

SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN
(AUTONOMOUS)

(Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC)
Chromepet, Chennai - 600 044.

B.Com. Honours - END SEMESTER EXAMINATIONS - APRIL 2025

SEMESTER - VI

24UBHCT6027 - Trading Strategies in Emerging Markets

Total Duration : 1 Hrs.30 Mins.

Total Marks : 40

Section B

Answer any **TEN** questions ($10 \times 2 = 20$ Marks)

1. What are the primary objectives of trading?
2. What is the role of fundamental analysis in trading?
3. How is the Time-Weighted Average Price (TWAP) calculated in trading?
4. What is the significance of the price-to-earnings (P/E) ratio for investors?
5. How Cash Flow Statement important in financial analysis?
6. What does covariance measure in the context of finance?
7. What is the significance of EBITDA in financial analysis?
8. What is the purpose of a stop-loss order in trading?
9. Defines "arbitrage" in the context of financial markets?
10. What is Efficient Market Hypothesis (EMH) in the context of trading?
11. What is the primary purpose of stock market indices such as the S&P BSE Sensex and NSE Nifty?
12. What is the primary goal of technical analysis in trading?

Section C

Answer any **FOUR** questions ($4 \times 5 = 20$ Marks)

13. Explain the concept of leverage in trading, including its advantages and disadvantages?
14. Explain the concept of risk management in trading, what is its importance and key strategies.
15. Explain the concept of a look-back period in momentum trading, what are its significance and how it can be used to identify profitable trades?
16. Explain the "Betting Against Beta" (BAB) strategy, what are its potential benefits.

Contd...

17. What is the concept of Arbitrage Pricing Theory (APT) and explain its application in calculating expected returns?
18. Differentiate between diversifiable risk and systematic risk?
