

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 1

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	7UP	12 : MLO	21 : 0-6,499	115	116,450	2,828	113,549	0	
NSE	NSE	201212	7UP	12 : MLO	22 : 6,500-34,999	23	322,516	40,307	247,182	0	
NSE	NSE	201212	7UP	12 : MLO	23 : 35,000-126,499	6	374,315	100,662	183,653	0	
NSE	NSE	201212	7UP	12 : MLO	24 : 126,500 & above	2	696,000	0	696,000	0	
NSE	NSE	201212	7UP	13 : ITQ	21 : 0-6,499	71	104,911	30,389	54,282	0	
NSE	NSE	201212	7UP	13 : ITQ	22 : 6,500-34,999	106	1,846,025	483,741	137,947	0	
NSE	NSE	201212	7UP	13 : ITQ	23 : 35,000-126,499	48	2,939,111	1,915,704	56,177	0	
NSE	NSE	201212	7UP	13 : ITQ	24 : 126,500 & above	10	2,370,128	902,128	35,875	0	
NSE	NSE	201212	7UP	14 : ATQ	21 : 0-6,499	53	80,745	18,109	8,633	0	
NSE	NSE	201212	7UP	14 : ATQ	22 : 6,500-34,999	29	529,497	96,372	80,241	0	
NSE	NSE	201212	7UP	14 : ATQ	23 : 35,000-126,499	13	865,000	198,269	18,105	0	
NSE	NSE	201212	7UP	14 : ATQ	24 : 126,500 & above	7	1,741,890	250,000	278,118	0	
NSE	NSE	201212	7UP	15 : NTQ	21 : 0-6,499	5	5,831	1,515	0	0	
NSE	NSE	201212	7UP	15 : NTQ	22 : 6,500-34,999	17	375,000	10,000	0	0	
NSE	NSE	201212	7UP	15 : NTQ	23 : 35,000-126,499	22	1,719,377	528,377	0	0	
NSE	NSE	201212	7UP	15 : NTQ	24 : 126,500 & above	7	1,650,000	0	0	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 2

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
7UP	12 : MLO	21 : 0-6,499	112,672	877	-	-	-	0.7369
7UP	12 : MLO	22 : 6,500-34,999	230,082	10,100	-	7,000	-	0.9290
7UP	12 : MLO	23 : 35,000-126,499	182,813	840	-	-	-	1.0161
7UP	12 : MLO	24 : 126,500 & above	696,000	-	-	-	-	2.4723
7UP	13 : ITQ	21 : 0-6,499	-	700	9,361	18,813	8,746	-0.1801
7UP	13 : ITQ	22 : 6,500-34,999	-	1,941	6,686	24,952	16,764	-1.2116
7UP	13 : ITQ	23 : 35,000-126,499	-	-	562	4,599	50,841	-0.7041
7UP	13 : ITQ	24 : 126,500 & above	-	8,000	3	27,872	-	-1.7381
7UP	14 : ATQ	21 : 0-6,499	-	-	2,343	-	500	-0.9863
7UP	14 : ATQ	22 : 6,500-34,999	-	-	20,000	653	2,192	0.7563
7UP	14 : ATQ	23 : 35,000-126,499	-	-	-	-	17,374	-0.5838
7UP	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-1.0176
7UP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
7UP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
7UP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
7UP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000

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NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 3

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
7UP	12 : MLO	21 : 0-6,499	0.744260		0	0.0000	0.0	107,800	0.2	5,749	0.3528	0.0
7UP	12 : MLO	22 : 6,500-34,999	0.939378		0	0.0000	0.0	182,762	20.1	64,420	0.0675	0.0
7UP	12 : MLO	23 : 35,000-126,499	1.725411		0	0.0000	0.0	54,435	0.0	129,218	0.5998	0.2
7UP	12 : MLO	24 : 126,500 & above	4.870235		0	0.0000	0.0	0	0.0	696,000	2.2062	0.0
7UP	13 : ITQ	21 : 0-6,499										
7UP	13 : ITQ	22 : 6,500-34,999										
7UP	13 : ITQ	23 : 35,000-126,499										
7UP	13 : ITQ	24 : 126,500 & above										
7UP	14 : ATQ	21 : 0-6,499										
7UP	14 : ATQ	22 : 6,500-34,999										
7UP	14 : ATQ	23 : 35,000-126,499										
7UP	14 : ATQ	24 : 126,500 & above										
7UP	15 : NTQ	21 : 0-6,499										
7UP	15 : NTQ	22 : 6,500-34,999										
7UP	15 : NTQ	23 : 35,000-126,499										
7UP	15 : NTQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 4

Market Execution Quality Detail: December 2012

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	ACADEMY	12 : MLO	21 : 0-6,499	19	51,871	1,500	50,371	0
NSE	NSE	201212	ACADEMY	12 : MLO	22 : 6,500-34,999	12	174,293	2,000	172,293	0
NSE	NSE	201212	ACADEMY	12 : MLO	23 : 35,000-126,499	3	148,864	0	94,395	0
NSE	NSE	201212	ACADEMY	13 : ITQ	21 : 0-6,499	7	17,392	3,792	8,600	0
NSE	NSE	201212	ACADEMY	13 : ITQ	22 : 6,500-34,999	13	189,989	72,378	5,000	0
NSE	NSE	201212	ACADEMY	13 : ITQ	23 : 35,000-126,499	4	186,323	45,531	26,273	0
NSE	NSE	201212	ACADEMY	14 : ATQ	21 : 0-6,499	6	19,750	5,100	1,650	0
NSE	NSE	201212	ACADEMY	14 : ATQ	22 : 6,500-34,999	15	306,410	78,797	33,150	0
NSE	NSE	201212	ACADEMY	14 : ATQ	23 : 35,000-126,499	1	40,000	0	40,000	0
NSE	NSE	201212	ACADEMY	14 : ATQ	24 : 126,500 & above	2	1,200,000	0	0	0
NSE	NSE	201212	ACADEMY	15 : NTQ	21 : 0-6,499	2	6,301	6,301	0	0
NSE	NSE	201212	ACADEMY	15 : NTQ	22 : 6,500-34,999	3	61,597	0	0	0
NSE	NSE	201212	ACADEMY	15 : NTQ	23 : 35,000-126,499	2	155,000	100,000	0	0
NSE	NSE	201212	ACADEMY	15 : NTQ	24 : 126,500 & above	1	250,000	0	0	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 5

Market Execution Quality Detail: December 2012

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ACADEMY	12 : MLO	21 : 0-6,499	50,371	-	-	-	-	0.1416
ACADEMY	12 : MLO	22 : 6,500-34,999	157,277	15,016	-	-	-	0.1530
ACADEMY	12 : MLO	23 : 35,000-126,499	88,864	-	5,531	-	-	0.3108
ACADEMY	13 : ITQ	21 : 0-6,499	-	-	100	-	8,500	-0.0551
ACADEMY	13 : ITQ	22 : 6,500-34,999	-	-	5,000	-	-	0.0200
ACADEMY	13 : ITQ	23 : 35,000-126,499	-	-	-	4,180	21,301	-0.0636
ACADEMY	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0500
ACADEMY	14 : ATQ	22 : 6,500-34,999	-	-	-	20,000	10,000	-0.1349
ACADEMY	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.3400
ACADEMY	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ACADEMY	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
ACADEMY	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
ACADEMY	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ACADEMY	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ACCESS	11 : MKT	21 : 0-6,499	15,468	-	-	-	-	0.0341
ACCESS	11 : MKT	22 : 6,500-34,999	32,787	-	-	-	-	0.0172

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NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 6

Market Execution Quality Detail: December 2012

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ACADEMY	12 : MLO	21 : 0-6,499	0.122786		0	0.0000	0.0	50,371	0.0	0	0.0000	0.0
ACADEMY	12 : MLO	22 : 6,500-34,999	0.096835		0	0.0000	0.0	172,293	3.6	0	0.0000	0.0
ACADEMY	12 : MLO	23 : 35,000-126,499	0.276899		0	0.0000	0.0	94,395	3.5	0	0.0000	0.0
ACADEMY	13 : ITQ	21 : 0-6,499										
ACADEMY	13 : ITQ	22 : 6,500-34,999										
ACADEMY	13 : ITQ	23 : 35,000-126,499										
ACADEMY	14 : ATQ	21 : 0-6,499										
ACADEMY	14 : ATQ	22 : 6,500-34,999										
ACADEMY	14 : ATQ	23 : 35,000-126,499										
ACADEMY	14 : ATQ	24 : 126,500 & above										
ACADEMY	15 : NTQ	21 : 0-6,499										
ACADEMY	15 : NTQ	22 : 6,500-34,999										
ACADEMY	15 : NTQ	23 : 35,000-126,499										
ACADEMY	15 : NTQ	24 : 126,500 & above										
ACCESS	11 : MKT	21 : 0-6,499	0.021066		0	0.0000	0.0	15,468	0.0	0	0.0000	0.0
ACCESS	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	32,787	0.0	0	0.0000	0.0

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NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 7

Market Execution Quality Detail: December 2012

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NSE	NSE	201212	ACCESS	11 : MKT	21 : 0-6,499	10	15,468	0	15,468	0	
NSE	NSE	201212	ACCESS	11 : MKT	22 : 6,500-34,999	4	32,787	0	32,787	0	
NSE	NSE	201212	ACCESS	11 : MKT	23 : 35,000-126,499	3	217,013	0	217,013	0	
NSE	NSE	201212	ACCESS	12 : MLO	21 : 0-6,499	807	1,697,349	28,087	1,666,321	0	
NSE	NSE	201212	ACCESS	12 : MLO	22 : 6,500-34,999	455	7,636,001	82,148	7,520,756	0	
NSE	NSE	201212	ACCESS	12 : MLO	23 : 35,000-126,499	403	29,328,976	2,092,049	27,027,295	0	
NSE	NSE	201212	ACCESS	12 : MLO	24 : 126,500 & above	362	198,005,379	20,106,072	175,940,679	0	
NSE	NSE	201212	ACCESS	13 : ITQ	21 : 0-6,499	140	360,491	98,943	238,739	0	
NSE	NSE	201212	ACCESS	13 : ITQ	22 : 6,500-34,999	127	2,311,764	795,958	1,352,712	0	
NSE	NSE	201212	ACCESS	13 : ITQ	23 : 35,000-126,499	169	12,551,990	4,757,289	6,106,658	0	
NSE	NSE	201212	ACCESS	13 : ITQ	24 : 126,500 & above	109	52,070,273	22,241,196	17,984,879	0	
NSE	NSE	201212	ACCESS	14 : ATQ	21 : 0-6,499	296	759,969	223,433	492,500	0	
NSE	NSE	201212	ACCESS	14 : ATQ	22 : 6,500-34,999	237	3,818,030	1,194,104	2,401,732	0	
NSE	NSE	201212	ACCESS	14 : ATQ	23 : 35,000-126,499	312	23,254,322	6,811,211	13,001,876	0	
NSE	NSE	201212	ACCESS	14 : ATQ	24 : 126,500 & above	230	128,179,105	38,328,145	44,440,385	0	
NSE	NSE	201212	ACCESS	15 : NTQ	21 : 0-6,499	162	444,193	194,773	162,580	0	

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NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 8

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

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	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ACCESS	11 : MKT	23 : 35,000-126,499	201,999	-	15,014	-	-	-0.0017
ACCESS	12 : MLO	21 : 0-6,499	1,589,272	21,746	24,328	28,965	2,010	0.0238
ACCESS	12 : MLO	22 : 6,500-34,999	6,812,268	313,562	230,180	164,746	-	0.0191
ACCESS	12 : MLO	23 : 35,000-126,499	23,832,753	1,000,588	1,116,457	814,001	169,496	0.0088
ACCESS	12 : MLO	24 : 126,500 & above	154,198,827	7,827,007	7,028,735	5,952,445	845,538	0.0085
ACCESS	13 : ITQ	21 : 0-6,499	3,035	31,314	76,989	105,878	9,370	-0.0117
ACCESS	13 : ITQ	22 : 6,500-34,999	28,800	279,581	310,222	542,709	137,328	-0.0100
ACCESS	13 : ITQ	23 : 35,000-126,499	244,570	786,887	1,901,950	2,113,511	420,456	-0.0129
ACCESS	13 : ITQ	24 : 126,500 & above	2,539,344	4,990,237	4,927,643	3,672,458	542,439	0.0203
ACCESS	14 : ATQ	21 : 0-6,499	10,888	47,589	110,054	269,935	41,757	-0.0166
ACCESS	14 : ATQ	22 : 6,500-34,999	122,424	306,095	495,060	1,119,014	261,559	0.0037
ACCESS	14 : ATQ	23 : 35,000-126,499	431,297	1,596,027	3,067,052	5,405,859	1,074,831	-0.0140
ACCESS	14 : ATQ	24 : 126,500 & above	8,322,431	6,054,149	9,567,209	13,314,168	3,541,707	0.0003
ACCESS	15 : NTQ	21 : 0-6,499	-	209	28,100	62,666	45,360	-0.0177
ACCESS	15 : NTQ	22 : 6,500-34,999	-	26,822	93,520	424,013	298,219	0.0074
ACCESS	15 : NTQ	23 : 35,000-126,499	-	231,722	937,472	2,776,127	1,979,842	-0.0044

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NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 9

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F4 Security	Order Segmentation		Market and Marketable Limit Orders execution information									
	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ACCESS	11 : MKT	23 : 35,000-126,499	0.025391	0	0.0000	0.0	217,013	7.0	0	0.0000	0.0	
ACCESS	12 : MLO	21 : 0-6,499	0.027132	0	0.0000	0.0	1,631,473	18.0	34,848	0.0088	0.0	
ACCESS	12 : MLO	22 : 6,500-34,999	0.025385	11,616	0.0100	1623.6	7,264,602	18.8	244,538	0.0091	1.2	
ACCESS	12 : MLO	23 : 35,000-126,499	0.026456	0	0.0000	0.0	24,849,822	89.4	2,177,473	0.0120	12.3	
ACCESS	12 : MLO	24 : 126,500 & above	0.049120	0	0.0000	0.0	107,558,878	73.0	68,381,801	0.0291	7.4	
ACCESS	13 : ITQ	21 : 0-6,499										
ACCESS	13 : ITQ	22 : 6,500-34,999										
ACCESS	13 : ITQ	23 : 35,000-126,499										
ACCESS	13 : ITQ	24 : 126,500 & above										
ACCESS	14 : ATQ	21 : 0-6,499										
ACCESS	14 : ATQ	22 : 6,500-34,999										
ACCESS	14 : ATQ	23 : 35,000-126,499										
ACCESS	14 : ATQ	24 : 126,500 & above										
ACCESS	15 : NTQ	21 : 0-6,499										
ACCESS	15 : NTQ	22 : 6,500-34,999										
ACCESS	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 10

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	ACCESS	15 : NTQ	22 : 6,500-34,999	215	4,282,399	1,869,446	1,209,890	0
NSE	NSE	201212	ACCESS	15 : NTQ	23 : 35,000-126,499	419	32,129,057	17,419,150	8,097,330	0
NSE	NSE	201212	ACCESS	15 : NTQ	24 : 126,500 & above	431	238,130,642	90,628,185	45,052,046	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 11

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ACCESS	15 : NTQ	24 : 126,500 & above	18,683,570	3,911,581	4,963,601	3,950,706	5,082,239	-0.0247
AIICO	11 : MKT	21 : 0-6,499	6,323	-	-	-	-	0.0132
AIICO	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.0100
AIICO	11 : MKT	24 : 126,500 & above	190,000	-	-	-	-	0.0100
AIICO	12 : MLO	21 : 0-6,499	204,748	6,000	4,223	6,692	-	0.0131
AIICO	12 : MLO	22 : 6,500-34,999	1,940,229	35,000	-	57,562	-	0.0112
AIICO	12 : MLO	23 : 35,000-126,499	4,826,803	62,538	16,093	246,203	135,048	0.0074
AIICO	12 : MLO	24 : 126,500 & above	66,203,592	1,514,034	2,876,904	2,625,925	823,726	0.0028
AIICO	13 : ITQ	21 : 0-6,499	5,568	5,000	2,000	8,900	5,964	0.0026
AIICO	13 : ITQ	22 : 6,500-34,999	-	8,000	51,000	97,784	38,339	-0.0029
AIICO	13 : ITQ	23 : 35,000-126,499	-	60,000	90,100	335,552	297,895	-0.0061
AIICO	13 : ITQ	24 : 126,500 & above	-	710,000	1,475,032	3,425,538	844,277	-0.0070
AIICO	14 : ATQ	21 : 0-6,499	-	6,250	3,000	23,250	5,000	-0.0073
AIICO	14 : ATQ	22 : 6,500-34,999	-	19,000	104,206	134,839	122,631	0.0045
AIICO	14 : ATQ	23 : 35,000-126,499	100,000	125,000	308,300	1,346,531	293,800	0.0029
AIICO	14 : ATQ	24 : 126,500 & above	250,000	1,284,298	4,620,977	7,022,163	2,819,581	-0.0025

