



# SOMAIYA

## VIDYAVIHAR UNIVERSITY

Dr. Shantilal K. Somaiya School of Commerce and Business Studies

### QUESTION PAPERS

<b>BRANCH: Bachelor of Business Management</b>	<b>SEM: VI</b>
<b>ATKT</b>	<b>APR - 2026</b>

Sr. No.	Subject	Available
1.	131U06E604 – Commodities & Derivatives Market	
2.	131U06C601 – Operation Research	
3.	131U06E603 – Technical Analysis of Financial Markets	
4.	131U06E607 – Retail Management	
5.		
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3 APR 2026

<b>Semester (November 2023 to March 2024)</b>		
<b>Examination: End Semester Examination March/April 2024 (UG Programmes)</b>		
<b>Programme code: 06</b> <b>Programme: BBM</b>	<b>Class: TY</b>	<b>Semester: VI</b>
<b>Name of the Constituent College:</b> <b>S K Somaiya College</b>	<b>Name of the Department:</b> <b>Business Studies</b>	
<b>Course Code: 131U06E604</b>	<b>Name of the Course: Commodities and Derivatives Market</b>	
<b>Duration : 2 Hrs.</b>	<b>Maximum Marks : 60</b>	
<b>Instructions: 1) Draw neat diagrams 2) Assume suitable data if necessary</b>		

Question No.		Max. Marks	CO
Q.1. A	Blackrock ltd wants to start a discount broking firm in India and asks your help for different penalties applied in India. As a Financial Expert elaborate on different penalties levied in terms of a) Failure to pay funds/Settlement obligations. b) short reporting of margin in clients margin report filing and c) Margin violations.	8	4
Q.1. B	A multinational company wants to register its company for futures and options. As a financial consultant, discuss eligibility criteria for inclusions and continuations in derivative contracts. Also discuss conditions for inclusion of Index in the derivatives Contracts.	7	4
	OR		
Q.1. C	Mr. Sagar holds shares in ITC ltd. whose market value is Rs. 15,00,000 The standard deviation of the market price is 2% per day. Using 95% confidence level, determining the maximum loss level over the period of a) 3 trading days b) 5 trading days.	8	4
Q. 1. D	A friend of yours wants to start dealing in Derivatives markets which are highly risky. As a finance graduate brief him about different risk management techniques that he can practice.	7	4
Q.2. A	The stock price is currently at Rs. 400. Over each of the next two 3-month periods it is expected to go up or down by 10%. The risk-free interest rate is 12% per annum with continuous compounding. Calculate the value of the 6 month European Call option with the strike price of Rs. 380. using the Binomial tree method.	15	3
	OR		
Q.2. B	Spot price of HUL ltd. is Rs. 1000. a) Create a protective put strategy considering the premium of a particular option is Rs. 20 and lot size is 50 Shares. b) Also calculate net profit and loss if probable spot prices on the day of option expiry is Rs. 950, 990, 1020, 1050, 1080.	8	3
Q.2. C	As a professor of MBA in finance Explain the specification of Index stock options to your students	7	3
Q.3. A.	A paint manufacturer will need 4000 barrels of oil in 6 months from today. a) As a financial manager, create a hedging strategy to hedge if the spot price of oil is Rs. 1500 Rs /barrel , future price is 1650 Rs/barrel and 1 future contract contains 100 barrels.	8	2

	b) Calculate the net amount paid by the paint manufacturer if spot price on 1st august was 1650 Rs/ barrel and future price is 1750 Rs./barrel.		
Q.3. B	A client of yours wants to start investing in the derivatives market as an investment advisor. Explain to your client about Margin money and discuss different types of margins available.	7	1
	OR		
Q.3. C.	You are presenting at a financial conclave on the Commodities market, elaborate on different participants in Commodity markets	8	1
Q.3. D	The price of steel is currently Rs 10,000 per tonne. The forward price for delivery in 6 months is Rs. 10,600 per tonne. An arbitrageur can borrow money at 8% per annum. What should the arbitrageur do if storage cost is Rs.200. Also calculate the net profits.	7	2
Q.4	Answer the following	15	
1	Order types		1
2	Long hedge		2
3	VAR		4



