



Market Linked Debenture Valuation

Issuer: DSP Merrill Lynch Capital Ltd

1. Security Details:

Valuations as on 23 March 2015

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 2012/A	INE090H07LK1	CNX Nifty Index	18-May-12	31-Jul-15	Rs 1,00,000	145.51	145.30





2. Security Historical Prices:

1) Series 2012/A

Series 2012/A	
Date	Value
18-Jun-12	93.96
25-Jun-12	94.85
2-Jul-12	96.83
9-Jul-12	97.13
16-Jul-12	96.53
23-Jul-12	96.33
30-Jul-12	97.92
6-Aug-12	98.93
13-Aug-12	100.02
17-Aug-12	100.65
27-Aug-12	100.61
3-Sep-12	99.99
10-Sep-12	101.56
17-Sep-12	103.68
24-Sep-12	103.19
1-Oct-12	103.23
8-Oct-12	103.74
15-Oct-12	103.76
22-Oct-12	104.74
29-Oct-12	104.62
5-Nov-12	105.27
12-Nov-12	105.30
19-Nov-12	104.06
26-Nov-12	104.77
3-Dec-12	108.09
10-Dec-12	108.87
17-Dec-12	108.62
24-Dec-12	108.71
31-Dec-12	109.46
7-Jan-13	110.50
14-Jan-13	111.10
21-Jan-13	111.77
28-Jan-13	111.91
4-Feb-13	111.08
11-Feb-13	110.52
18-Feb-13	110.73
25-Feb-13	110.48
4-Mar-13	108.21
11-Mar-13	112.18
18-Mar-13	111.12
25-Mar-13	109.54
1-Apr-13	110.05
8-Apr-13	107.91
15-Apr-13	108.31
22-Apr-13	112.24
29-Apr-13	113.14
6-May-13	114.41
13-May-13	115.49
20-May-13	117.43
27-May-13	116.58
3-Jun-13	115.06

Series 2012/A	
Date	Value
10-Jun-13	114.44
17-Jun-13	114.06
24-Jun-13	110.92
1-Jul-13	114.91
8-Jul-13	114.19
15-Jul-13	116.10
22-Jul-13	114.67
29-Jul-13	112.72
5-Aug-13	109.96
12-Aug-13	109.40
19-Aug-13	105.90
26-Aug-13	106.80
2-Sep-13	107.80
6-Sep-13	110.24
16-Sep-13	111.53
23-Sep-13	112.54
30-Sep-13	113.14
7-Oct-13	114.89
14-Oct-13	117.56
21-Oct-13	118.44
28-Oct-13	117.76
1-Nov-13	119.55
11-Nov-13	117.75
18-Nov-13	118.51
25-Nov-13	118.40
2-Dec-13	119.26
9-Dec-13	121.07
16-Dec-13	119.31
23-Dec-13	121.44
30-Dec-13	122.21
6-Jan-14	121.62
13-Jan-14	122.32
20-Jan-14	123.15
27-Jan-14	121.72
3-Feb-14	121.00
10-Feb-14	122.04
17-Feb-14	122.39
24-Feb-14	122.04
3-Mar-14	122.43
10-Mar-14	125.85
14-Mar-14	126.18
24-Mar-14	126.26
31-Mar-14	131.04
7-Apr-14	131.21
11-Apr-14	131.92
21-Apr-14	132.74
28-Apr-14	132.96
5-May-14	132.85
12-May-14	134.31
19-May-14	134.94
26-May-14	135.82

Series 2012/A	
Date	Value
2-Jun-14	136.63
9-Jun-14	137.28
16-Jun-14	138.34
23-Jun-14	137.35
30-Jun-14	137.83
7-Jul-14	137.36
14-Jul-14	138.85
21-Jul-14	138.66
28-Jul-14	136.97
4-Aug-14	139.64
11-Aug-14	140.19
18-Aug-14	139.51
25-Aug-14	139.06
1-Sep-14	138.39
8-Sep-14	138.70
15-Sep-14	139.53
22-Sep-14	138.69
29-Sep-14	138.98
1-Oct-14	139.19
13-Oct-14	139.75
20-Oct-14	140.04
27-Oct-14	140.35
3-Nov-14	140.64
10-Nov-14	141.07
17-Nov-14	141.30
24-Nov-14	141.55
1-Dec-14	141.91
8-Dec-14	142.17
15-Dec-14	142.47
22-Dec-14	142.61
29-Dec-14	142.79
5-Jan-15	142.95
12-Jan-15	143.17
19-Jan-15	143.57
23-Jan-15	143.66
2-Feb-15	143.94
9-Feb-15	144.05
16-Feb-15	144.24
23-Feb-15	144.49
2-Mar-15	144.70
9-Mar-15	145.04
16-Mar-15	145.30



Disclaimer

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