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 12

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ACCESS	15 : NTQ	24 : 126,500 & above										
AIICO	11 : MKT	21 : 0-6,499	0.012372		0	0.0000	0.0	6,323	0.0	0	0.0000	0.0
AIICO	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
AIICO	11 : MKT	24 : 126,500 & above	0.010000		0	0.0000	0.0	190,000	0.0	0	0.0000	0.0
AIICO	12 : MLO	21 : 0-6,499	0.013136		0	0.0000	0.0	221,663	15.8	0	0.0000	0.0
AIICO	12 : MLO	22 : 6,500-34,999	0.012561		0	0.0000	0.0	2,049,090	107.5	13,612	0.0200	180.4
AIICO	12 : MLO	23 : 35,000-126,499	0.011603	50,000	0.0100	571.7	5,138,185	110.2	108,550	0.0063	0.0	
AIICO	12 : MLO	24 : 126,500 & above	0.017082		0	0.0000	0.0	65,472,803	395.3	11,834,743	0.0103	3.7
AIICO	13 : ITQ	21 : 0-6,499										
AIICO	13 : ITQ	22 : 6,500-34,999										
AIICO	13 : ITQ	23 : 35,000-126,499										
AIICO	13 : ITQ	24 : 126,500 & above										
AIICO	14 : ATQ	21 : 0-6,499										
AIICO	14 : ATQ	22 : 6,500-34,999										
AIICO	14 : ATQ	23 : 35,000-126,499										
AIICO	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 13

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	AIICO	11 : MKT	21 : 0-6,499	2	6,323	0	6,323	0	
NSE	NSE	201212	AIICO	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	
NSE	NSE	201212	AIICO	11 : MKT	24 : 126,500 & above	1	190,000	0	190,000	0	
NSE	NSE	201212	AIICO	12 : MLO	21 : 0-6,499	75	226,909	5,246	221,663	0	
NSE	NSE	201212	AIICO	12 : MLO	22 : 6,500-34,999	127	2,127,721	52,825	2,062,702	0	
NSE	NSE	201212	AIICO	12 : MLO	23 : 35,000-126,499	77	5,358,686	59,388	5,296,735	0	
NSE	NSE	201212	AIICO	12 : MLO	24 : 126,500 & above	157	83,635,405	5,068,053	77,307,546	0	
NSE	NSE	201212	AIICO	13 : ITQ	21 : 0-6,499	11	36,712	7,180	29,532	0	
NSE	NSE	201212	AIICO	13 : ITQ	22 : 6,500-34,999	21	424,119	160,223	229,623	0	
NSE	NSE	201212	AIICO	13 : ITQ	23 : 35,000-126,499	25	2,081,030	348,848	924,673	0	
NSE	NSE	201212	AIICO	13 : ITQ	24 : 126,500 & above	52	25,376,783	3,801,333	13,304,695	0	
NSE	NSE	201212	AIICO	14 : ATQ	21 : 0-6,499	30	93,621	40,270	43,851	0	
NSE	NSE	201212	AIICO	14 : ATQ	22 : 6,500-34,999	65	1,187,842	436,040	466,381	0	
NSE	NSE	201212	AIICO	14 : ATQ	23 : 35,000-126,499	76	6,070,742	1,506,969	2,432,318	0	
NSE	NSE	201212	AIICO	14 : ATQ	24 : 126,500 & above	159	94,564,503	29,476,068	25,574,043	0	
NSE	NSE	201212	AIICO	15 : NTQ	21 : 0-6,499	17	30,668	11,618	1,000	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 14

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	-	1,000	-0.0400
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	-	30,000	24,000	-0.0081
AIICO	15 : NTQ	23 : 35,000-126,499	-	-	-	208,291	44,403	-0.0233
AIICO	15 : NTQ	24 : 126,500 & above	-	1,000,000	2,339,133	3,229,079	812,769	-0.0151
AIRSERVICE	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0900
AIRSERVICE	11 : MKT	23 : 35,000-126,499	40,000	-	-	-	-	0.0300
AIRSERVICE	12 : MLO	21 : 0-6,499	89,393	-	-	-	-	0.0640
AIRSERVICE	12 : MLO	22 : 6,500-34,999	332,534	-	13,700	37,100	-	0.0324
AIRSERVICE	12 : MLO	23 : 35,000-126,499	1,241,028	52,500	12,150	108,900	5,807	0.0772
AIRSERVICE	12 : MLO	24 : 126,500 & above	874,951	2,500	-	53,000	-	0.1410
AIRSERVICE	13 : ITQ	21 : 0-6,499	-	9,500	2,000	5,275	10,000	-0.0111
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	-	-	21,000	7,554	-0.0750
AIRSERVICE	13 : ITQ	23 : 35,000-126,499	-	-	-	13,000	206,844	0.0202
AIRSERVICE	13 : ITQ	24 : 126,500 & above	-	-	-	5,935	10,000	0.0396
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.1600
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	-	-	-	13,900	24,000	-0.0989

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 15

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
AIICO	15 : NTQ	21 : 0-6,499										
AIICO	15 : NTQ	22 : 6,500-34,999										
AIICO	15 : NTQ	23 : 35,000-126,499										
AIICO	15 : NTQ	24 : 126,500 & above										
AIRSERVICE	11 : MKT	21 : 0-6,499	0.090000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
AIRSERVICE	11 : MKT	23 : 35,000-126,499	0.030000		0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
AIRSERVICE	12 : MLO	21 : 0-6,499	0.060503		0	0.0000	0.0	83,043	10.7	6,500	0.0077	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.061644		0	0.0000	0.0	355,834	107.5	33,050	0.0113	1128.8
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.122077		0	0.0000	0.0	1,105,562	409.5	354,835	0.0195	51.8
AIRSERVICE	12 : MLO	24 : 126,500 & above	0.167131		0	0.0000	0.0	610,451	136.0	320,000	0.1511	0.3
AIRSERVICE	13 : ITQ	21 : 0-6,499										
AIRSERVICE	13 : ITQ	22 : 6,500-34,999										
AIRSERVICE	13 : ITQ	23 : 35,000-126,499										
AIRSERVICE	13 : ITQ	24 : 126,500 & above										
AIRSERVICE	14 : ATQ	21 : 0-6,499										
AIRSERVICE	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 16

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	AIICO	15 : NTQ	22 : 6,500-34,999	48	918,363	295,053	93,323	0
NSE	NSE	201212	AIICO	15 : NTQ	23 : 35,000-126,499	73	5,577,351	1,311,627	624,994	0
NSE	NSE	201212	AIICO	15 : NTQ	24 : 126,500 & above	301	176,966,815	45,586,218	11,195,866	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 17

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AIRSERVICE	14 : ATQ	23 : 35,000-126,499	-	137,500	-	-	-	-0.3589
AIRSERVICE	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AIRSERVICE	15 : NTQ	22 : 6,500-34,999	-	-	15,000	20,000	-	-0.0229
AIRSERVICE	15 : NTQ	23 : 35,000-126,499	-	-	-	40,000	-	-0.0100
AIRSERVICE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0721
BAGCO	11 : MKT	22 : 6,500-34,999	13,500	-	-	-	-	0.0300
BAGCO	12 : MLO	21 : 0-6,499	464,627	389	2,700	18,650	3,300	0.0273
BAGCO	12 : MLO	22 : 6,500-34,999	1,546,987	79,787	25,808	29,604	22,085	0.0265
BAGCO	12 : MLO	23 : 35,000-126,499	7,981,446	126,060	370,956	204,159	52,020	0.0164
BAGCO	12 : MLO	24 : 126,500 & above	48,613,527	1,480,532	2,885,301	1,315,470	389,424	0.0260
BAGCO	13 : ITQ	21 : 0-6,499	-	-	25,430	33,359	6,842	0.0066
BAGCO	13 : ITQ	22 : 6,500-34,999	20,000	25,980	116,570	230,728	132,061	-0.0121
BAGCO	13 : ITQ	23 : 35,000-126,499	100,000	336,806	316,195	907,285	436,750	-0.0097
BAGCO	13 : ITQ	24 : 126,500 & above	300,000	917,310	333,780	3,426,550	1,207,637	-0.0300
BAGCO	14 : ATQ	21 : 0-6,499	-	5,700	12,755	31,330	8,030	-0.0210

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 18

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
AIRSERVICE	14 : ATQ	23 : 35,000-126,499										
AIRSERVICE	14 : ATQ	24 : 126,500 & above										
AIRSERVICE	15 : NTQ	21 : 0-6,499										
AIRSERVICE	15 : NTQ	22 : 6,500-34,999										
AIRSERVICE	15 : NTQ	23 : 35,000-126,499										
AIRSERVICE	15 : NTQ	24 : 126,500 & above										
BAGCO	11 : MKT	22 : 6,500-34,999	0.040000		0	0.0000	0.0	13,500	0.0	0	0.0000	0.0
BAGCO	12 : MLO	21 : 0-6,499	0.030316		0	0.0000	0.0	485,381	50.8	4,285	0.0093	0.0
BAGCO	12 : MLO	22 : 6,500-34,999	0.030726		0	0.0000	0.0	1,657,271	59.5	47,000	0.0153	0.0
BAGCO	12 : MLO	23 : 35,000-126,499	0.030629		0	0.0000	0.0	8,106,612	68.7	664,849	0.0111	0.0
BAGCO	12 : MLO	24 : 126,500 & above	0.082869	150,000	0	0.0100	0.0	30,225,254	220.8	25,404,300	0.0543	61.6
BAGCO	13 : ITQ	21 : 0-6,499										
BAGCO	13 : ITQ	22 : 6,500-34,999										
BAGCO	13 : ITQ	23 : 35,000-126,499										
BAGCO	13 : ITQ	24 : 126,500 & above										
BAGCO	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 19

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	AIRSERVICE	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201212	AIRSERVICE	11 : MKT	23 : 35,000-126,499	1	40,000	0	40,000	0	
NSE	NSE	201212	AIRSERVICE	12 : MLO	21 : 0-6,499	32	89,543	0	89,543	0	
NSE	NSE	201212	AIRSERVICE	12 : MLO	22 : 6,500-34,999	34	488,174	88,920	388,884	0	
NSE	NSE	201212	AIRSERVICE	12 : MLO	23 : 35,000-126,499	30	1,998,591	210,900	1,460,397	0	
NSE	NSE	201212	AIRSERVICE	12 : MLO	24 : 126,500 & above	6	1,199,573	122,222	930,451	0	
NSE	NSE	201212	AIRSERVICE	13 : ITQ	21 : 0-6,499	22	75,411	20,100	39,675	0	
NSE	NSE	201212	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	19	343,000	69,000	86,100	0	
NSE	NSE	201212	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	15	1,033,264	331,112	221,844	0	
NSE	NSE	201212	AIRSERVICE	13 : ITQ	24 : 126,500 & above	7	1,307,944	225,593	494,351	0	
NSE	NSE	201212	AIRSERVICE	14 : ATQ	21 : 0-6,499	16	47,227	27,727	2,000	0	
NSE	NSE	201212	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	14	178,850	41,600	63,904	0	
NSE	NSE	201212	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	7	498,864	170,994	225,370	0	
NSE	NSE	201212	AIRSERVICE	14 : ATQ	24 : 126,500 & above	3	681,609	281,609	0	0	
NSE	NSE	201212	AIRSERVICE	15 : NTQ	21 : 0-6,499	2	12,000	12,000	0	0	
NSE	NSE	201212	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	3	55,000	20,000	35,000	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 20

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
BAGCO	14 : ATQ	22 : 6,500-34,999	12,939	22,980	142,270	216,151	183,035	0.0055
BAGCO	14 : ATQ	23 : 35,000-126,499	230,000	222,195	740,818	1,054,692	970,100	0.0017
BAGCO	14 : ATQ	24 : 126,500 & above	-	570,000	2,938,425	4,665,118	424,671	-0.0126
BAGCO	15 : NTQ	21 : 0-6,499	-	-	3,000	-	1,300	0.0170
BAGCO	15 : NTQ	22 : 6,500-34,999	-	-	-	16,601	56,000	-0.0095
BAGCO	15 : NTQ	23 : 35,000-126,499	-	133,000	149,347	353,570	330,922	-0.0025
BAGCO	15 : NTQ	24 : 126,500 & above	10	3,700,415	1,852,750	4,026,243	516,200	-0.0315
CUSTODYINS	12 : MLO	21 : 0-6,499	103,891	-	-	-	-	0.0447
CUSTODYINS	12 : MLO	22 : 6,500-34,999	655,108	-	-	5,000	13,460	0.0187
CUSTODYINS	12 : MLO	23 : 35,000-126,499	3,985,528	26,114	90,000	120,486	-	0.0348
CUSTODYINS	12 : MLO	24 : 126,500 & above	22,642,882	30,000	1,362,800	413,380	86,854	0.0234
CUSTODYINS	13 : ITQ	21 : 0-6,499	-	1,820	-	500	6,824	0.0021
CUSTODYINS	13 : ITQ	22 : 6,500-34,999	-	-	66,280	135,370	19,000	-0.0412
CUSTODYINS	13 : ITQ	23 : 35,000-126,499	-	91,000	333,500	696,495	511,170	-0.0219
CUSTODYINS	13 : ITQ	24 : 126,500 & above	-	1,062,263	1,199,198	2,520,737	885,086	-0.0249
CUSTODYINS	14 : ATQ	21 : 0-6,499	-	-	-	540	960	-0.0324

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 21

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
BAGCO	14 : ATQ	22 : 6,500-34,999									
BAGCO	14 : ATQ	23 : 35,000-126,499									
BAGCO	14 : ATQ	24 : 126,500 & above									
BAGCO	15 : NTQ	21 : 0-6,499									
BAGCO	15 : NTQ	22 : 6,500-34,999									
BAGCO	15 : NTQ	23 : 35,000-126,499									
BAGCO	15 : NTQ	24 : 126,500 & above									
CUSTODYINS	12 : MLO	21 : 0-6,499	0.055333	0	0.0000	0.0	102,891	0.0	1,000	0.0100	0.0
CUSTODYINS	12 : MLO	22 : 6,500-34,999	0.031521	0	0.0000	0.0	612,042	81.0	63,526	0.0020	0.0
CUSTODYINS	12 : MLO	23 : 35,000-126,499	0.049841	0	0.0000	0.0	3,618,628	102.7	660,000	0.0196	0.0
CUSTODYINS	12 : MLO	24 : 126,500 & above	0.057419	0	0.0000	0.0	15,982,597	44.3	8,553,319	0.0135	0.0
CUSTODYINS	13 : ITQ	21 : 0-6,499									
CUSTODYINS	13 : ITQ	22 : 6,500-34,999									
CUSTODYINS	13 : ITQ	23 : 35,000-126,499									
CUSTODYINS	13 : ITQ	24 : 126,500 & above									
CUSTODYINS	14 : ATQ	21 : 0-6,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 22

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	7	602,222	162,222	40,000	0
NSE	NSE	201212	AIRSERVICE	15 : NTQ	24 : 126,500 & above	2	370,000	0	126,998	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 23

