

Sep '09

IJ9AGP

Debt Mkts.

Time : 2 Hrs.

Max. Marks : 60

- NOTE :** 1) All questions are compulsory  
2) Figures to the right indicate marks.  
3) Use of scientific calculator is allowed.

**Q. 1 Explain following concepts** (15)

1. OMO's
2. PSU's Bond
3. Yield to put
4. Government dated securities
5. Non-Competitive bidding
6. Zero-coupon bond
7. Wholesale debt market segment.

**Q. 2 Calculate bond price with the help of following data.** (15)

- a) Par value of bond 10,000, coupon rate 12% & required yield 14%, Maturity period 10 years coupon payments are semi-annually.
- b) Zero coupon bond with the par value 1000, required yield 10%, maturity 15 years also calculate current yield.

**Q. 3 a) Write a note on STCI** (7)

- b) What are the features of bond? Who are the participants involved in issuing bond?** (8)

**OR**

**Q.3 Explain bond rating. Elaborate on credit rating agencies in India.** (15)

**Q.4 a) Explain government security market in detail.** (7)

- b) Explain role played by primary dealers in government security market.** (8)

**OR**

**Q. 4 Explain yield curve analysis in detail.** (15)

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