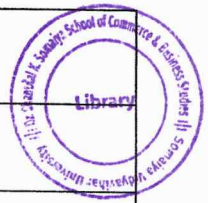
**Additional information**

Z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2517	0.2549
0.7	0.2580	0.2611	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990
3.1	0.4990	0.4991	0.4991	0.4991	0.4992	0.4992	0.4992	0.4992	0.4993	0.4993
3.2	0.4993	0.4993	0.4994	0.4994	0.4994	0.4994	0.4994	0.4995	0.4995	0.4995
3.3	0.4995	0.4995	0.4995	0.4996	0.4996	0.4996	0.4996	0.4996	0.4996	0.4997
3.4	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4998
3.5	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998	0.4998
3.6	0.4998	0.4998	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999
3.7	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999
3.8	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999	0.4999
3.9	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000	0.5000

$e^{(0.12*0.25)} = 1.0304$	$e^{(0.25*0.06)} = 1.015$
$e^{(0.1)} = 1.105$	$e^{(0.08*0.5)} = 1.041$
$e^{(0.01)} = 1.0100$	$e^{(0.12*0.5)} = 1.062$



BBM  
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OR



Semester (November 2023 to March 2024)		
Examination: End Semester Examination March/April 2024 (UG Programmes)		
Programme code: 06 Programme: BBM	Class: TY	Semester: VI
Name of the Constituent College: S K Somaiya College	Name of the Department: Business Studies	
Course Code: 131U06C601	Name of the Course: Operation Research	
Duration : 2 hours	Maximum Marks: 60	
<b>Instructions:</b> 1. Draw neat and clean diagrams with pen on the answer sheet itself. 2. Assume suitable data if necessary. 3. Basic Calculator is allowed.		

Question No.		Max. Marks	CO
Q1. A	Solve the following LPP using simplex method - Maximize $Z = 4x_1 + 3x_2 + x_3$ Subject to constraints $2x_1 + 3x_3 \leq 12$ $x_1 + 2x_2 + 2x_3 \leq 20$ $x_1 + 2x_2 + x_3 \leq 17$ and $x_1, x_2, x_3 \geq 0$ .	15	CO1

**OR**

Q1. B	Find all the 3 basic solution for the system of equations and comment on degenerate as well as feasible properties of these solutions- $2x_1 - x_2 + 3x_3 = 36$ $x_1 + 2x_2 + 7x_3 = 28$	10	CO1
Q1. C	Find the optimum solution using graphical method for the below given LPP - Maximize $Z = 4x + y$ Subject to constraints $x + y \leq 50$ $3x + y \leq 90$ and $x, y \geq 0$ .	5	CO1

Q2. A	A company has 3 factories $F_1, F_2,$ and $F_3$ that supply products to 3 warehouses at $W_1, W_2$ and $W_3$ . The capacities of the factories are 170, 180 and 200 units, respectively. The warehouse requirements are 180, 130 and 240 units, respectively. The unit shipping costs (in rupees) are as follows:	15	CO2																
	<table border="1"> <thead> <tr> <th></th> <th><math>W_1</math></th> <th><math>W_2</math></th> <th><math>W_3</math></th> </tr> </thead> <tbody> <tr> <th><math>F_1</math></th> <td>14</td> <td>13</td> <td>13</td> </tr> <tr> <th><math>F_2</math></th> <td>13</td> <td>11</td> <td>12</td> </tr> <tr> <th><math>F_3</math></th> <td>21</td> <td>16</td> <td>17</td> </tr> </tbody> </table>		$W_1$	$W_2$	$W_3$	$F_1$	14	13	13	$F_2$	13	11	12	$F_3$	21	16	17		
	$W_1$	$W_2$	$W_3$																
$F_1$	14	13	13																
$F_2$	13	11	12																
$F_3$	21	16	17																
	Determine the optimal distribution for this company in order to minimize its total shipping cost.																		

**OR**

Q2. B

7

C02

A departmental head has four subordinates and four tasks to be performed. The subordinates differ in efficiency and the tasks differ in their intrinsic difficulty. His estimates of the times that each man would take to perform each task is given in the matrix below:

Assignment

Subordinates	Tasks			
	I	II	III	IV
A	18 ✓	38	27	21
B	10	25	1 ✓	25
C	33	14	13 ✓	10 ✓
D	23	32	28	14 ✓

How should the tasks be allocated to subordinates so as to minimize the total man-hours?