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CUSTODYINS	14 : ATQ	22 : 6,500-34,999	-	-	35,000	32,000	3,000	-0.0440
CUSTODYINS	14 : ATQ	23 : 35,000-126,499	-	77,250	150,000	689,250	470,590	-0.0158
CUSTODYINS	14 : ATQ	24 : 126,500 & above	-	500,000	1,267,592	1,034,656	491,118	-0.0310
CUSTODYINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CUSTODYINS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	71,425	-0.0170
CUSTODYINS	15 : NTQ	23 : 35,000-126,499	-	100,100	200,000	300,000	-	-0.0076
CUSTODYINS	15 : NTQ	24 : 126,500 & above	-	-	325,000	61,961	533,886	-0.0726
DANGFLOUR	11 : MKT	21 : 0-6,499	5,974	-	-	-	-	0.0459
DANGFLOUR	11 : MKT	22 : 6,500-34,999	47,550	-	-	-	-	0.0611
DANGFLOUR	12 : MLO	21 : 0-6,499	557,804	3,295	6,787	18,684	1,540	0.0954
DANGFLOUR	12 : MLO	22 : 6,500-34,999	1,133,682	9,612	11,409	67,868	12,394	0.0598
DANGFLOUR	12 : MLO	23 : 35,000-126,499	5,566,235	76,900	183,841	385,236	16,770	0.0661
DANGFLOUR	12 : MLO	24 : 126,500 & above	16,585,123	845,865	-	240,576	3,730	0.0278
DANGFLOUR	13 : ITQ	21 : 0-6,499	4,500	4,325	23,488	43,930	28,635	0.0002
DANGFLOUR	13 : ITQ	22 : 6,500-34,999	2,083	72,615	36,870	169,248	82,007	-0.0591
DANGFLOUR	13 : ITQ	23 : 35,000-126,499	-	161,672	212,668	461,725	185,989	-0.0744

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 24

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CUSTODYINS	14 : ATQ	22 : 6,500-34,999										
CUSTODYINS	14 : ATQ	23 : 35,000-126,499										
CUSTODYINS	14 : ATQ	24 : 126,500 & above										
CUSTODYINS	15 : NTQ	21 : 0-6,499										
CUSTODYINS	15 : NTQ	22 : 6,500-34,999										
CUSTODYINS	15 : NTQ	23 : 35,000-126,499										
CUSTODYINS	15 : NTQ	24 : 126,500 & above										
DANGFLOUR	11 : MKT	21 : 0-6,499	0.069417		0	0.0000	0.0	5,974	0.0	0	0.0000	0.0
DANGFLOUR	11 : MKT	22 : 6,500-34,999	0.056729		0	0.0000	0.0	47,550	0.0	0	0.0000	0.0
DANGFLOUR	12 : MLO	21 : 0-6,499	0.117363		0	0.0000	0.0	556,826	71.1	34,787	0.0095	0.0
DANGFLOUR	12 : MLO	22 : 6,500-34,999	0.095037		0	0.0000	0.0	1,162,775	208.6	96,711	0.0204	0.0
DANGFLOUR	12 : MLO	23 : 35,000-126,499	0.105511		0	0.0000	0.0	4,734,475	104.4	1,512,013	0.0204	18.6
DANGFLOUR	12 : MLO	24 : 126,500 & above	0.215365		0	0.0000	0.0	12,527,102	291.8	5,913,647	0.1604	108.3
DANGFLOUR	13 : ITQ	21 : 0-6,499										
DANGFLOUR	13 : ITQ	22 : 6,500-34,999										
DANGFLOUR	13 : ITQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 25

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	BAGCO	11 : MKT	22 : 6,500-34,999	1	13,500	0	13,500	0	
NSE	NSE	201212	BAGCO	12 : MLO	21 : 0-6,499	254	490,891	1,225	489,666	0	
NSE	NSE	201212	BAGCO	12 : MLO	22 : 6,500-34,999	107	1,745,846	28,575	1,704,271	0	
NSE	NSE	201212	BAGCO	12 : MLO	23 : 35,000-126,499	131	9,626,492	626,293	8,771,461	0	
NSE	NSE	201212	BAGCO	12 : MLO	24 : 126,500 & above	137	67,189,565	7,177,464	55,779,554	0	
NSE	NSE	201212	BAGCO	13 : ITQ	21 : 0-6,499	47	110,454	28,863	73,451	0	
NSE	NSE	201212	BAGCO	13 : ITQ	22 : 6,500-34,999	65	1,097,407	255,153	595,404	0	
NSE	NSE	201212	BAGCO	13 : ITQ	23 : 35,000-126,499	92	6,520,666	1,862,300	2,635,111	0	
NSE	NSE	201212	BAGCO	13 : ITQ	24 : 126,500 & above	113	37,477,306	6,113,489	8,829,788	0	
NSE	NSE	201212	BAGCO	14 : ATQ	21 : 0-6,499	68	140,781	57,946	69,431	0	
NSE	NSE	201212	BAGCO	14 : ATQ	22 : 6,500-34,999	73	1,238,731	236,827	765,195	0	
NSE	NSE	201212	BAGCO	14 : ATQ	23 : 35,000-126,499	90	6,873,851	1,718,345	3,668,006	0	
NSE	NSE	201212	BAGCO	14 : ATQ	24 : 126,500 & above	112	37,313,807	5,700,315	12,129,322	0	
NSE	NSE	201212	BAGCO	15 : NTQ	21 : 0-6,499	22	44,330	25,795	11,085	0	
NSE	NSE	201212	BAGCO	15 : NTQ	22 : 6,500-34,999	85	1,572,607	504,452	133,818	0	
NSE	NSE	201212	BAGCO	15 : NTQ	23 : 35,000-126,499	161	13,003,247	4,549,130	1,599,916	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 26

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DANGFLOUR	13 : ITQ	24 : 126,500 & above	-	-	38,414	1,102,836	241,080	0.0386
DANGFLOUR	14 : ATQ	21 : 0-6,499	-	4,250	18,117	58,079	38,826	0.0672
DANGFLOUR	14 : ATQ	22 : 6,500-34,999	-	32,065	126,934	197,531	105,675	-0.0421
DANGFLOUR	14 : ATQ	23 : 35,000-126,499	13,140	49,320	40,000	361,360	54,852	-0.0522
DANGFLOUR	14 : ATQ	24 : 126,500 & above	270,000	356,220	115,540	1,389,751	123,601	-0.0530
DANGFLOUR	15 : NTQ	21 : 0-6,499	-	-	-	18,263	16,942	0.0511
DANGFLOUR	15 : NTQ	22 : 6,500-34,999	-	25,000	15,000	114,000	63,640	0.0659
DANGFLOUR	15 : NTQ	23 : 35,000-126,499	-	100,000	80,000	307,192	223,541	-0.0290
DANGFLOUR	15 : NTQ	24 : 126,500 & above	3,000,000	-	600,000	332,778	203,390	0.0606
DANGSUGAR	11 : MKT	21 : 0-6,499	2,000	-	-	-	-	0.0700
DANGSUGAR	11 : MKT	22 : 6,500-34,999	71,350	1,470	-	2,180	-	0.0427
DANGSUGAR	12 : MLO	21 : 0-6,499	639,527	3,587	4,500	11,027	1,530	0.0337
DANGSUGAR	12 : MLO	22 : 6,500-34,999	3,356,957	94,064	174,821	145,901	76,092	0.0331
DANGSUGAR	12 : MLO	23 : 35,000-126,499	10,532,801	348,061	540,836	662,908	164,291	0.0240
DANGSUGAR	12 : MLO	24 : 126,500 & above	51,569,465	1,093,788	1,234,199	877,871	280,620	0.0478
DANGSUGAR	13 : ITQ	21 : 0-6,499	13,400	22,101	43,049	75,874	15,682	-0.0094

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 27

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
DANGFLOUR	13 : ITQ	24 : 126,500 & above									
DANGFLOUR	14 : ATQ	21 : 0-6,499									
DANGFLOUR	14 : ATQ	22 : 6,500-34,999									
DANGFLOUR	14 : ATQ	23 : 35,000-126,499									
DANGFLOUR	14 : ATQ	24 : 126,500 & above									
DANGFLOUR	15 : NTQ	21 : 0-6,499									
DANGFLOUR	15 : NTQ	22 : 6,500-34,999									
DANGFLOUR	15 : NTQ	23 : 35,000-126,499									
DANGFLOUR	15 : NTQ	24 : 126,500 & above									
DANGSUGAR	11 : MKT	21 : 0-6,499	0.050000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.041749	0	0.0000	0.0	75,000	14.8	0	0.0000	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.031299	0	0.0000	0.0	656,471	26.0	3,700	0.0132	9.5
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.032302	0	0.0000	0.0	3,606,654	122.3	262,850	0.0147	1.7
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.035461	0	0.0000	0.0	11,151,583	170.9	1,237,334	0.0134	0.0
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.082292	0	0.0000	0.0	32,051,803	134.7	23,607,003	0.0424	0.3
DANGSUGAR	13 : ITQ	21 : 0-6,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 28

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	BAGCO	15 : NTQ	24 : 126,500 & above	380	200,839,447	56,834,552	14,275,704	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 29

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	24,760	180,200	264,404	379,005	101,666	-0.0268
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	205,251	223,399	789,788	1,368,480	83,400	-0.0339
DANGSUGAR	13 : ITQ	24 : 126,500 & above	1,077,400	350,850	2,512,550	1,600,189	334,970	-0.0386
DANGSUGAR	14 : ATQ	21 : 0-6,499	3,000	11,832	32,051	61,146	47,544	-0.0282
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	30,000	121,929	174,813	420,024	228,950	-0.0107
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	13,800	175,000	667,870	2,325,407	1,225,737	-0.0317
DANGSUGAR	14 : ATQ	24 : 126,500 & above	2,982,035	2,307,047	4,321,665	5,566,015	3,935,373	0.0041
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	-	1,000	22,400	5,700	-0.0161
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	-	63,000	142,500	155,188	90,130	-0.0562
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	-	100,000	112,845	975,184	569,313	-0.0585
DANGSUGAR	15 : NTQ	24 : 126,500 & above	-	5,083,896	947,146	1,957,692	4,639,968	-0.1179
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	12,000	-	-	-	-	0.0100
DIAMONDBNK	12 : MLO	21 : 0-6,499	456,303	900	1,300	-	-	0.0407
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	3,564,084	81,042	122,448	27,057	-	0.0257
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	21,084,652	715,514	661,364	771,730	72,300	0.0118
DIAMONDBNK	12 : MLO	24 : 126,500 & above	130,974,906	8,132,854	5,322,644	3,444,293	519,834	0.0588

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 30

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
DANGSUGAR	13 : ITQ	22 : 6,500-34,999										
DANGSUGAR	13 : ITQ	23 : 35,000-126,499										
DANGSUGAR	13 : ITQ	24 : 126,500 & above										
DANGSUGAR	14 : ATQ	21 : 0-6,499										
DANGSUGAR	14 : ATQ	22 : 6,500-34,999										
DANGSUGAR	14 : ATQ	23 : 35,000-126,499										
DANGSUGAR	14 : ATQ	24 : 126,500 & above										
DANGSUGAR	15 : NTQ	21 : 0-6,499										
DANGSUGAR	15 : NTQ	22 : 6,500-34,999										
DANGSUGAR	15 : NTQ	23 : 35,000-126,499										
DANGSUGAR	15 : NTQ	24 : 126,500 & above										
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	12,000	0.0	0	0.0000	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.033358		0	0.0000	0.0	458,503	0.7	0	0.0000	0.0
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.030558		0	0.0000	0.0	3,711,131	11.7	83,500	0.0100	0.0
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.032679		0	0.0000	0.0	21,550,161	107.7	1,961,758	0.0121	5.2
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.084662		0	0.0000	0.0	84,961,982	40.4	63,492,948	0.0408	14.5

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 31

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	CUSTODYINS	12 : MLO	21 : 0-6,499	40	104,891	1,000	103,891	0
NSE	NSE	201212	CUSTODYINS	12 : MLO	22 : 6,500-34,999	38	675,568	0	675,568	0
NSE	NSE	201212	CUSTODYINS	12 : MLO	23 : 35,000-126,499	66	4,644,075	304,988	4,278,628	0
NSE	NSE	201212	CUSTODYINS	12 : MLO	24 : 126,500 & above	70	25,441,938	673,122	24,535,916	0
NSE	NSE	201212	CUSTODYINS	13 : ITQ	21 : 0-6,499	16	27,681	14,337	11,344	0
NSE	NSE	201212	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	35	742,839	321,325	284,652	0
NSE	NSE	201212	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	73	5,912,484	1,636,341	2,091,165	0
NSE	NSE	201212	CUSTODYINS	13 : ITQ	24 : 126,500 & above	63	19,408,692	2,898,402	6,889,824	0
NSE	NSE	201212	CUSTODYINS	14 : ATQ	21 : 0-6,499	10	14,414	4,400	8,014	0
NSE	NSE	201212	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	28	460,644	201,100	162,700	0
NSE	NSE	201212	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	53	4,253,055	1,286,878	1,783,998	0
NSE	NSE	201212	CUSTODYINS	14 : ATQ	24 : 126,500 & above	45	20,461,002	2,106,224	5,151,234	0
NSE	NSE	201212	CUSTODYINS	15 : NTQ	21 : 0-6,499	5	5,258	1,200	0	0
NSE	NSE	201212	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	34	687,446	281,425	71,425	0
NSE	NSE	201212	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	96	7,906,121	2,449,386	1,008,100	0
NSE	NSE	201212	CUSTODYINS	15 : NTQ	24 : 126,500 & above	150	90,744,662	11,756,320	1,841,355	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 32

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DIAMONDBNK	13 : ITQ	21 : 0-6,499	2,966	26,123	38,432	29,650	13,096	-0.0148
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	27,200	195,700	240,990	488,533	81,537	-0.0020
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	156,780	1,419,873	1,831,958	2,111,237	674,052	-0.0291
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	733,521	6,594,523	3,774,100	6,888,931	2,436,539	-0.0472
DIAMONDBNK	14 : ATQ	21 : 0-6,499	2,050	6,581	35,995	65,321	21,563	0.0026
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	7,400	155,596	347,098	522,721	158,145	-0.0148
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	74,000	1,184,592	2,994,715	3,269,639	1,115,417	-0.0122
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	5,511,446	11,007,462	6,332,115	10,915,234	3,629,200	-0.0702
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	4,734	4,200	16,734	5,500	-0.0203
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	-	-	60,000	189,610	236,908	-0.0331
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	-	152,000	1,086,655	2,284,325	843,500	-0.0413
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	4,000,350	10,070,890	1,796,711	4,989,597	4,804,942	-0.0879
DNMEYER	12 : MLO	21 : 0-6,499	8,000	-	-	-	-	0.0188
DNMEYER	12 : MLO	22 : 6,500-34,999	33,719	-	-	-	-	0.0000
DNMEYER	12 : MLO	23 : 35,000-126,499	223,464	-	-	-	2,800	0.0036
DNMEYER	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0300

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 33

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
DIAMONDBNK	13 : ITQ	21 : 0-6,499										
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999										
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499										
DIAMONDBNK	13 : ITQ	24 : 126,500 & above										
DIAMONDBNK	14 : ATQ	21 : 0-6,499										
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999										
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499										
DIAMONDBNK	14 : ATQ	24 : 126,500 & above										
DIAMONDBNK	15 : NTQ	21 : 0-6,499										
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999										
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499										
DIAMONDBNK	15 : NTQ	24 : 126,500 & above										
DNMEYER	12 : MLO	21 : 0-6,499	0.018750		0	0.0000	0.0	8,000	0.0	0	0.0000	0.0
DNMEYER	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	33,719	0.0	0	0.0000	0.0
DNMEYER	12 : MLO	23 : 35,000-126,499	0.003594		0	0.0000	0.0	226,264	30.9	0	0.0000	0.0
DNMEYER	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 34

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	DANGFLOUR	11 : MKT	21 : 0-6,499	4	5,974	0	5,974	0
NSE	NSE	201212	DANGFLOUR	11 : MKT	22 : 6,500-34,999	3	47,550	0	47,550	0
NSE	NSE	201212	DANGFLOUR	12 : MLO	21 : 0-6,499	332	629,043	35,958	591,613	0
NSE	NSE	201212	DANGFLOUR	12 : MLO	22 : 6,500-34,999	86	1,336,166	46,559	1,259,486	0
NSE	NSE	201212	DANGFLOUR	12 : MLO	23 : 35,000-126,499	99	7,197,651	775,375	6,246,488	0
NSE	NSE	201212	DANGFLOUR	12 : MLO	24 : 126,500 & above	58	33,574,101	2,641,548	18,440,749	0
NSE	NSE	201212	DANGFLOUR	13 : ITQ	21 : 0-6,499	123	229,178	97,774	115,895	0
NSE	NSE	201212	DANGFLOUR	13 : ITQ	22 : 6,500-34,999	63	1,127,555	397,086	407,571	0
NSE	NSE	201212	DANGFLOUR	13 : ITQ	23 : 35,000-126,499	89	5,749,458	2,425,402	1,333,097	0
NSE	NSE	201212	DANGFLOUR	13 : ITQ	24 : 126,500 & above	30	13,227,057	7,862,600	1,392,179	0
NSE	NSE	201212	DANGFLOUR	14 : ATQ	21 : 0-6,499	153	328,668	136,924	170,331	0
NSE	NSE	201212	DANGFLOUR	14 : ATQ	22 : 6,500-34,999	94	1,507,654	417,956	705,472	0
NSE	NSE	201212	DANGFLOUR	14 : ATQ	23 : 35,000-126,499	58	3,704,688	1,578,541	855,289	0
NSE	NSE	201212	DANGFLOUR	14 : ATQ	24 : 126,500 & above	47	43,890,975	12,305,429	4,873,772	0
NSE	NSE	201212	DANGFLOUR	15 : NTQ	21 : 0-6,499	49	101,102	34,637	44,090	0
NSE	NSE	201212	DANGFLOUR	15 : NTQ	22 : 6,500-34,999	44	829,471	262,440	255,640	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 35

