90.00%	-1.77%	503.1	9.1