Q2. C

8

C02

Use VAM to find an initial basic feasible solution (IBFS) to the transportation problem given below-

	W <sub>1</sub>	W <sub>2</sub>	W <sub>3</sub>	W <sub>4</sub>	Supply
F <sub>1</sub>	6	3	5	4	22
F <sub>2</sub>	5	9	2	7	15
F <sub>3</sub>	5	7	8	6	8
Demand	7	12	17	9	

Tra

Q3. A

15

C03

A Project manager has made following 3-point time estimates (in weeks) for various activities of a project. Answer the following questions given below.

1. Draw the PERT network and find out the expected project completion time.
2. If there is a penalty of ₹ 100 per week for any delay beyond 23 weeks then find the probability of getting penalized.
3. What is the probability that the project will get completed between 22 to 24 weeks?

Events	1-2	1-3	2-5	2-4	5-6	4-6	3-6	6-7
Optimistic time	1	2	3	5	5	6	7	2
Most likely time	3	4	5	6	7	8	9	3
Pessimistic time	5	6	7	7	9	10	11	4

OR

Q3. B

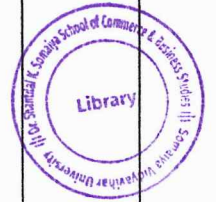
The following table shows details of a project where indirect cost is ₹ 100 per day. Answer the following questions given below the table.

15

CO3

NODES	NORMAL		CRASH	
	Time	Cost	Time	Cost
	(in days)	(in ₹)	(in days)	(in ₹)
1-2	2	60	1	80
2-3	4	80	2	200
2-4	3	130	1	230
2-5	4	200	2	300
4-7	3	120	3	120
5-8	4	80	2	120
3-6	3	100	1	280
6-7	4	210	2	350
7-9	5	80	2	200
8-9	3	60	2	90

1. Draw the network diagram and find the project completion time.
2. Crash the project systematically and determine the optimal project duration and optimal project cost.



Q4. A

There are six jobs (namely A, B, C, D, E and F), each of which must go through machines  $M_1$ ,  $M_2$  and  $M_3$  in the order  $M_1$ -  $M_3$ -  $M_2$ . Processing Time (in days) are given below. Answer the following questions given below.

8

CO4

Jobs →	A	B	C	D	E	F
Machine $M_1$	9	14	12	13	10	14
Machine $M_3$	7	4	6	8	9	6
Machine $M_2$	10	9	5	6	3	7

Job

1. Find the total minimum elapsed time.
2. Find the idle time for each machine corresponding to each job in the optimal sequence. Also find the total idle times for all three machines.

Q4. B

For the following payoff matrix, find the best possible course of action using EOL criterion. Also find EVPI.

7

CO4

		States of nature			
		$S_1$	$S_2$	$S_3$	$S_4$
Acti ons	$A_1$	3	5	8	-1
	$A_2$	6	5	2	0
	$A_3$	0	5	6	4
	Prob	0.2	0.25	0.35	0.2

game



09 APR 2026



BBM -  
Sem-VI  
ATKT  
April 2026  
BBM  
Tech Analysis  
Sem 06

<b>April 2024</b>		
<b>Examination: End Semester Examination (UG/PG Programmes)</b>		
<b>Programme code: 06</b> <b>Programme: BBM</b>	<b>Class: TY</b>	<b>Semester: VI</b>
<b>Name of the Constituent College: S K Somaiya College</b>	<b>Name of the Department: Commerce and Business Studies</b>	
<b>Course Code: 131U06E603</b>	<b>Name of the Course: Technical Analysis of Financial Markets</b>	
<b>Duration : 2 Hrs.</b>	<b>Maximum Marks : 60</b>	
<b>Instructions: 1) Draw neat diagrams 2) Assume suitable data if necessary</b>		

