



Market Linked Debenture Valuation

Issuer: Citicorp Finance (India) Limited

1. Security Details:

Valuations as on 27 January 2014

Series	ISIN Code	Reference Asset	Issue Date	Maturity Date	Face Value per Debenture	Valuation per Rs 100 Face Value	Valuation as on Previous Week
Series 403	INE136E07LT0	CNX Nifty Index	31-Jan-12	31-Jan-14	Rs 1,00,000	110.02	109.81





2. Security Historical Prices:

1) Series 403

Series 403	
Date	Value
18-Jun-12	94.05
25-Jun-12	94.25
2-Jul-12	95.96
9-Jul-12	95.83
16-Jul-12	95.21
23-Jul-12	95.21
30-Jul-12	95.60
6-Aug-12	96.15
13-Aug-12	96.56
17-Aug-12	96.89
27-Aug-12	96.96
3-Sep-12	95.90
10-Sep-12	97.18
17-Sep-12	100.86
24-Sep-12	101.72
1-Oct-12	102.18
8-Oct-12	102.14
15-Oct-12	102.45
22-Oct-12	102.79
29-Oct-12	102.38
5-Nov-12	103.11
12-Nov-12	102.88
19-Nov-12	101.36
26-Nov-12	101.04
3-Dec-12	104.64
10-Dec-12	105.05
17-Dec-12	104.16
24-Dec-12	104.18
31-Dec-12	104.88
7-Jan-13	106.16
14-Jan-13	106.92
21-Jan-13	108.20
28-Jan-13	108.11
4-Feb-13	106.36
11-Feb-13	105.14
18-Feb-13	104.69
25-Feb-13	104.42
4-Mar-13	102.06
11-Mar-13	105.66
18-Mar-13	104.25
25-Mar-13	101.58
1-Apr-13	102.55
8-Apr-13	100.49
15-Apr-13	100.83
22-Apr-13	104.64
29-Apr-13	105.69
6-May-13	106.89
13-May-13	107.07
20-May-13	110.15
27-May-13	109.15
3-Jun-13	107.17
10-Jun-13	106.14

Series 403	
Date	Value
17-Jun-13	105.82
24-Jun-13	102.24
1-Jul-13	106.70
8-Jul-13	105.55
15-Jul-13	109.05
22-Jul-13	108.35
29-Jul-13	104.73
5-Aug-13	102.65
12-Aug-13	101.60
19-Aug-13	98.72
26-Aug-13	99.63
2-Sep-13	99.69
6-Sep-13	101.51
16-Sep-13	103.34
23-Sep-13	104.25
30-Sep-13	103.43
7-Oct-13	104.57
14-Oct-13	106.05
21-Oct-13	106.65
28-Oct-13	106.16
1-Nov-13	107.37
11-Nov-13	107.66
18-Nov-13	107.86
25-Nov-13	108.08
2-Dec-13	108.30
9-Dec-13	108.52
16-Dec-13	108.73
23-Dec-13	108.94
30-Dec-13	109.15
6-Jan-14	109.39
13-Jan-14	109.60
20-Jan-14	109.81





Disclaimer

Market Linked Debenture Valuation provided by the Valuation Agent reflects the Valuation Agent's opinion on the value of the Market Linked Debenture on the valuation date and does not constitute an audit of the Issuer by the Valuation Agent. The Valuation is based on the information provided by the Issuer or obtained by the Valuation Agent from sources it considers reliable. The Valuation Agent does not guarantee the completeness or accuracy of the information on which the Valuation is based. The Valuation Agent specifically states that the Valuation is an indicative value of the Debenture on the valuation date and can be different from the actual realizable value of the Debenture. The Valuation does not comment on the market price of the Market Linked Debentures or suitability for a particular investor. The Valuation Agent is not responsible for any errors and especially states that it has no financial liability whatsoever to the investors / users of the Valuation. In the event of early redemption / buy back / any other premature exit, investors may choose to contact the Issuer directly or through their intermediaries (through whom investments in the Specified MLDs were made) or, in the alternative, follow the procedure as set out in the relevant Offer Document.