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
DNMEYER	14 : ATQ	22 : 6,500-34,999	-	-	-	-	13,464	-0.0500	
ETI	11 : MKT	21 : 0-6,499	1,802	1,852	-	-	-	0.0146	
ETI	12 : MLO	21 : 0-6,499	429,649	1,888	4,272	10,176	304	0.0777	
ETI	12 : MLO	22 : 6,500-34,999	1,228,352	95,829	13,646	22,223	9,859	0.0285	
ETI	12 : MLO	23 : 35,000-126,499	10,402,374	181,381	211,198	268,568	350	0.0818	
ETI	12 : MLO	24 : 126,500 & above	77,597,239	1,909,151	2,332,249	789,097	200,000	0.0155	
ETI	13 : ITQ	21 : 0-6,499	2,095	12,854	17,511	49,513	25,885	-0.0510	
ETI	13 : ITQ	22 : 6,500-34,999	-	58,598	119,831	215,576	88,133	0.0373	
ETI	13 : ITQ	23 : 35,000-126,499	20,000	879,330	1,037,650	902,632	713,231	-0.0802	
ETI	13 : ITQ	24 : 126,500 & above	3,621,924	97	1,850,904	813,682	1,642,716	-0.0176	
ETI	14 : ATQ	21 : 0-6,499	-	16,953	8,152	59,812	16,574	-0.0144	
ETI	14 : ATQ	22 : 6,500-34,999	-	42,922	222,918	181,325	172,299	-0.0588	
ETI	14 : ATQ	23 : 35,000-126,499	56,128	356,473	1,015,106	1,108,406	1,074,323	-0.0555	
ETI	14 : ATQ	24 : 126,500 & above	1,150,000	1,375,343	1,196,854	2,965,731	3,278,503	-0.0803	
ETI	15 : NTQ	21 : 0-6,499	-	-	-	5,855	13,028	0.0746	
ETI	15 : NTQ	22 : 6,500-34,999	-	57,250	67,665	128,664	-	0.0514	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 36

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
DNMEYER	14 : ATQ	22 : 6,500-34,999										
ETI	11 : MKT	21 : 0-6,499	0.025257		0	0.0000	0.0	3,654	15.8	0	0.0000	0.0
ETI	12 : MLO	21 : 0-6,499	0.101468		0	0.0000	0.0	422,416	24.0	23,873	0.0208	0.6
ETI	12 : MLO	22 : 6,500-34,999	0.094559		0	0.0000	0.0	1,305,061	29.8	64,848	0.0094	2.6
ETI	12 : MLO	23 : 35,000-126,499	0.107454		0	0.0000	0.0	9,714,896	25.0	1,350,484	0.0630	1.4
ETI	12 : MLO	24 : 126,500 & above	0.164322		0	0.0000	0.0	59,222,167	43.1	23,851,098	0.0325	17.5
ETI	13 : ITQ	21 : 0-6,499										
ETI	13 : ITQ	22 : 6,500-34,999										
ETI	13 : ITQ	23 : 35,000-126,499										
ETI	13 : ITQ	24 : 126,500 & above										
ETI	14 : ATQ	21 : 0-6,499										
ETI	14 : ATQ	22 : 6,500-34,999										
ETI	14 : ATQ	23 : 35,000-126,499										
ETI	14 : ATQ	24 : 126,500 & above										
ETI	15 : NTQ	21 : 0-6,499										
ETI	15 : NTQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 37

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	DANGFLOUR	15 : NTQ	23 : 35,000-126,499	67	4,753,904	1,983,184	957,276	0
NSE	NSE	201212	DANGFLOUR	15 : NTQ	24 : 126,500 & above	26	8,805,929	3,191,609	4,139,098	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 38

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ETI	15 : NTQ	23 : 35,000-126,499	-	111,143	494,265	1,030,729	493,052	0.0039
ETI	15 : NTQ	24 : 126,500 & above	2,208,128	1,642,279	1,200,000	1,008,840	2,776,898	-0.0349
FBNH	11 : MKT	21 : 0-6,499	36,975	-	7	-	-	0.0436
FBNH	11 : MKT	22 : 6,500-34,999	60,067	-	-	-	-	-0.0399
FBNH	11 : MKT	23 : 35,000-126,499	315,695	200	32,495	-	-	0.0752
FBNH	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	-0.0100
FBNH	12 : MLO	21 : 0-6,499	5,233,326	60,086	85,843	46,038	22,991	0.0232
FBNH	12 : MLO	22 : 6,500-34,999	20,990,490	806,839	835,570	249,609	10,000	0.0130
FBNH	12 : MLO	23 : 35,000-126,499	73,807,643	4,180,800	5,043,321	2,220,085	12,312	0.0058
FBNH	12 : MLO	24 : 126,500 & above	177,201,420	13,841,143	8,491,810	6,149,535	343,468	0.0013
FBNH	13 : ITQ	21 : 0-6,499	64,628	162,682	221,705	123,853	30,003	0.0173
FBNH	13 : ITQ	22 : 6,500-34,999	164,575	953,729	900,347	529,715	94,908	-0.0160
FBNH	13 : ITQ	23 : 35,000-126,499	1,304,847	3,227,991	4,091,463	3,460,291	650,304	-0.0114
FBNH	13 : ITQ	24 : 126,500 & above	704,578	4,732,509	4,667,407	3,226,078	600,694	0.0002
FBNH	14 : ATQ	21 : 0-6,499	67,107	368,959	484,690	515,493	51,717	0.0011
FBNH	14 : ATQ	22 : 6,500-34,999	274,722	1,715,438	2,285,524	2,327,358	164,143	0.0211

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 39

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ETI	15 : NTQ	23 : 35,000-126,499										
ETI	15 : NTQ	24 : 126,500 & above										
FBNH	11 : MKT	21 : 0-6,499	0.021856		0	0.0000	0.0	36,982	0.0	0	0.0000	0.0
FBNH	11 : MKT	22 : 6,500-34,999	0.027499		0	0.0000	0.0	60,067	0.0	0	0.0000	0.0
FBNH	11 : MKT	23 : 35,000-126,499	0.017749		0	0.0000	0.0	348,390	5.9	0	0.0000	0.0
FBNH	11 : MKT	24 : 126,500 & above	0.010000		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
FBNH	12 : MLO	21 : 0-6,499	0.023025	11,921	0.0863	2196.7		5,338,903	17.8	102,460	0.0128	85.0
FBNH	12 : MLO	22 : 6,500-34,999	0.021975	0	0.0000	0.0		22,108,029	13.2	784,479	0.0113	22.8
FBNH	12 : MLO	23 : 35,000-126,499	0.026079	50,000	0.0100	681.8		78,383,315	33.9	6,945,010	0.0149	12.5
FBNH	12 : MLO	24 : 126,500 & above	0.039098	0	0.0000	0.0		145,031,139	41.8	61,036,237	0.0216	21.8
FBNH	13 : ITQ	21 : 0-6,499										
FBNH	13 : ITQ	22 : 6,500-34,999										
FBNH	13 : ITQ	23 : 35,000-126,499										
FBNH	13 : ITQ	24 : 126,500 & above										
FBNH	14 : ATQ	21 : 0-6,499										
FBNH	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 40

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	DANGSUGAR	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0	
NSE	NSE	201212	DANGSUGAR	11 : MKT	22 : 6,500-34,999	4	92,470	17,470	75,000	0	
NSE	NSE	201212	DANGSUGAR	12 : MLO	21 : 0-6,499	281	674,813	14,642	660,171	0	
NSE	NSE	201212	DANGSUGAR	12 : MLO	22 : 6,500-34,999	234	3,926,146	46,642	3,869,504	0	
NSE	NSE	201212	DANGSUGAR	12 : MLO	23 : 35,000-126,499	199	13,288,481	849,564	12,388,917	0	
NSE	NSE	201212	DANGSUGAR	12 : MLO	24 : 126,500 & above	153	68,235,706	9,976,320	55,658,806	0	
NSE	NSE	201212	DANGSUGAR	13 : ITQ	21 : 0-6,499	95	284,169	103,563	175,706	0	
NSE	NSE	201212	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	92	1,571,326	431,491	1,001,535	0	
NSE	NSE	201212	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	93	6,936,624	2,326,293	3,008,058	0	
NSE	NSE	201212	DANGSUGAR	13 : ITQ	24 : 126,500 & above	79	38,365,000	15,575,945	8,993,248	0	
NSE	NSE	201212	DANGSUGAR	14 : ATQ	21 : 0-6,499	111	262,739	77,666	171,273	0	
NSE	NSE	201212	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	128	2,070,994	793,218	1,046,370	0	
NSE	NSE	201212	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	132	9,763,872	2,965,353	5,051,463	0	
NSE	NSE	201212	DANGSUGAR	14 : ATQ	24 : 126,500 & above	125	54,096,092	12,784,921	22,940,615	0	
NSE	NSE	201212	DANGSUGAR	15 : NTQ	21 : 0-6,499	50	124,121	79,031	33,620	0	
NSE	NSE	201212	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	132	2,408,006	1,151,495	532,426	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 41

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FBNH	14 : ATQ	23 : 35,000-126,499	1,293,556	7,137,078	11,777,147	13,832,867	1,887,700	0.0017
FBNH	14 : ATQ	24 : 126,500 & above	10,857,344	10,908,878	11,812,404	16,395,628	3,668,606	-0.0220
FBNH	15 : NTQ	21 : 0-6,499	3,000	17,121	95,468	238,933	51,005	0.0159
FBNH	15 : NTQ	22 : 6,500-34,999	76,031	164,968	696,513	1,283,183	565,638	0.0220
FBNH	15 : NTQ	23 : 35,000-126,499	150,000	1,227,691	3,553,069	9,655,586	3,498,157	0.0187
FBNH	15 : NTQ	24 : 126,500 & above	2,752,736	2,421,284	3,913,782	17,962,261	6,288,395	-0.0107
FCMB	11 : MKT	22 : 6,500-34,999	29,750	-	-	5,555	-	-0.0149
FCMB	11 : MKT	23 : 35,000-126,499	96,125	-	-	-	-	0.0100
FCMB	11 : MKT	24 : 126,500 & above	70,430	-	-	127,030	-	0.0143
FCMB	12 : MLO	21 : 0-6,499	588,028	1,800	9,610	10,387	2,475	0.0349
FCMB	12 : MLO	22 : 6,500-34,999	2,509,689	21,370	91,130	58,737	3,594	0.0329
FCMB	12 : MLO	23 : 35,000-126,499	14,229,773	333,292	686,574	689,453	136,297	0.0290
FCMB	12 : MLO	24 : 126,500 & above	76,108,734	3,431,725	3,296,065	2,743,689	1,129,416	0.0364
FCMB	13 : ITQ	21 : 0-6,499	541	3,550	24,163	43,743	20,141	-0.0182
FCMB	13 : ITQ	22 : 6,500-34,999	-	73,250	63,556	169,127	180,757	-0.0231
FCMB	13 : ITQ	23 : 35,000-126,499	60,044	526,586	819,350	1,556,023	853,202	-0.0339

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 42

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FBNH	14 : ATQ	23 : 35,000-126,499									
FBNH	14 : ATQ	24 : 126,500 & above									
FBNH	15 : NTQ	21 : 0-6,499									
FBNH	15 : NTQ	22 : 6,500-34,999									
FBNH	15 : NTQ	23 : 35,000-126,499									
FBNH	15 : NTQ	24 : 126,500 & above									
FCMB	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	35,305	53.3	0	0.0000	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	96,125	0.0	0	0.0000	0.0
FCMB	11 : MKT	24 : 126,500 & above	0.040000	0	0.0000	0.0	197,460	455.6	0	0.0000	0.0
FCMB	12 : MLO	21 : 0-6,499	0.032994	0	0.0000	0.0	599,337	25.1	12,963	0.0095	0.0
FCMB	12 : MLO	22 : 6,500-34,999	0.031118	0	0.0000	0.0	2,525,810	28.2	158,710	0.0137	0.0
FCMB	12 : MLO	23 : 35,000-126,499	0.032771	125,000	0.0400	1720.1	14,893,616	121.8	1,170,858	0.0122	3.4
FCMB	12 : MLO	24 : 126,500 & above	0.058143	0	0.0000	0.0	49,623,329	166.8	37,480,326	0.0290	7.2
FCMB	13 : ITQ	21 : 0-6,499									
FCMB	13 : ITQ	22 : 6,500-34,999									
FCMB	13 : ITQ	23 : 35,000-126,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 43

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	201	15,006,428	6,293,600	2,888,063	0
NSE	NSE	201212	DANGSUGAR	15 : NTQ	24 : 126,500 & above	207	95,419,606	35,847,469	14,650,593	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 44

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FCMB	13 : ITQ	24 : 126,500 & above	1,750,238	1,563,080	2,392,522	2,338,625	756,600	-0.0154
FCMB	14 : ATQ	21 : 0-6,499	-	6,216	18,030	46,935	11,642	-0.0393
FCMB	14 : ATQ	22 : 6,500-34,999	30,000	81,000	96,773	366,773	141,427	-0.0091
FCMB	14 : ATQ	23 : 35,000-126,499	10,000	824,202	845,762	1,439,980	813,225	-0.0244
FCMB	14 : ATQ	24 : 126,500 & above	1,902,073	2,054,944	4,840,362	7,690,454	2,552,882	-0.0301
FCMB	15 : NTQ	21 : 0-6,499	-	-	-	10,176	3,346	-0.0231
FCMB	15 : NTQ	22 : 6,500-34,999	-	8,000	22,000	82,795	116,930	-0.0087
FCMB	15 : NTQ	23 : 35,000-126,499	-	262,368	668,773	854,952	527,046	-0.0239
FCMB	15 : NTQ	24 : 126,500 & above	2,731,928	11,483,000	4,548,536	3,486,549	783,983	-0.0858
FIDELITYBK	11 : MKT	21 : 0-6,499	2,000	-	-	-	-	0.0100
FIDELITYBK	11 : MKT	22 : 6,500-34,999	17,875	-	-	-	-	-0.0100
FIDELITYBK	12 : MLO	21 : 0-6,499	724,484	-	4,459	4,568	3,000	0.0183
FIDELITYBK	12 : MLO	22 : 6,500-34,999	4,319,022	60,810	162,202	96,029	21,888	0.0171
FIDELITYBK	12 : MLO	23 : 35,000-126,499	20,440,120	363,198	846,266	1,021,979	147,734	0.0090
FIDELITYBK	12 : MLO	24 : 126,500 & above	164,276,025	3,836,558	5,802,322	5,106,286	521,543	0.0265
FIDELITYBK	13 : ITQ	21 : 0-6,499	6,027	12,830	17,578	46,306	5,000	0.0063

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 45

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FCMB	13 : ITQ	24 : 126,500 & above									
FCMB	14 : ATQ	21 : 0-6,499									
FCMB	14 : ATQ	22 : 6,500-34,999									
FCMB	14 : ATQ	23 : 35,000-126,499									
FCMB	14 : ATQ	24 : 126,500 & above									
FCMB	15 : NTQ	21 : 0-6,499									
FCMB	15 : NTQ	22 : 6,500-34,999									
FCMB	15 : NTQ	23 : 35,000-126,499									
FCMB	15 : NTQ	24 : 126,500 & above									
FIDELITYBK	11 : MKT	21 : 0-6,499	0.030000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
FIDELITYBK	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	17,875	0.0	0	0.0000	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.019500	2,000	0.1500	2606.6	734,511	10.8	0	0.0000	0.0
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.019680	0	0.0000	0.0	4,640,511	28.9	19,440	0.0100	0.0
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.017165	0	0.0000	0.0	22,139,942	65.7	719,797	0.0135	162.4
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.042913	0	0.0000	0.0	124,628,229	76.6	55,330,199	0.0264	9.9
FIDELITYBK	13 : ITQ	21 : 0-6,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 46

