****

**JAIPURIA INSTITUTE OF MANAGEMENT, NOIDA**

**PGDM / PGDM (M) / PGDM (SM)**

**IV TRIMESTER (Batch 2021-23)**

**END TERM EXAMINATION (REAPPEAR), NOVEMBER 2022**

|  |  |  |  |
| --- | --- | --- | --- |
| Course Name | Financial Modeling and Analysis  | Course Code | **40226** |
| Max. Time | **2 hours** | Max. Marks | **40 MM** |

INSTRUCTIONS:

1. There are three questions sand all questions are compulsory.
2. All calculations should be done using MS Excel.

**CLO2/BL IV & VI**

**Question 1:** Predict projected financial statements for X Corp. for the years from 2022 to 2025 starting with the historical statements for periods 2017 - 2021 (Sheet 1 Excel ‘FMA’) using the assumptions shown below.                                                                                       [20 Marks]

**CLO/BLVI**

**Question 2:** Consider the following information about a stock and create a simulation of daily stock prices for 250 days. [10 Marks]

Initial stock price is 12, mean return is 12 per cent, and Volatility is 35 per cent.

**CLO/BLVI**

**Question 3**: Given the total annual returns for large-cap stocks and the year-end CPI values for the period 1950 to 2020 (Sheet 3 Excel ‘FMA’), create a model to calculate the cumulative nominal and real returns for all possible rolling 15-year windows starting at the beginning of each year.           [10 Marks]