

MARKET-LINKED DEBENTURE VALUATION

Issuer: Nomura Capital (India) Private Limited

1. Security Details:

Series	ISIN Code	Reference Asset	Issue Date	Maturity Date	Face Value per Debenture	Valuation per Rs. 100 Face Value	
						Valuation as on 4 th July 2017	Valuation as on 27 th June 2017
NCE050	INE357L07416	NSE CNX Nifty Index	28-Feb-14	28-Jun-17	Rs. 5,00,000	Matured	148.46

2. Historical Prices of the Security:

Date	NCE047	NCE050	NCE049
21-May-13	98.87	-	-
28-May-13	98.81	-	-
04-Jun-13	97.45	-	-
11-Jun-13	96.53	-	-
18-Jun-13	96.85	-	-
25-Jun-13	95.11	-	-
02-Jul-13	97.45	-	-
09-Jul-13	97.65	-	-
16-Jul-13	97.14	-	-
23-Jul-13	97.45	-	-
30-Jul-13	95.25	-	-
06-Aug-13	92.37	-	-
13-Aug-13	93.56	-	-
20-Aug-13	91.52	-	-
27-Aug-13	90.95	-	-
03-Sep-13	90.78	-	-
10-Sep-13	94.61	-	-
17-Sep-13	94.80	-	-
24-Sep-13	95.70	-	-
01-Oct-13	96.59	-	-
Date	NCE047	NCE050	NCE049

08-Oct-13	98.11	-	-
15-Oct-13	98.67	-	-
22-Oct-13	99.88	-	-
29-Oct-13	100.33	-	-
05-Nov-13	100.72	-	-
12-Nov-13	99.83	-	-
19-Nov-13	100.80	-	-
26-Nov-13	99.73	-	-
03-Dec-13	101.44	-	-
10-Dec-13	102.06	-	-
17-Dec-13	101.56	-	-
24-Dec-13	102.78	-	-
31-Dec-13	103.48	-	-
07-Jan-14	103.61	-	-
15-Jan-14	104.37	-	-
21-Jan-14	104.53	-	-
28-Jan-14	103.77	-	-
04-Feb-14	103.26	-	-
11-Feb-14	104.04	-	-
18-Feb-14	104.57	-	-
25-Feb-14	104.28	-	-
04-Mar-14	105.43	93.08	-
11-Mar-14	105.88	93.42	91.72
18-Mar-14	106.14	94.95	93.13
25-Mar-14	107.03	96.04	94.32
02-Apr-14	108.46	97.29	95.23
09-Apr-14	108.86	97.58	96.52
15-Apr-14	109.13	97.35	95.81
22-Apr-14	109.39	97.64	95.78
29-Apr-14	109.88	97.13	95.74
06-May-14	110.79	97.45	95.82
13-May-14	110.83	101.31	98.11
20-May-14	111.07	103.61	99.21
27-May-14	111.33	104.37	99.63
03-June-14	111.08	105.45	100.57
10-June-14	110.80	106.86	101.03
17-June-14	110.77	105.59	97.98
24-June-14	111.43	103.83	97.44
01-July-14	111.37	104.40	97.61
08-July-14	111.57	105.09	100.49
15-July-14	112.42	104.37	99.82
22-July-14	111.04	105.98	101.26
Date	NCE047	NCE050	NCE049

28-July-14	111.81	105.94	100.73
05-Aug-14	112.00	105.94	100.73
12-Aug-14	112.53	105.95	100.76
19-Aug-14	111.68	107.25	102.53
26-Aug-14	112.07	108.18	103.16
02-Sep-14	110.58	109.85	105.26
09-Sep-14	110.09	110.57	106.01
16-Sep-14	110.30	109.18	103.96
23-Sep-14	110.53	110.21	105.03
30-Sep-14	110.68	109.94	104.34
07-Oct-14	110.84	109.13	103.05
14-Oct-14	111.05	109.15	102.96
21-Oct-14	111.32	109.66	103.39
28-Oct-14	111.55	110.87	104.76
03-Nov-14	111.78	113.42	108.23
11-Nov-14	112.03	114.12	109.39
18-Nov-14	112.08	115.15	110.58
25-Nov-14	112.48	115.45	110.81
02-Dec-14	112.66	115.82	110.46
09-Dec-14	112.85	114.60	108.75
16-Dec-14	113.02	112.97	105.42
23-Dec-14	113.17	113.78	107.18
30-Dec-14	113.30	113.40	106.64
06-Jan-15	113.51	113.31	105.96
13-Jan-15	113.70	114.50	107.92
20-Jan-15	113.92	117.31	112.11
27-Jan-15	114.10	118.66	114.70
03-Feb-15	114.30	119.03	113.38
10-Feb-15	114.48	117.12	112.09
18-Feb-15	114.70	119.55	114.63
24-Feb-15	114.81	118.57	113.93
03-Mar-15	115.01	120.82	116.34
10-Mar-15	115.20	119.53	114.21
17-Mar-15	115.37	120.13	115.19
31-Mar-15	115.77	120.12	114.33
07-Apr-15	115.98	121.50	116.01
13-Apr-15	116.14	122.79	117.99
20-Apr-15	116.36	120.42	113.82
28-Apr-15	116.54	119.64	112.48
05-May-15	116.72	120.00	112.93
12-May-15	Matured	118.56	111.04
19-May-15	Matured	120.83	113.96
Date	NCE047	NCE050	NCE049