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	1	12,000	0	12,000	0	
NSE	NSE	201212	DIAMONDBNK	12 : MLO	21 : 0-6,499	194	458,503	0	458,503	0	
NSE	NSE	201212	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	228	3,838,915	25,600	3,794,631	0	
NSE	NSE	201212	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	333	24,704,125	939,106	23,511,919	0	
NSE	NSE	201212	DIAMONDBNK	12 : MLO	24 : 126,500 & above	324	167,831,232	17,413,963	148,454,930	0	
NSE	NSE	201212	DIAMONDBNK	13 : ITQ	21 : 0-6,499	61	180,026	53,409	121,617	0	
NSE	NSE	201212	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	93	1,641,250	343,253	1,146,071	0	
NSE	NSE	201212	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	191	14,696,956	5,514,090	6,761,831	0	
NSE	NSE	201212	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	185	67,125,288	21,439,177	26,215,326	0	
NSE	NSE	201212	DIAMONDBNK	14 : ATQ	21 : 0-6,499	95	269,023	76,767	142,510	0	
NSE	NSE	201212	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	150	2,539,805	965,213	1,340,760	0	
NSE	NSE	201212	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	236	18,249,536	6,882,518	9,249,057	0	
NSE	NSE	201212	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	237	104,183,456	32,525,301	44,099,636	0	
NSE	NSE	201212	DIAMONDBNK	15 : NTQ	21 : 0-6,499	53	166,950	63,609	62,241	0	
NSE	NSE	201212	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	147	2,737,310	1,282,421	692,837	0	
NSE	NSE	201212	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	361	28,524,893	14,947,541	5,436,109	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 47

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	10,000	185,321	216,707	254,306	85,850	-0.0046
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	160,000	460,900	945,280	1,918,397	532,492	-0.0117
FIDELITYBK	13 : ITQ	24 : 126,500 & above	7,610,000	4,004,750	4,412,174	5,685,797	1,177,800	-0.0286
FIDELITYBK	14 : ATQ	21 : 0-6,499	-	14,722	28,027	80,810	14,366	-0.0148
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	31,855	205,827	326,910	656,008	335,292	-0.0053
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	200,000	900,993	2,130,626	3,560,487	1,252,947	0.0000
FIDELITYBK	14 : ATQ	24 : 126,500 & above	4,416,263	31,744,954	4,134,009	13,622,933	4,196,585	-0.0139
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	5,000	3,199	11,522	14,200	-0.0332
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	-	10,000	78,270	155,446	169,974	-0.0201
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	-	181,311	572,167	1,259,906	936,496	-0.0147
FIDELITYBK	15 : NTQ	24 : 126,500 & above	3,575,065	8,037,353	2,519,048	6,720,834	7,239,444	-0.0684
FIDSON	12 : MLO	21 : 0-6,499	96,506	2,000	-	500	-	0.0211
FIDSON	12 : MLO	22 : 6,500-34,999	679,623	40,117	-	11,778	24,400	0.0142
FIDSON	12 : MLO	23 : 35,000-126,499	2,390,316	18,106	17,000	17,500	-	0.0218
FIDSON	12 : MLO	24 : 126,500 & above	15,136,101	1,027,958	1,368,000	641,913	37,356	0.0129
FIDSON	13 : ITQ	21 : 0-6,499	-	1,000	100	9,587	13,200	-0.0145

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 48

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FIDELITYBK	13 : ITQ	22 : 6,500-34,999									
FIDELITYBK	13 : ITQ	23 : 35,000-126,499									
FIDELITYBK	13 : ITQ	24 : 126,500 & above									
FIDELITYBK	14 : ATQ	21 : 0-6,499									
FIDELITYBK	14 : ATQ	22 : 6,500-34,999									
FIDELITYBK	14 : ATQ	23 : 35,000-126,499									
FIDELITYBK	14 : ATQ	24 : 126,500 & above									
FIDELITYBK	15 : NTQ	21 : 0-6,499									
FIDELITYBK	15 : NTQ	22 : 6,500-34,999									
FIDELITYBK	15 : NTQ	23 : 35,000-126,499									
FIDELITYBK	15 : NTQ	24 : 126,500 & above									
FIDSON	12 : MLO	21 : 0-6,499	0.022575	0	0.0000	0.0	99,006	7.5	0	0.0000	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.019535	0	0.0000	0.0	745,918	112.8	10,000	0.0091	0.0
FIDSON	12 : MLO	23 : 35,000-126,499	0.023440	0	0.0000	0.0	2,468,922	748.4	200,000	0.0233	0.0
FIDSON	12 : MLO	24 : 126,500 & above	0.040886	0	0.0000	0.0	8,438,693	550.6	10,429,394	0.0189	61.6
FIDSON	13 : ITQ	21 : 0-6,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 49

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	409	219,338,836	81,956,455	37,422,941	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 50

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FIDSON	13 : ITQ	22 : 6,500-34,999	-	-	20,000	23,878	57,100	-0.0172
FIDSON	13 : ITQ	23 : 35,000-126,499	-	227,200	202,000	522,522	163,500	-0.0103
FIDSON	13 : ITQ	24 : 126,500 & above	-	200,000	484,000	267,000	305,000	-0.0225
FIDSON	14 : ATQ	21 : 0-6,499	-	5,000	-	3,523	18,703	-0.0078
FIDSON	14 : ATQ	22 : 6,500-34,999	-	-	27,500	92,566	41,700	-0.0091
FIDSON	14 : ATQ	23 : 35,000-126,499	-	53,500	25,600	452,209	343,000	-0.0276
FIDSON	14 : ATQ	24 : 126,500 & above	-	-	204,500	203,866	577,028	-0.0099
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0400
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	-	18,328	-0.0476
FIDSON	15 : NTQ	23 : 35,000-126,499	-	-	-	125,700	187,771	-0.0327
FIDSON	15 : NTQ	24 : 126,500 & above	-	-	195,913	869,000	-	-0.0383
GUARANTY	11 : MKT	21 : 0-6,499	22,317	-	323	-	-	0.0245
GUARANTY	11 : MKT	23 : 35,000-126,499	174,845	-	-	-	-	0.0139
GUARANTY	12 : MLO	21 : 0-6,499	3,758,908	37,107	80,512	42,417	17,180	0.0321
GUARANTY	12 : MLO	22 : 6,500-34,999	15,798,157	376,484	316,662	167,190	39,336	0.0235
GUARANTY	12 : MLO	23 : 35,000-126,499	81,039,458	4,402,151	4,094,676	1,982,265	141,100	0.0007

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 51

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FIDSON	13 : ITQ	22 : 6,500-34,999										
FIDSON	13 : ITQ	23 : 35,000-126,499										
FIDSON	13 : ITQ	24 : 126,500 & above										
FIDSON	14 : ATQ	21 : 0-6,499										
FIDSON	14 : ATQ	22 : 6,500-34,999										
FIDSON	14 : ATQ	23 : 35,000-126,499										
FIDSON	14 : ATQ	24 : 126,500 & above										
FIDSON	15 : NTQ	21 : 0-6,499										
FIDSON	15 : NTQ	22 : 6,500-34,999										
FIDSON	15 : NTQ	23 : 35,000-126,499										
FIDSON	15 : NTQ	24 : 126,500 & above										
GUARANTY	11 : MKT	21 : 0-6,499	0.023921		0	0.0000	0.0	22,640	0.9	0	0.0000	0.0
GUARANTY	11 : MKT	23 : 35,000-126,499	0.043932		0	0.0000	0.0	174,845	0.0	0	0.0000	0.0
GUARANTY	12 : MLO	21 : 0-6,499	0.051209	13,780	0.0473	1088.0	3,867,460	19.5	57,494	0.0240	69.9	
GUARANTY	12 : MLO	22 : 6,500-34,999	0.053020	0	0.0000	0.0	15,727,788	16.1	970,041	0.0141	17.5	
GUARANTY	12 : MLO	23 : 35,000-126,499	0.049336	0	0.0000	0.0	82,683,969	33.7	9,077,291	0.0173	62.1	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 52

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	DNMEYER	12 : MLO	21 : 0-6,499	3	8,000	0	8,000	0
NSE	NSE	201212	DNMEYER	12 : MLO	22 : 6,500-34,999	2	33,719	0	33,719	0
NSE	NSE	201212	DNMEYER	12 : MLO	23 : 35,000-126,499	4	260,000	0	226,264	0
NSE	NSE	201212	DNMEYER	14 : ATQ	21 : 0-6,499	2	7,800	0	5,000	0
NSE	NSE	201212	DNMEYER	14 : ATQ	22 : 6,500-34,999	1	13,464	0	13,464	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 53

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
GUARANTY	12 : MLO	24 : 126,500 & above	175,009,937	9,563,904	7,581,023	4,470,469	750,490	0.0125
GUARANTY	13 : ITQ	21 : 0-6,499	67,777	158,566	216,697	121,234	13,356	0.0120
GUARANTY	13 : ITQ	22 : 6,500-34,999	275,790	1,033,697	986,941	748,394	54,349	0.0011
GUARANTY	13 : ITQ	23 : 35,000-126,499	2,056,311	4,760,915	4,036,116	3,248,691	497,520	-0.0372
GUARANTY	13 : ITQ	24 : 126,500 & above	6,042,943	4,796,483	6,444,196	4,524,227	444,326	0.0317
GUARANTY	14 : ATQ	21 : 0-6,499	98,327	346,683	387,153	326,213	90,338	0.0254
GUARANTY	14 : ATQ	22 : 6,500-34,999	568,481	1,472,200	2,044,467	1,665,658	368,767	0.0126
GUARANTY	14 : ATQ	23 : 35,000-126,499	2,534,492	10,555,592	14,192,033	9,937,991	1,760,684	-0.0020
GUARANTY	14 : ATQ	24 : 126,500 & above	13,021,606	10,430,971	13,638,148	10,927,800	1,140,168	-0.0386
GUARANTY	15 : NTQ	21 : 0-6,499	13,269	54,542	81,611	198,301	44,700	0.0253
GUARANTY	15 : NTQ	22 : 6,500-34,999	42,797	419,412	694,070	1,128,950	328,004	0.0366
GUARANTY	15 : NTQ	23 : 35,000-126,499	700,840	1,221,712	5,339,139	10,634,325	2,530,763	0.0420
GUARANTY	15 : NTQ	24 : 126,500 & above	9,514,105	3,482,340	4,765,898	9,683,224	3,343,134	-0.0570
GUINNESS	11 : MKT	21 : 0-6,499	1,095	-	-	-	-	2.6979
GUINNESS	12 : MLO	21 : 0-6,499	699,081	10,851	12,785	11,022	328	2.0601
GUINNESS	12 : MLO	22 : 6,500-34,999	1,236,985	61,541	16,416	11,156	-	1.1661

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 54

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
GUARANTY	12 : MLO	24 : 126,500 & above	0.072498	200,000	0.0200	0.0	124,512,830	53.5	72,839,385	0.0315	6.6
GUARANTY	13 : ITQ	21 : 0-6,499									
GUARANTY	13 : ITQ	22 : 6,500-34,999									
GUARANTY	13 : ITQ	23 : 35,000-126,499									
GUARANTY	13 : ITQ	24 : 126,500 & above									
GUARANTY	14 : ATQ	21 : 0-6,499									
GUARANTY	14 : ATQ	22 : 6,500-34,999									
GUARANTY	14 : ATQ	23 : 35,000-126,499									
GUARANTY	14 : ATQ	24 : 126,500 & above									
GUARANTY	15 : NTQ	21 : 0-6,499									
GUARANTY	15 : NTQ	22 : 6,500-34,999									
GUARANTY	15 : NTQ	23 : 35,000-126,499									
GUARANTY	15 : NTQ	24 : 126,500 & above									
GUINNESS	11 : MKT	21 : 0-6,499	3.397488	0	0.0000	0.0	1,095	0.0	0	0.0000	0.0
GUINNESS	12 : MLO	21 : 0-6,499	3.322718	2,100	0.0083	0.0	680,350	18.6	51,617	0.5073	1.1
GUINNESS	12 : MLO	22 : 6,500-34,999	3.293830	0	0.0000	0.0	1,094,671	21.6	232,947	0.1338	1.4

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 55

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	ETI	11 : MKT	21 : 0-6,499	4	3,654	0	3,654	0
NSE	NSE	201212	ETI	12 : MLO	21 : 0-6,499	355	454,523	6,740	446,289	0
NSE	NSE	201212	ETI	12 : MLO	22 : 6,500-34,999	88	1,479,108	51,976	1,369,909	0
NSE	NSE	201212	ETI	12 : MLO	23 : 35,000-126,499	168	12,125,566	690,771	11,065,380	0
NSE	NSE	201212	ETI	12 : MLO	24 : 126,500 & above	128	87,614,603	4,276,624	83,073,265	0
NSE	NSE	201212	ETI	13 : ITQ	21 : 0-6,499	163	235,719	88,372	123,071	0
NSE	NSE	201212	ETI	13 : ITQ	22 : 6,500-34,999	85	1,493,245	494,023	568,832	0
NSE	NSE	201212	ETI	13 : ITQ	23 : 35,000-126,499	134	10,276,404	3,453,291	4,629,167	0
NSE	NSE	201212	ETI	13 : ITQ	24 : 126,500 & above	75	28,557,324	8,113,337	9,608,224	0
NSE	NSE	201212	ETI	14 : ATQ	21 : 0-6,499	171	251,825	93,452	119,946	0
NSE	NSE	201212	ETI	14 : ATQ	22 : 6,500-34,999	118	2,134,639	813,304	785,449	0
NSE	NSE	201212	ETI	14 : ATQ	23 : 35,000-126,499	150	11,538,975	3,501,064	4,454,245	0
NSE	NSE	201212	ETI	14 : ATQ	24 : 126,500 & above	103	32,445,940	6,251,719	11,694,655	0
NSE	NSE	201212	ETI	15 : NTQ	21 : 0-6,499	59	97,765	41,915	24,775	0
NSE	NSE	201212	ETI	15 : NTQ	22 : 6,500-34,999	129	2,547,389	954,547	428,079	0
NSE	NSE	201212	ETI	15 : NTQ	23 : 35,000-126,499	220	15,987,543	6,198,715	3,366,405	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 56

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
GUINNESS	12 : MLO	23 : 35,000-126,499	1,405,273	161,972	-	9,250	125	0.5246
GUINNESS	12 : MLO	24 : 126,500 & above	475,296	-	59,152	-	-	0.7043
GUINNESS	13 : ITQ	21 : 0-6,499	10,825	73,209	100,236	76,052	44,318	-1.6914
GUINNESS	13 : ITQ	22 : 6,500-34,999	77,542	123,649	161,637	153,452	17,640	-1.2180
GUINNESS	13 : ITQ	23 : 35,000-126,499	370,537	77,749	95,075	29,731	11,074	-0.6234
GUINNESS	13 : ITQ	24 : 126,500 & above	293,366	-	-	-	-	-5.0100
GUINNESS	14 : ATQ	21 : 0-6,499	6,902	39,068	72,218	148,481	43,503	-1.0614
GUINNESS	14 : ATQ	22 : 6,500-34,999	20,000	71,949	51,474	35,550	50,938	-1.1687
GUINNESS	14 : ATQ	23 : 35,000-126,499	44,903	69,921	6,977	173,317	-	-1.9560
GUINNESS	14 : ATQ	24 : 126,500 & above	-	250	-	-	-	-1.4800
GUINNESS	15 : NTQ	21 : 0-6,499	-	4,864	12,676	6,510	11,615	0.0557
GUINNESS	15 : NTQ	22 : 6,500-34,999	-	16,975	40,650	8,513	8,758	-1.1866
GUINNESS	15 : NTQ	23 : 35,000-126,499	-	-	-	200	1,042	-4.1466
GUINNESS	15 : NTQ	24 : 126,500 & above	163,915	-	-	-	-	4.9900
INTBREW	11 : MKT	22 : 6,500-34,999	8,250	-	-	-	-	0.1900
INTBREW	12 : MLO	21 : 0-6,499	313,419	-	2,400	1,490	2,100	0.2310

