**CMMU Take Home Exam (15 Credits) – Group of 5**

**Exam Objective:**

* Engage in data collecting and cleaning.
* Engage in simple financial modeling with Excel.

1.[15 Credit] Go to [www.set.or.th](http://www.set.or.th) website, locate **SET100 constituent lists** as of Year **2013H1-2015H1**.

a. find out which stocks survive all the periods. From the survived **STOCKLIST**, download **DAILY** volume and close price of the last 6 month. For each stock, calculate 5-days moving average of daily return

b. download the **DAILY** SET Index closing price of the last 6 month.

c. create panel data.

d create a database of company information which include: company name, address, zip code, telephone number, fax number, industry, sector, website, latest market capitalization, latest %free float.(additional information may also be found at [www.sec.or.th](http://www.sec.or.th))

e. Stock beta can be calculated by using market model as follow:

Where is the return of a company *i* at time *t*. is the return of the market at time *t*. Create a simple model where you can calculate ***stock betas***, given a ***start date*** and ***end date***.