26-May-15	Matured	120.99	114.05
02-June-15	Matured	120.73	112.93
09-June-15	Matured	119.73	111.63
16-June-15	Matured	120.15	111.70
23-June-15	Matured	122.92	115.47
30-June-15	Matured	120.53	113.02
07-July-15	Matured	124.15	116.66
14-July-15	Matured	124.05	116.39
21-July-15	Matured	124.94	117.52
28-July-15	Matured	123.80	115.44
04-Aug-15	Matured	125.16	117.19
11-Aug-15	Matured	125.39	117.47
17-Aug-15	Matured	125.68	117.46
25-Aug-15	Matured	121.05	110.72
01-Sep-15	Matured	119.28	109.23
08-Sep-15	Matured	118.65	108.60
15-Sep-15	Matured	119.51	109.34
22-Sep-15	Matured	119.55	108.87
29-Sep-15	Matured	119.92	109.30
06-Oct-15	Matured	123.71	113.31
13-Oct-15	Matured	124.35	113.59
20-Oct-15	Matured	125.21	113.30
27-Oct-15	Matured	126.33	114.81
03-Nov-15	Matured	124.54	112.17
10-Nov-15	Matured	120.99	108.57
17-Nov-15	Matured	122.22	109.14
24-Nov-15	Matured	122.37	108.98
01-Dec-15	Matured	123.95	110.26
08-Dec-15	Matured	120.45	106.67
15-Dec-15	Matured	120.41	106.74
22-Dec-15	Matured	121.65	107.47
29-Dec-15	Matured	122.01	107.70
05-Jan-16	Matured	122.38	107.92
12-Jan-16	Matured	122.14	108.05
19-Jan-16	Matured	123.11	108.38
26-Jan-16	Matured	123.47	108.07
02-Feb-16	Matured	123.43	108.83
09-Feb-16	Matured	124.20	109.62
16-Feb-16	Matured	124.56	109.29
23-Feb-16	Matured	124.33	109.52
01-Mar-16	Matured	125.29	109.74
08-Mar-16	Matured	125.65	109.72
Date	NCE047	NCE050	NCE049

15-Mar-16	Matured	126.02	110.20
22-Mar-16	Matured	126.38	110.43
29-Mar-16	Matured	126.54	110.54
05-Apr-16	Matured	127.11	110.88
12-Apr-16	Matured	127.47	111.11
19-Apr-16	Matured	127.84	111.62
26-Apr-16	Matured	128.12	111.56
03-May-16	Matured	128.56	111.79
10-May-16	Matured	128.93	112.02
17-May-16	Matured	129.29	112.46
24-May-16	Matured	129.66	112.47
31-May-16	Matured	130.98	112.70
07-Jun-16	Matured	130.38	112.93
14-Jun-16	Matured	130.75	113.16
21-Jun-16	Matured	131.11	113.83
28-Jun-16	Matured	131.38	113.61
05-Jul-16	Matured	131.54	113.84
12-Jul-16	Matured	132.20	114.07
19-Jul-16	Matured	132.57	114.29
26-Jul-16	Matured	132.93	114.20
02-Aug-16	Matured	133.50	114.75
09-Aug-16	Matured	133.66	114.97
16-Aug-16	Matured	134.02	115.20
23-Aug-16	Matured	134.87	115.43
30-Aug-16	Matured	134.75	115.57
06-Sep-16	Matured	135.11	115.88
13-Sep-16	Matured	135.48	116.11
20-Sep-16	Matured	135.14	116.34
27-Sep-16	Matured	136.21	116.57
04-Oct-16	Matured	136.57	116.94
11-Oct-16	Matured	136.93	117.02
18-Oct-16	Matured	137.30	117.25
25-Oct-16	Matured	137.26	117.48
01-Nov-16	Matured	138.03	117.70
08-Nov-16	Matured	138.39	117.93
15-Nov-16	Matured	138.55	118.59
22-Nov-16	Matured	139.12	118.39
29-Nov-16	Matured	139.48	118.61
06-Dec-16	Matured	139.45	118.84
13-Dec-16	Matured	140.21	119.07
20-Dec-16	Matured	140.73	119.96
27-Dec-16	Matured	140.94	119.52
03-Jan-17	Matured	141.30	119.75
10-Jan-17	Matured	141.66	119.98
Date	NCE047	NCE050	NCE049

17-Jan-17	Matured	142.03	120.56
24-Jan-17	Matured	142.39	120.43
31-Jan-17	Matured	142.76	120.66
07-Feb-17	Matured	143.12	120.89
14-Feb-17	Matured	143.84	121.12
21-Feb-17	Matured	143.85	121.34
28-Feb-17	Matured	144.12	121.02
07-Mar-17	Matured	144.76	121.80
14-Mar-17	Matured	144.94	122.03
11-Apr-17	Matured	146.30	123.09
25-Apr-17	Matured	146.70	123.41
9-May-17	Matured	147.09	123.74
16-May-17	Matured	147.25	123.89
22-May-17	Matured	147.47	124.06
6-June-17	Matured	147.89	Matured
13-June-17	Matured	148.08	Matured
20-June-17	Matured	148.27	Matured
27-June-17	Matured	148.46	Matured
4-July-17	Matured	Matured	Matured

DISCLAIMER

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