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 57

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
GUINNESS	12 : MLO	23 : 35,000-126,499	3.847619		0	0.0000	0.0	1,286,541	2.5	298,819	0.8550	145.1
GUINNESS	12 : MLO	24 : 126,500 & above	4.488353		0	0.0000	0.0	534,448	16.7	0	0.0000	0.0
GUINNESS	13 : ITQ	21 : 0-6,499										
GUINNESS	13 : ITQ	22 : 6,500-34,999										
GUINNESS	13 : ITQ	23 : 35,000-126,499										
GUINNESS	13 : ITQ	24 : 126,500 & above										
GUINNESS	14 : ATQ	21 : 0-6,499										
GUINNESS	14 : ATQ	22 : 6,500-34,999										
GUINNESS	14 : ATQ	23 : 35,000-126,499										
GUINNESS	14 : ATQ	24 : 126,500 & above										
GUINNESS	15 : NTQ	21 : 0-6,499										
GUINNESS	15 : NTQ	22 : 6,500-34,999										
GUINNESS	15 : NTQ	23 : 35,000-126,499										
GUINNESS	15 : NTQ	24 : 126,500 & above										
INTBREW	11 : MKT	22 : 6,500-34,999	0.290000		0	0.0000	0.0	8,250	0.0	0	0.0000	0.0
INTBREW	12 : MLO	21 : 0-6,499	0.359084	2,740	0.0200	1903.8	303,669	3.3	13,000	0.0802	0.0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 58

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	ETI	15 : NTQ	24 : 126,500 & above	136	46,817,220	11,496,062	11,884,072	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 59

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
INTBREW	12 : MLO	22 : 6,500-34,999	1,338,525	53,208	15,000	2,165	-	0.2560
INTBREW	12 : MLO	23 : 35,000-126,499	2,877,625	51,260	91,209	56,828	15,100	0.3368
INTBREW	12 : MLO	24 : 126,500 & above	7,253,052	1,099	16,000	16,000	-	0.9711
INTBREW	13 : ITQ	21 : 0-6,499	4,125	16,300	21,555	37,899	40,229	-0.0533
INTBREW	13 : ITQ	22 : 6,500-34,999	255	100,626	137,936	250,839	132,900	-0.3754
INTBREW	13 : ITQ	23 : 35,000-126,499	-	48,504	252,930	207,469	299,285	-0.3352
INTBREW	13 : ITQ	24 : 126,500 & above	138,400	1,000	199,050	107,840	21,000	-0.1817
INTBREW	14 : ATQ	21 : 0-6,499	2,505	13,800	7,850	18,236	17,262	-0.2266
INTBREW	14 : ATQ	22 : 6,500-34,999	8,500	36,500	25,945	94,264	19,500	-0.3432
INTBREW	14 : ATQ	23 : 35,000-126,499	-	1,000	151,786	237,582	92,185	-0.5806
INTBREW	14 : ATQ	24 : 126,500 & above	-	200,000	-	-	-	-0.4500
INTBREW	15 : NTQ	21 : 0-6,499	-	-	2,505	14,600	1,000	-0.2398
INTBREW	15 : NTQ	22 : 6,500-34,999	-	10,000	19,995	75,001	30,000	0.0123
INTBREW	15 : NTQ	23 : 35,000-126,499	-	44,500	-	143,735	45,980	-0.4116
INTBREW	15 : NTQ	24 : 126,500 & above	-	-	147,026	-	-	0.4200
NASCON	11 : MKT	21 : 0-6,499	500	-	-	-	-	-0.0100

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 60

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
INTBREW	12 : MLO	22 : 6,500-34,999	0.420248		0	0.0000	0.0	1,337,803	3.4	71,095	0.1444	0.0
INTBREW	12 : MLO	23 : 35,000-126,499	0.556349		0	0.0000	0.0	2,334,222	47.3	757,800	0.1549	0.9
INTBREW	12 : MLO	24 : 126,500 & above	1.304810		0	0.0000	0.0	726,366	0.0	6,559,785	0.3342	1.2
INTBREW	13 : ITQ	21 : 0-6,499										
INTBREW	13 : ITQ	22 : 6,500-34,999										
INTBREW	13 : ITQ	23 : 35,000-126,499										
INTBREW	13 : ITQ	24 : 126,500 & above										
INTBREW	14 : ATQ	21 : 0-6,499										
INTBREW	14 : ATQ	22 : 6,500-34,999										
INTBREW	14 : ATQ	23 : 35,000-126,499										
INTBREW	14 : ATQ	24 : 126,500 & above										
INTBREW	15 : NTQ	21 : 0-6,499										
INTBREW	15 : NTQ	22 : 6,500-34,999										
INTBREW	15 : NTQ	23 : 35,000-126,499										
INTBREW	15 : NTQ	24 : 126,500 & above										
NASCON	11 : MKT	21 : 0-6,499	0.030000		0	0.0000	0.0	500	0.0	0	0.0000	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 61

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	FBNH	11 : MKT	21 : 0-6,499	22	36,982	0	36,982	0
NSE	NSE	201212	FBNH	11 : MKT	22 : 6,500-34,999	5	60,067	0	60,067	0
NSE	NSE	201212	FBNH	11 : MKT	23 : 35,000-126,499	5	348,390	0	348,390	0
NSE	NSE	201212	FBNH	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0
NSE	NSE	201212	FBNH	12 : MLO	21 : 0-6,499	2,453	5,528,012	70,911	5,453,284	0
NSE	NSE	201212	FBNH	12 : MLO	22 : 6,500-34,999	1,433	23,416,291	437,338	22,892,508	0
NSE	NSE	201212	FBNH	12 : MLO	23 : 35,000-126,499	1,242	90,422,000	4,731,113	85,378,325	0
NSE	NSE	201212	FBNH	12 : MLO	24 : 126,500 & above	735	274,532,716	65,538,398	206,067,376	0
NSE	NSE	201212	FBNH	13 : ITQ	21 : 0-6,499	329	796,441	167,539	611,266	0
NSE	NSE	201212	FBNH	13 : ITQ	22 : 6,500-34,999	266	4,523,869	1,551,165	2,783,203	0
NSE	NSE	201212	FBNH	13 : ITQ	23 : 35,000-126,499	294	21,962,447	7,299,987	13,370,193	0
NSE	NSE	201212	FBNH	13 : ITQ	24 : 126,500 & above	155	63,399,014	43,173,001	15,095,662	0
NSE	NSE	201212	FBNH	14 : ATQ	21 : 0-6,499	951	2,217,245	640,847	1,527,514	0
NSE	NSE	201212	FBNH	14 : ATQ	22 : 6,500-34,999	672	11,479,247	3,720,496	7,068,689	0
NSE	NSE	201212	FBNH	14 : ATQ	23 : 35,000-126,499	852	62,671,843	21,274,217	37,701,577	0
NSE	NSE	201212	FBNH	14 : ATQ	24 : 126,500 & above	380	128,771,819	38,929,922	58,487,008	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 62

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NASCON	11 : MKT	22 : 6,500-34,999	19,850	-	-	-	-	0.1095
NASCON	12 : MLO	21 : 0-6,499	241,153	-	800	2,900	-	0.0952
NASCON	12 : MLO	22 : 6,500-34,999	1,962,912	27,659	70,974	92,362	-	0.0635
NASCON	12 : MLO	23 : 35,000-126,499	5,387,252	287,176	283,493	455,316	420	0.0659
NASCON	12 : MLO	24 : 126,500 & above	6,385,443	102,560	16,000	173,000	107,241	0.0507
NASCON	13 : ITQ	21 : 0-6,499	-	8,760	14,567	28,910	17,602	-0.0732
NASCON	13 : ITQ	22 : 6,500-34,999	11,900	47,750	233,599	296,262	51,970	-0.0212
NASCON	13 : ITQ	23 : 35,000-126,499	-	150,500	579,520	1,528,227	119,206	-0.0556
NASCON	13 : ITQ	24 : 126,500 & above	-	660,000	-	35,528	24,800	-0.0728
NASCON	14 : ATQ	21 : 0-6,499	-	3,070	16,509	28,520	11,821	-0.0832
NASCON	14 : ATQ	22 : 6,500-34,999	-	5,000	57,770	172,923	71,400	-0.0476
NASCON	14 : ATQ	23 : 35,000-126,499	-	207,560	274,767	254,377	27,743	-0.0616
NASCON	14 : ATQ	24 : 126,500 & above	-	-	5,173	244,827	20,000	-0.0920
NASCON	15 : NTQ	21 : 0-6,499	-	-	-	9,700	8,200	-0.0231
NASCON	15 : NTQ	22 : 6,500-34,999	-	-	34,990	126,015	51,300	-0.0959
NASCON	15 : NTQ	23 : 35,000-126,499	50,000	-	96,027	360,745	177,200	0.0296

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 63

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NASCON	11 : MKT	22 : 6,500-34,999	0.093904		0	0.0000	0.0	19,850	0.0	0	0.0000	0.0
NASCON	12 : MLO	21 : 0-6,499	0.097942		0	0.0000	0.0	233,693	14.8	11,160	0.0272	0.0
NASCON	12 : MLO	22 : 6,500-34,999	0.102214		0	0.0000	0.0	1,927,593	21.5	226,314	0.0149	70.0
NASCON	12 : MLO	23 : 35,000-126,499	0.103384		0	0.0000	0.0	5,122,410	62.1	1,291,247	0.0216	39.1
NASCON	12 : MLO	24 : 126,500 & above	0.112827		0	0.0000	0.0	4,071,303	36.4	2,727,941	0.0571	160.8
NASCON	13 : ITQ	21 : 0-6,499										
NASCON	13 : ITQ	22 : 6,500-34,999										
NASCON	13 : ITQ	23 : 35,000-126,499										
NASCON	13 : ITQ	24 : 126,500 & above										
NASCON	14 : ATQ	21 : 0-6,499										
NASCON	14 : ATQ	22 : 6,500-34,999										
NASCON	14 : ATQ	23 : 35,000-126,499										
NASCON	14 : ATQ	24 : 126,500 & above										
NASCON	15 : NTQ	21 : 0-6,499										
NASCON	15 : NTQ	22 : 6,500-34,999										
NASCON	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 64

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	FBNH	15 : NTQ	21 : 0-6,499	531	1,372,167	700,189	507,547	0
NSE	NSE	201212	FBNH	15 : NTQ	22 : 6,500-34,999	623	10,443,781	5,681,905	3,408,221	0
NSE	NSE	201212	FBNH	15 : NTQ	23 : 35,000-126,499	965	74,700,254	39,409,357	23,651,643	0
NSE	NSE	201212	FBNH	15 : NTQ	24 : 126,500 & above	644	244,028,585	153,563,253	47,927,606	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 65

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NASCON	15 : NTQ	24 : 126,500 & above	-	-	-	200,000	-	-0.0800
NB	11 : MKT	21 : 0-6,499	4,400	-	-	-	-	-0.0832
NB	11 : MKT	22 : 6,500-34,999	31,760	-	-	-	-	0.8900
NB	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.6900
NB	12 : MLO	21 : 0-6,499	3,019,866	94,035	53,126	16,369	2,909	0.3280
NB	12 : MLO	22 : 6,500-34,999	9,123,941	628,419	207,521	150,176	4,400	0.1221
NB	12 : MLO	23 : 35,000-126,499	9,170,978	1,018,402	620,242	64,929	59,687	-0.1180
NB	12 : MLO	24 : 126,500 & above	11,237,320	483,958	262,245	2,000	-	-0.1603
NB	13 : ITQ	21 : 0-6,499	128,548	320,068	280,192	271,730	57,261	-0.1994
NB	13 : ITQ	22 : 6,500-34,999	398,082	1,111,020	997,536	820,592	137,138	-0.1663
NB	13 : ITQ	23 : 35,000-126,499	462,253	513,400	594,728	784,366	259,277	-0.0732
NB	13 : ITQ	24 : 126,500 & above	2,259,253	165,140	49,918	16,300	-	0.3099
NB	14 : ATQ	21 : 0-6,499	68,080	234,216	245,079	249,220	67,281	-0.0171
NB	14 : ATQ	22 : 6,500-34,999	372,203	674,302	779,067	914,518	281,598	-0.1164
NB	14 : ATQ	23 : 35,000-126,499	370,646	857,606	1,285,517	538,517	1,349	-0.0817
NB	14 : ATQ	24 : 126,500 & above	1,231,221	171,290	-	50,000	-	-0.0461

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 66

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NASCON	15 : NTQ	24 : 126,500 & above										
NB	11 : MKT	21 : 0-6,499	1.081590		0	0.0000	0.0	4,400	0.0	0	0.0000	0.0
NB	11 : MKT	22 : 6,500-34,999	0.800000		0	0.0000	0.0	31,760	0.0	0	0.0000	0.0
NB	11 : MKT	23 : 35,000-126,499	0.690000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
NB	12 : MLO	21 : 0-6,499	0.694250	11,510	0.0582	0.0	2,944,386	9.7	231,879	0.0302	1.8	
NB	12 : MLO	22 : 6,500-34,999	0.632158	15,000	0.0300	0.0	7,988,380	17.3	2,112,077	0.0658	5.2	
NB	12 : MLO	23 : 35,000-126,499	0.779572		0	0.0000	0.0	7,413,579	47.1	3,520,659	0.1986	2.3
NB	12 : MLO	24 : 126,500 & above	0.984976		0	0.0000	0.0	7,713,351	7.1	4,272,172	0.2603	0.7
NB	13 : ITQ	21 : 0-6,499										
NB	13 : ITQ	22 : 6,500-34,999										
NB	13 : ITQ	23 : 35,000-126,499										
NB	13 : ITQ	24 : 126,500 & above										
NB	14 : ATQ	21 : 0-6,499										
NB	14 : ATQ	22 : 6,500-34,999										
NB	14 : ATQ	23 : 35,000-126,499										
NB	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 67

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	FCMB	11 : MKT	22 : 6,500-34,999	2	35,305	0	35,305	0
NSE	NSE	201212	FCMB	11 : MKT	23 : 35,000-126,499	1	96,125	0	96,125	0
NSE	NSE	201212	FCMB	11 : MKT	24 : 126,500 & above	1	197,460	0	197,460	0
NSE	NSE	201212	FCMB	12 : MLO	21 : 0-6,499	361	619,702	7,402	612,300	0
NSE	NSE	201212	FCMB	12 : MLO	22 : 6,500-34,999	155	2,732,476	47,956	2,684,520	0
NSE	NSE	201212	FCMB	12 : MLO	23 : 35,000-126,499	243	17,560,871	1,250,796	16,189,474	0
NSE	NSE	201212	FCMB	12 : MLO	24 : 126,500 & above	190	97,192,194	8,421,146	87,103,655	0
NSE	NSE	201212	FCMB	13 : ITQ	21 : 0-6,499	57	126,565	27,947	93,493	0
NSE	NSE	201212	FCMB	13 : ITQ	22 : 6,500-34,999	60	1,042,022	420,145	539,671	0
NSE	NSE	201212	FCMB	13 : ITQ	23 : 35,000-126,499	140	10,655,986	4,032,401	4,245,535	0
NSE	NSE	201212	FCMB	13 : ITQ	24 : 126,500 & above	84	35,011,196	10,284,480	10,749,764	0
NSE	NSE	201212	FCMB	14 : ATQ	21 : 0-6,499	97	202,581	62,036	116,465	0
NSE	NSE	201212	FCMB	14 : ATQ	22 : 6,500-34,999	89	1,451,509	462,226	848,983	0
NSE	NSE	201212	FCMB	14 : ATQ	23 : 35,000-126,499	211	15,388,947	5,150,688	5,888,388	0
NSE	NSE	201212	FCMB	14 : ATQ	24 : 126,500 & above	148	54,098,393	17,541,705	22,668,729	0
NSE	NSE	201212	FCMB	15 : NTQ	21 : 0-6,499	54	121,019	69,498	24,832	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 68