Question No.		Max. Marks	Co Attainment
Q.1	<p>a. Assess the benefits and drawbacks of using technical analysis.</p> <p>b. Suppose you're analyzing a stock chart and notice a rounding bottom pattern forming. How would you incorporate this information into your trading strategy?</p> <p style="text-align: center;">OR</p> <p>c. Explain the different types of triangles formed on charts.</p>	<p>07 M</p> <p>08 M</p> <p>15 M</p>	<p>CO 1</p> <p>CO 2</p> <p>CO 2</p>
Q.2	<p>a. Discuss the features of Bollinger Bands and On Balance Volume Indicators.</p> <p>b. Critically evaluate the assumptions of the Random Walk Theory.</p> <p style="text-align: center;">OR</p> <p>c. Explain different types of moving averages. Discuss the concept of crossover in moving averages.</p>	<p>07 M</p> <p>08 M</p> <p>15 M</p>	<p>CO 3</p> <p>CO 1</p>
Q.3	<p>a. Analyze the different categories of trading systems used by technical analysts.</p> <p>b.</p> <div style="text-align: center;"> </div> <p>From the above figure, identify and analyze the candlestick pattern.</p> <p style="text-align: center;">OR</p> <p>c. Compare and contrast the cash market with the derivatives market. discuss the practical application of risk management components.</p>	<p>07 M</p> <p>08 M</p> <p>15 M</p>	<p>CO 4</p> <p>CO 1</p> <p>CO 4</p>

Q.4	<p><b>Answer the following Conceptual Questions: (05 Marks Each)</b></p> <p>a. As a trader, when you observe the MACD line crossing above the signal line on a stock's price chart, what is the interpretation of this MACD signal, and what trading strategy would you consider implementing in response to this indicator?</p> <p>b. Draw and explain any two types of charts used in technical analysis.</p> <p>c. You are a trader who is analyzing the price chart of a stock. You notice that the stock has been trading in a range between Rs 400 and Rs 600 for the past several months. Every time the stock price rises to Rs 600, it encounters an obstacle. What does this tell you about the significance of the Rs 600 level and how should you trade this situation?</p>	15 M	<p>CO 3</p> <p>CO 1</p> <p>CO 2</p>
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09 APR 2026



**SOMAIYA**  
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BBM  
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April 2026  
Sem VI  
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Sem 06

<b>Semester (November 2023 to March 2024)</b>		
<b>Examination: End Semester Examination March/April 2024 (UG Programmes)</b>		
<b>Programme code:06</b> <b>Programme: BBM</b>	<b>Class: TY</b>	<b>Semester: VI</b>
<b>Name of the Constituent College:</b> <b>S K Somaiya College</b>	<b>Name of the Department:</b> <b>Business Studies</b>	
<b>Course Code: 131U06E607</b>	<b>Name of the Course: Retail Management</b>	
<b>Duration: 2 Hrs.</b>	<b>Maximum Marks: 60</b>	
<b>Instructions: 1)Draw neat diagrams 2)Assume suitable data if necessary</b>		

Question No.		Max. Marks	CO
Q.1. A	Elaborate different types of retail outlets in the concept of retailing.	15	CO1
	OR		
Q.1. B	Identify various pricing strategies in retailing.	15	CO2
Q.2. A	Evaluate the concept of retail information systems.	15	CO3
	OR		
Q.2. B	Identify the recent trends in retailing.	15	CO3
Q.3. A.	justify your opinion that online retailing is a part of E-Commerce.	15	CO4
	OR		
Q.3. B.	Elaborate the personal and psychological factors that influence the behavior of retail consumers.	15	CO4
Q.4	Solve the following Case Study	15	CO1,2,3,4
	<p>Kirana stores have been the backbone of Indian households for generations now. While these stores have evolved in terms of their offerings and outlook, the core of Kirana stores remains the same, i.e. relationship retail. Even today, residents in smaller cities and towns usually buy their household items and other items of daily need from the local Kirana stores they trust. Going by numbers, there are 13 million Kirana stores in India, contributing to 90% of the food and grocery retail. The pandemic acted as a catalyst, enhancing Kirana stores all over India to become a multi-utility point for all consumer needs, including banking and non-banking needs. Aiding this transformation of the brick-and-mortar stores were the new-age fintech which have played a major role in empowering Kirana stores to utilize their maximum potential. From building a robust distribution network to introducing cutting-edge technologies, digitized and sanitized product offerings, and a robust ecosystem of open APIs, fintech has enabled Kirana stores to provide customer services. Today, customers can purchase items, make payments, transfer money, buy insurance, and even open bank accounts at a nearby Kirana store. Fintechs are creating a thriving ecosystem for these small retailers by empowering them digitally, helping them modernize their stores, making them future-ready, and bringing them to par with the current times.</p>		

Q.4. A.	Justify your opinion on how Kirana stores play an important role in unorganized retail space in India.	07	
Q.4. B.	Justify your opinion on the adoption of technology in Kirana stores that enables them to achieve productivity.	08	