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NB	15 : NTQ	21 : 0-6,499	9,177	79,837	81,951	169,286	43,096	0.2331
NB	15 : NTQ	22 : 6,500-34,999	46,832	226,670	579,747	738,044	252,380	0.9739
NB	15 : NTQ	23 : 35,000-126,499	100,000	105,008	386,873	884,804	219,512	0.5552
NB	15 : NTQ	24 : 126,500 & above	20,000	283,054	6,620	1,500	500	0.1801
NESTLE	11 : MKT	21 : 0-6,499	2,328	-	-	-	-	25.5843
NESTLE	12 : MLO	21 : 0-6,499	769,990	29,554	13,897	1,256	4,781	6.6427
NESTLE	12 : MLO	22 : 6,500-34,999	1,183,549	59,726	40,282	20,054	-	2.9208
NESTLE	12 : MLO	23 : 35,000-126,499	479,364	-	37,563	-	-	15.2030
NESTLE	12 : MLO	24 : 126,500 & above	842,963	8,339	-	-	-	27.9627
NESTLE	13 : ITQ	21 : 0-6,499	28,021	73,083	143,697	103,337	19,376	-5.9857
NESTLE	13 : ITQ	22 : 6,500-34,999	41,701	54,365	105,103	102,094	26,263	-8.1718
NESTLE	13 : ITQ	23 : 35,000-126,499	182,891	14,550	56,929	8,522	30,017	-16.9947
NESTLE	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NESTLE	14 : ATQ	21 : 0-6,499	22,264	25,190	63,507	114,320	19,425	-5.4826
NESTLE	14 : ATQ	22 : 6,500-34,999	12,500	132,154	40,733	54,953	11,750	-7.7341
NESTLE	14 : ATQ	23 : 35,000-126,499	-	-	41,330	-	21,911	-14.3298

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 69

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
NB	15 : NTQ	21 : 0-6,499									
NB	15 : NTQ	22 : 6,500-34,999									
NB	15 : NTQ	23 : 35,000-126,499									
NB	15 : NTQ	24 : 126,500 & above									
NESTLE	11 : MKT	21 : 0-6,499	23.611649	0	0.0000	0.0	2,328	0.2	0	0.0000	0.0
NESTLE	12 : MLO	21 : 0-6,499	10.024249	14,108	2.2651	0.0	709,541	8.3	96,541	0.7739	191.7
NESTLE	12 : MLO	22 : 6,500-34,999	8.861480	10,000	1.9800	0.0	961,104	21.5	332,507	0.6816	5.3
NESTLE	12 : MLO	23 : 35,000-126,499	26.305919	0	0.0000	0.0	259,269	0.4	257,658	11.1583	8.6
NESTLE	12 : MLO	24 : 126,500 & above	10.893396	0	0.0000	0.0	59,742	1.5	791,560	2.4101	0.5
NESTLE	13 : ITQ	21 : 0-6,499									
NESTLE	13 : ITQ	22 : 6,500-34,999									
NESTLE	13 : ITQ	23 : 35,000-126,499									
NESTLE	13 : ITQ	24 : 126,500 & above									
NESTLE	14 : ATQ	21 : 0-6,499									
NESTLE	14 : ATQ	22 : 6,500-34,999									
NESTLE	14 : ATQ	23 : 35,000-126,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 70

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	FCMB	15 : NTQ	22 : 6,500-34,999	79	1,503,224	717,616	418,425	0
NSE	NSE	201212	FCMB	15 : NTQ	23 : 35,000-126,499	309	24,505,129	9,580,971	3,783,163	0
NSE	NSE	201212	FCMB	15 : NTQ	24 : 126,500 & above	253	127,593,646	52,319,487	25,993,778	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 71

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NESTLE	15 : NTQ	21 : 0-6,499	-	1,829	19,354	30,583	20,169	-6.3141
NESTLE	15 : NTQ	22 : 6,500-34,999	2,000	25,998	14,484	52,044	10,000	-20.5908
NESTLE	15 : NTQ	23 : 35,000-126,499	9,608	10,000	-	-	-	-13.1862
NESTLE	15 : NTQ	24 : 126,500 & above	389,237	2,518	-	-	-	-9.0003
PRESCO	12 : MLO	21 : 0-6,499	164,279	4,677	5,920	3,608	1,500	0.1974
PRESCO	12 : MLO	22 : 6,500-34,999	758,150	13,000	4,841	57,860	10,037	0.1649
PRESCO	12 : MLO	23 : 35,000-126,499	1,836,085	83,384	33,692	136,826	38,323	0.0761
PRESCO	12 : MLO	24 : 126,500 & above	1,518,953	238,601	-	-	-	0.2778
PRESCO	13 : ITQ	21 : 0-6,499	-	4,000	1,960	13,005	11,765	-0.0556
PRESCO	13 : ITQ	22 : 6,500-34,999	-	33,920	26,500	99,001	82,355	-0.0633
PRESCO	13 : ITQ	23 : 35,000-126,499	-	80,995	70,837	501,000	143,025	-0.0507
PRESCO	13 : ITQ	24 : 126,500 & above	-	-	-	1,200	-	-0.9800
PRESCO	14 : ATQ	21 : 0-6,499	-	3,184	5	2,650	650	-0.0226
PRESCO	14 : ATQ	22 : 6,500-34,999	17,959	33,900	47,000	91,548	52,148	0.0069
PRESCO	14 : ATQ	23 : 35,000-126,499	-	-	29,352	209,400	50,000	0.0132
PRESCO	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 72

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NESTLE	15 : NTQ	21 : 0-6,499										
NESTLE	15 : NTQ	22 : 6,500-34,999										
NESTLE	15 : NTQ	23 : 35,000-126,499										
NESTLE	15 : NTQ	24 : 126,500 & above										
PRESKO	12 : MLO	21 : 0-6,499	0.207792		0	0.0000	0.0	169,690	76.3	11,380	0.0245	17.6
PRESKO	12 : MLO	22 : 6,500-34,999	0.251556		0	0.0000	0.0	719,788	337.6	144,232	0.0818	41.5
PRESKO	12 : MLO	23 : 35,000-126,499	0.340734		0	0.0000	0.0	1,531,181	121.5	602,129	0.0700	121.6
PRESKO	12 : MLO	24 : 126,500 & above	0.757325		0	0.0000	0.0	200,000	0.0	1,557,554	0.3233	3.7
PRESKO	13 : ITQ	21 : 0-6,499										
PRESKO	13 : ITQ	22 : 6,500-34,999										
PRESKO	13 : ITQ	23 : 35,000-126,499										
PRESKO	13 : ITQ	24 : 126,500 & above										
PRESKO	14 : ATQ	21 : 0-6,499										
PRESKO	14 : ATQ	22 : 6,500-34,999										
PRESKO	14 : ATQ	23 : 35,000-126,499										
PRESKO	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 73

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	FIDELITYBK	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0	
NSE	NSE	201212	FIDELITYBK	11 : MKT	22 : 6,500-34,999	1	17,875	0	17,875	0	
NSE	NSE	201212	FIDELITYBK	12 : MLO	21 : 0-6,499	284	739,210	2,699	736,511	0	
NSE	NSE	201212	FIDELITYBK	12 : MLO	22 : 6,500-34,999	277	4,794,137	134,186	4,659,951	0	
NSE	NSE	201212	FIDELITYBK	12 : MLO	23 : 35,000-126,499	312	23,784,270	606,420	22,859,739	0	
NSE	NSE	201212	FIDELITYBK	12 : MLO	24 : 126,500 & above	312	193,683,329	11,395,173	179,958,428	0	
NSE	NSE	201212	FIDELITYBK	13 : ITQ	21 : 0-6,499	43	128,659	31,518	97,141	0	
NSE	NSE	201212	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	69	1,262,644	414,710	817,934	0	
NSE	NSE	201212	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	104	7,835,524	2,232,314	4,567,300	0	
NSE	NSE	201212	FIDELITYBK	13 : ITQ	24 : 126,500 & above	134	70,345,726	21,955,155	29,067,942	0	
NSE	NSE	201212	FIDELITYBK	14 : ATQ	21 : 0-6,499	85	234,477	71,352	163,125	0	
NSE	NSE	201212	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	138	2,490,448	659,237	1,660,398	0	
NSE	NSE	201212	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	202	16,157,550	4,083,263	9,081,526	0	
NSE	NSE	201212	FIDELITYBK	14 : ATQ	24 : 126,500 & above	217	134,221,755	30,091,936	62,144,931	0	
NSE	NSE	201212	FIDELITYBK	15 : NTQ	21 : 0-6,499	27	86,038	27,807	44,631	0	
NSE	NSE	201212	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	110	2,333,770	1,059,438	622,961	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 74

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PRESCO	15 : NTQ	21 : 0-6,499	-	-	-	6,000	-	0.1731
PRESCO	15 : NTQ	22 : 6,500-34,999	-	-	-	39,650	20,000	-0.3705
PRESCO	15 : NTQ	23 : 35,000-126,499	-	-	-	-	50,000	-0.2050
PRESCO	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PRESTIGE	12 : MLO	21 : 0-6,499	57,279	-	-	-	-	0.0085
PRESTIGE	12 : MLO	22 : 6,500-34,999	201,541	-	-	-	-	0.0072
PRESTIGE	12 : MLO	23 : 35,000-126,499	871,280	-	-	-	-	0.0103
PRESTIGE	12 : MLO	24 : 126,500 & above	14,133,918	2,173	107,000	507,003	1,084	0.0096
PRESTIGE	13 : ITQ	21 : 0-6,499	-	-	1,830	-	-	0.0000
PRESTIGE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	5,000	-0.0100
PRESTIGE	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PRESTIGE	13 : ITQ	24 : 126,500 & above	-	-	-	379,510	-	0.0007
PRESTIGE	14 : ATQ	21 : 0-6,499	-	-	-	9,000	-	0.0011
PRESTIGE	14 : ATQ	22 : 6,500-34,999	-	-	-	-	20,437	-0.0123
PRESTIGE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PRESTIGE	14 : ATQ	24 : 126,500 & above	-	-	-	74,453	1,212,676	-0.0111

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 75

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
PRESCO	15 : NTQ	21 : 0-6,499										
PRESCO	15 : NTQ	22 : 6,500-34,999										
PRESCO	15 : NTQ	23 : 35,000-126,499										
PRESCO	15 : NTQ	24 : 126,500 & above										
PRESTIGE	12 : MLO	21 : 0-6,499	0.009271		0	0.0000	0.0	57,279	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.010000		0	0.0000	0.0	201,541	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	23 : 35,000-126,499	0.010000		0	0.0000	0.0	871,280	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	24 : 126,500 & above	0.011217		0	0.0000	0.0	16,016,789	740.4	0	0.0000	0.0
PRESTIGE	13 : ITQ	21 : 0-6,499										
PRESTIGE	13 : ITQ	22 : 6,500-34,999										
PRESTIGE	13 : ITQ	23 : 35,000-126,499										
PRESTIGE	13 : ITQ	24 : 126,500 & above										
PRESTIGE	14 : ATQ	21 : 0-6,499										
PRESTIGE	14 : ATQ	22 : 6,500-34,999										
PRESTIGE	14 : ATQ	23 : 35,000-126,499										
PRESTIGE	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 76

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	278	21,778,139	8,407,588	4,457,947	0
NSE	NSE	201212	FIDELITYBK	15 : NTQ	24 : 126,500 & above	591	342,899,573	104,405,375	39,357,354	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 77

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PRESTIGE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	24 : 126,500 & above	-	-	-	-	3,000	-0.0565
PZ	11 : MKT	21 : 0-6,499	1,967	-	-	-	-	0.4448
PZ	12 : MLO	21 : 0-6,499	453,271	6,450	14,931	2,212	-	0.3280
PZ	12 : MLO	22 : 6,500-34,999	1,437,110	151,825	63,823	66,299	3,687	0.1429
PZ	12 : MLO	23 : 35,000-126,499	4,517,780	512,450	295,089	232,036	26,985	0.0725
PZ	12 : MLO	24 : 126,500 & above	9,004,870	702,938	22,843	886,206	-	0.5603
PZ	13 : ITQ	21 : 0-6,499	300	15,220	31,961	76,468	9,665	-0.2922
PZ	13 : ITQ	22 : 6,500-34,999	17,771	137,872	65,251	277,620	117,166	-0.2864
PZ	13 : ITQ	23 : 35,000-126,499	-	166,933	154,360	377,933	181,243	-0.3426
PZ	13 : ITQ	24 : 126,500 & above	-	312,667	-	1,018,433	-	-0.3397
PZ	14 : ATQ	21 : 0-6,499	8,804	11,250	9,659	32,622	8,346	-0.0713
PZ	14 : ATQ	22 : 6,500-34,999	8,000	35,000	165,399	190,086	25,142	-0.0068
PZ	14 : ATQ	23 : 35,000-126,499	323,103	208,791	196,927	630,987	3,000	-0.0188
PZ	14 : ATQ	24 : 126,500 & above	-	1,020,000	251,301	138,567	-	-0.1662

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 78

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
PRESTIGE	15 : NTQ	21 : 0-6,499										
PRESTIGE	15 : NTQ	23 : 35,000-126,499										
PRESTIGE	15 : NTQ	24 : 126,500 & above										
PZ	11 : MKT	21 : 0-6,499	0.395582		0	0.0000	0.0	1,967	0.0	0	0.0000	0.0
PZ	12 : MLO	21 : 0-6,499	0.383565		0	0.0000	0.0	461,497	7.7	15,367	0.0521	2.2
PZ	12 : MLO	22 : 6,500-34,999	0.361676		0	0.0000	0.0	1,480,475	53.0	242,269	0.0589	32.0
PZ	12 : MLO	23 : 35,000-126,499	0.381011		0	0.0000	0.0	4,571,471	100.7	1,012,869	0.1041	0.2
PZ	12 : MLO	24 : 126,500 & above	1.466812		0	0.0000	0.0	3,765,869	165.7	6,850,988	0.7544	19.7
PZ	13 : ITQ	21 : 0-6,499										
PZ	13 : ITQ	22 : 6,500-34,999										
PZ	13 : ITQ	23 : 35,000-126,499										
PZ	13 : ITQ	24 : 126,500 & above										
PZ	14 : ATQ	21 : 0-6,499										
PZ	14 : ATQ	22 : 6,500-34,999										
PZ	14 : ATQ	23 : 35,000-126,499										
PZ	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 79

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	FIDSON	12 : MLO	21 : 0-6,499	35	99,006	0	99,006	0	
NSE	NSE	201212	FIDSON	12 : MLO	22 : 6,500-34,999	46	784,533	28,615	755,918	0	
NSE	NSE	201212	FIDSON	12 : MLO	23 : 35,000-126,499	43	2,963,522	225,600	2,668,922	0	
NSE	NSE	201212	FIDSON	12 : MLO	24 : 126,500 & above	42	20,453,868	900,872	18,868,087	0	
NSE	NSE	201212	FIDSON	13 : ITQ	21 : 0-6,499	20	57,187	19,000	32,687	0	
NSE	NSE	201212	FIDSON	13 : ITQ	22 : 6,500-34,999	23	449,382	150,910	278,472	0	
NSE	NSE	201212	FIDSON	13 : ITQ	23 : 35,000-126,499	57	3,935,268	790,135	1,748,050	0	
NSE	NSE	201212	FIDSON	13 : ITQ	24 : 126,500 & above	33	10,353,193	2,232,281	2,267,046	0	
NSE	NSE	201212	FIDSON	14 : ATQ	21 : 0-6,499	32	99,061	35,613	44,226	0	
NSE	NSE	201212	FIDSON	14 : ATQ	22 : 6,500-34,999	31	545,037	184,771	255,266	0	
NSE	NSE	201212	FIDSON	14 : ATQ	23 : 35,000-126,499	71	5,134,148	1,079,860	1,361,541	0	
NSE	NSE	201212	FIDSON	14 : ATQ	24 : 126,500 & above	52	19,148,329	5,600,072	4,076,266	0	
NSE	NSE	201212	FIDSON	15 : NTQ	21 : 0-6,499	4	17,000	7,000	5,000	0	
NSE	NSE	201212	FIDSON	15 : NTQ	22 : 6,500-34,999	41	951,293	361,097	72,428	0	
NSE	NSE	201212	FIDSON	15 : NTQ	23 : 35,000-126,499	124	9,649,697	2,203,191	779,765	0	
NSE	NSE	201212	FIDSON	15 : NTQ	24 : 126,500 & above	166	75,593,393	12,302,771	3,492,113	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 80

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PZ	15 : NTQ	21 : 0-6,499	-	5,000	3,200	1,360	-	-0.1518
PZ	15 : NTQ	22 : 6,500-34,999	-	3,900	113,005	108,365	-	-0.3537
PZ	15 : NTQ	23 : 35,000-126,499	-	-	58,506	60,000	30,000	-0.0880
PZ	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
REDSTAREX	12 : MLO	21 : 0-6,499	95,878	3,800	-	1,900	400	0.0613
REDSTAREX	12 : MLO	22 : 6,500-34,999	575,533	4,000	-	-	27,000	0.0693
REDSTAREX	12 : MLO	23 : 35,000-126,499	1,297,935	102,000	99,070	47,424	39,000	0.0352
REDSTAREX	12 : MLO	24 : 126,500 & above	1,553,464	119,583	-	-	-	0.1335
REDSTAREX	13 : ITQ	21 : 0-6,499	-	-	7,750	17,020	7,600	-0.0140
REDSTAREX	13 : ITQ	22 : 6,500-34,999	-	25,000	1,000	141,331	29,700	-0.0448
REDSTAREX	13 : ITQ	23 : 35,000-126,499	-	212,500	93,600	145,480	151,583	-0.0381
REDSTAREX	13 : ITQ	24 : 126,500 & above	-	50,100	200,000	150,000	127,400	-0.0879
REDSTAREX	14 : ATQ	21 : 0-6,499	-	-	-	10,900	11,000	0.0239
REDSTAREX	14 : ATQ	22 : 6,500-34,999	-	50,000	-	45,214	2,214	-0.0146
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	198,019	-	5,000	10,664	-0.0514
REDSTAREX	14 : ATQ	24 : 126,500 & above	-	-	-	225,000	-	-0.1139

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 81

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
PZ	15 : NTQ	21 : 0-6,499										
PZ	15 : NTQ	22 : 6,500-34,999										
PZ	15 : NTQ	23 : 35,000-126,499										
PZ	15 : NTQ	24 : 126,500 & above										
REDSTAREX	12 : MLO	21 : 0-6,499	0.067229		0	0.0000	0.0	100,978	25.4	1,000	0.0200	0.0
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.083764		0	0.0000	0.0	508,973	137.3	97,560	0.0322	0.0
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.050508		0	0.0000	0.0	1,288,745	166.3	309,020	0.0161	0.0
REDSTAREX	12 : MLO	24 : 126,500 & above	0.135818		0	0.0000	0.0	267,750	0.0	1,405,297	0.0274	1.2
REDSTAREX	13 : ITQ	21 : 0-6,499										
REDSTAREX	13 : ITQ	22 : 6,500-34,999										
REDSTAREX	13 : ITQ	23 : 35,000-126,499										
REDSTAREX	13 : ITQ	24 : 126,500 & above										
REDSTAREX	14 : ATQ	21 : 0-6,499										
REDSTAREX	14 : ATQ	22 : 6,500-34,999										
REDSTAREX	14 : ATQ	23 : 35,000-126,499										
REDSTAREX	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 82

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	GUARANTY	11 : MKT	21 : 0-6,499	16	22,640	0	22,640	0	
NSE	NSE	201212	GUARANTY	11 : MKT	23 : 35,000-126,499	3	174,845	0	174,845	0	
NSE	NSE	201212	GUARANTY	12 : MLO	21 : 0-6,499	1,786	3,991,246	40,144	3,938,734	0	
NSE	NSE	201212	GUARANTY	12 : MLO	22 : 6,500-34,999	1,007	17,464,985	705,580	16,697,829	0	
NSE	NSE	201212	GUARANTY	12 : MLO	23 : 35,000-126,499	1,322	98,938,477	6,506,564	91,761,260	0	
NSE	NSE	201212	GUARANTY	12 : MLO	24 : 126,500 & above	680	248,928,548	49,120,882	197,552,215	0	
NSE	NSE	201212	GUARANTY	13 : ITQ	21 : 0-6,499	399	933,904	312,944	587,919	0	
NSE	NSE	201212	GUARANTY	13 : ITQ	22 : 6,500-34,999	307	5,644,594	2,184,136	3,143,208	0	
NSE	NSE	201212	GUARANTY	13 : ITQ	23 : 35,000-126,499	488	36,424,136	18,566,824	15,159,775	0	
NSE	NSE	201212	GUARANTY	13 : ITQ	24 : 126,500 & above	237	72,602,441	43,710,768	22,452,960	0	
NSE	NSE	201212	GUARANTY	14 : ATQ	21 : 0-6,499	906	2,009,731	554,788	1,285,630	0	
NSE	NSE	201212	GUARANTY	14 : ATQ	22 : 6,500-34,999	648	11,203,193	3,793,199	6,338,404	0	
NSE	NSE	201212	GUARANTY	14 : ATQ	23 : 35,000-126,499	1,001	78,213,129	30,361,085	40,213,527	0	
NSE	NSE	201212	GUARANTY	14 : ATQ	24 : 126,500 & above	410	139,332,492	63,635,711	50,758,693	0	
NSE	NSE	201212	GUARANTY	15 : NTQ	21 : 0-6,499	605	1,468,946	720,288	488,994	0	
NSE	NSE	201212	GUARANTY	15 : NTQ	22 : 6,500-34,999	565	10,252,321	5,569,964	2,840,337	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 83

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	-	-	2,700	-0.1006	
REDSTAREX	15 : NTQ	22 : 6,500-34,999	-	-	-	300	-	0.0900	
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	-	220,540	-	-0.1066	
REDSTAREX	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
SKYEBANK	11 : MKT	21 : 0-6,499	2,750	-	-	-	-	0.1127	
SKYEBANK	11 : MKT	22 : 6,500-34,999	20,943	21,973	-	-	-	0.0378	
SKYEBANK	12 : MLO	21 : 0-6,499	803,570	3,447	5,968	11,885	3,223	0.0297	
SKYEBANK	12 : MLO	22 : 6,500-34,999	3,840,929	54,036	108,806	86,279	26,120	0.0257	
SKYEBANK	12 : MLO	23 : 35,000-126,499	19,859,845	1,102,828	998,480	655,310	59,552	0.0074	
SKYEBANK	12 : MLO	24 : 126,500 & above	106,446,941	6,747,745	7,773,603	5,844,584	386,876	0.0154	
SKYEBANK	13 : ITQ	21 : 0-6,499	4,777	21,972	40,910	59,450	13,113	-0.0086	
SKYEBANK	13 : ITQ	22 : 6,500-34,999	71,000	233,246	421,301	468,674	121,024	-0.0263	
SKYEBANK	13 : ITQ	23 : 35,000-126,499	364,100	1,499,967	1,971,653	2,805,846	834,511	-0.0175	
SKYEBANK	13 : ITQ	24 : 126,500 & above	-	2,987,175	3,441,772	4,724,203	638,252	-0.0265	
SKYEBANK	14 : ATQ	21 : 0-6,499	-	8,734	38,794	78,881	24,807	-0.0011	
SKYEBANK	14 : ATQ	22 : 6,500-34,999	10,477	176,737	401,530	642,223	168,532	-0.0195	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 84

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
REDSTAREX	15 : NTQ	21 : 0-6,499										
REDSTAREX	15 : NTQ	22 : 6,500-34,999										
REDSTAREX	15 : NTQ	23 : 35,000-126,499										
REDSTAREX	15 : NTQ	24 : 126,500 & above										
SKYEBANK	11 : MKT	21 : 0-6,499	0.023636		0	0.0000	0.0	2,750	0.0	0	0.0000	0.0
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.021650		0	0.0000	0.0	42,916	24.0	0	0.0000	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.030298		833	0.0100	408.4	825,327	44.8	4,933	0.0100	5.8
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.026752		0	0.0000	0.0	3,900,690	52.6	222,433	0.0083	0.0
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.023789		0	0.0000	0.0	20,876,365	53.6	1,874,507	0.0126	0.5
SKYEBANK	12 : MLO	24 : 126,500 & above	0.035377		0	0.0000	0.0	91,031,391	99.4	36,665,475	0.0194	33.8
SKYEBANK	13 : ITQ	21 : 0-6,499										
SKYEBANK	13 : ITQ	22 : 6,500-34,999										
SKYEBANK	13 : ITQ	23 : 35,000-126,499										
SKYEBANK	13 : ITQ	24 : 126,500 & above										
SKYEBANK	14 : ATQ	21 : 0-6,499										
SKYEBANK	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 85

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	GUARANTY	15 : NTQ	23 : 35,000-126,499	1,052	81,748,143	47,512,682	24,179,454	0
NSE	NSE	201212	GUARANTY	15 : NTQ	24 : 126,500 & above	576	196,302,894	119,976,887	33,130,311	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 86

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
SKYEBANK	14 : ATQ	23 : 35,000-126,499	82,500	1,452,351	2,155,438	2,887,345	1,068,764	-0.0182
SKYEBANK	14 : ATQ	24 : 126,500 & above	15,507,919	3,320,775	7,055,329	8,213,280	3,005,966	-0.0092
SKYEBANK	15 : NTQ	21 : 0-6,499	-	-	10,000	21,900	19,000	-0.0023
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	65,463	118,549	342,184	144,999	-0.0313
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	100,000	937,195	1,232,824	1,291,001	-0.0138
SKYEBANK	15 : NTQ	24 : 126,500 & above	3,255,066	975,684	1,165,028	8,872,333	2,838,701	-0.0400
STERLNBANK	11 : MKT	22 : 6,500-34,999	40,000	-	-	-	-	0.1300
STERLNBANK	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	-0.0100
STERLNBANK	11 : MKT	24 : 126,500 & above	130,930	-	129,070	-	-	0.0200
STERLNBANK	12 : MLO	21 : 0-6,499	193,800	-	4,879	3,000	-	0.0097
STERLNBANK	12 : MLO	22 : 6,500-34,999	1,596,407	22,122	68,580	46,925	19,495	0.0072
STERLNBANK	12 : MLO	23 : 35,000-126,499	13,138,231	522,487	373,529	956,128	137,016	0.0054
STERLNBANK	12 : MLO	24 : 126,500 & above	85,505,829	5,593,429	6,311,937	5,960,100	159,106	0.0182
STERLNBANK	13 : ITQ	21 : 0-6,499	-	3,571	12,638	25,843	11,316	-0.0130
STERLNBANK	13 : ITQ	22 : 6,500-34,999	21,310	68,057	85,250	401,506	30,916	0.0041
STERLNBANK	13 : ITQ	23 : 35,000-126,499	100,000	644,000	1,123,885	1,609,899	324,420	-0.0011

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 87

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
SKYEBANK	14 : ATQ	23 : 35,000-126,499									
SKYEBANK	14 : ATQ	24 : 126,500 & above									
SKYEBANK	15 : NTQ	21 : 0-6,499									
SKYEBANK	15 : NTQ	22 : 6,500-34,999									
SKYEBANK	15 : NTQ	23 : 35,000-126,499									
SKYEBANK	15 : NTQ	24 : 126,500 & above									
STERLNBANK	11 : MKT	22 : 6,500-34,999	0.032500	0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.020000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	260,000	53.6	0	0.0000	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.018169	0	0.0000	0.0	195,522	15.6	6,157	0.0143	0.0
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.020409	0	0.0000	0.0	1,729,529	53.4	24,000	0.0087	0.0
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.024584	0	0.0000	0.0	13,743,443	125.1	1,458,686	0.0126	5.5
STERLNBANK	12 : MLO	24 : 126,500 & above	0.044380	0	0.0000	0.0	73,044,388	69.7	30,555,575	0.0264	10.8
STERLNBANK	13 : ITQ	21 : 0-6,499									
STERLNBANK	13 : ITQ	22 : 6,500-34,999									
STERLNBANK	13 : ITQ	23 : 35,000-126,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 88

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	GUINNESS	11 : MKT	21 : 0-6,499	3	1,095	0	1,095	0	
NSE	NSE	201212	GUINNESS	12 : MLO	21 : 0-6,499	562	771,962	35,118	734,067	0	
NSE	NSE	201212	GUINNESS	12 : MLO	22 : 6,500-34,999	126	1,875,522	535,027	1,327,618	0	
NSE	NSE	201212	GUINNESS	12 : MLO	23 : 35,000-126,499	36	2,259,975	629,731	1,585,360	0	
NSE	NSE	201212	GUINNESS	12 : MLO	24 : 126,500 & above	3	625,296	90,848	534,448	0	
NSE	NSE	201212	GUINNESS	13 : ITQ	21 : 0-6,499	607	1,520,239	959,691	318,682	0	
NSE	NSE	201212	GUINNESS	13 : ITQ	22 : 6,500-34,999	360	5,603,778	4,552,937	568,861	0	
NSE	NSE	201212	GUINNESS	13 : ITQ	23 : 35,000-126,499	110	5,866,780	4,722,117	605,851	0	
NSE	NSE	201212	GUINNESS	13 : ITQ	24 : 126,500 & above	1	293,366	0	293,366	0	
NSE	NSE	201212	GUINNESS	14 : ATQ	21 : 0-6,499	504	1,131,298	614,652	339,938	0	
NSE	NSE	201212	GUINNESS	14 : ATQ	22 : 6,500-34,999	123	1,631,701	897,256	238,800	0	
NSE	NSE	201212	GUINNESS	14 : ATQ	23 : 35,000-126,499	31	2,101,786	1,424,745	332,256	0	
NSE	NSE	201212	GUINNESS	14 : ATQ	24 : 126,500 & above	1	130,500	130,250	250	0	
NSE	NSE	201212	GUINNESS	15 : NTQ	21 : 0-6,499	255	642,944	311,156	46,296	0	
NSE	NSE	201212	GUINNESS	15 : NTQ	22 : 6,500-34,999	104	1,409,610	775,951	84,981	0	
NSE	NSE	201212	GUINNESS	15 : NTQ	23 : 35,000-126,499	33	1,936,451	1,106,194	21,550	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 89

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
STERLNBANK	13 : ITQ	24 : 126,500 & above	500,000	1,477,300	4,653,052	4,944,324	2,535,346	-0.0115
STERLNBANK	14 : ATQ	21 : 0-6,499	-	-	14,460	17,536	15,288	-0.0030
STERLNBANK	14 : ATQ	22 : 6,500-34,999	30,000	-	63,086	223,402	59,895	0.0110
STERLNBANK	14 : ATQ	23 : 35,000-126,499	41,784	316,944	449,480	1,679,544	749,764	-0.0227
STERLNBANK	14 : ATQ	24 : 126,500 & above	148,222	3,436,375	2,153,370	7,803,575	3,067,422	-0.0064
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	6,000	4,222	10,494	-0.0025
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	-	-	51,105	20,000	-0.0128
STERLNBANK	15 : NTQ	23 : 35,000-126,499	-	-	-	700,681	307,601	-0.0168
STERLNBANK	15 : NTQ	24 : 126,500 & above	4,214,000	401,554	1,633,953	6,068,150	3,322,434	-0.0299
UACN	11 : MKT	21 : 0-6,499	6,833	-	2,871	-	-	0.6134
UACN	12 : MLO	21 : 0-6,499	478,198	11,243	6,304	15,124	1,813	0.4343
UACN	12 : MLO	22 : 6,500-34,999	1,385,450	66,427	38,918	32,119	473	0.4581
UACN	12 : MLO	23 : 35,000-126,499	2,141,160	14,570	2,569	60,988	39,012	0.3856
UACN	12 : MLO	24 : 126,500 & above	1,469,482	-	1,371	5,664	121	0.0792
UACN	13 : ITQ	21 : 0-6,499	4,250	32,513	21,778	53,122	4,632	-0.3891
UACN	13 : ITQ	22 : 6,500-34,999	21,000	89,650	105,632	239,561	51,103	-0.3598

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 90

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
STERLNBANK	13 : ITQ	24 : 126,500 & above									
STERLNBANK	14 : ATQ	21 : 0-6,499									
STERLNBANK	14 : ATQ	22 : 6,500-34,999									
STERLNBANK	14 : ATQ	23 : 35,000-126,499									
STERLNBANK	14 : ATQ	24 : 126,500 & above									
STERLNBANK	15 : NTQ	21 : 0-6,499									
STERLNBANK	15 : NTQ	22 : 6,500-34,999									
STERLNBANK	15 : NTQ	23 : 35,000-126,499									
STERLNBANK	15 : NTQ	24 : 126,500 & above									
UACN	11 : MKT	21 : 0-6,499	0.156258	0	0.0000	0.0	9,704	32.6	0	0.0000	0.0
UACN	12 : MLO	21 : 0-6,499	0.472945	7,300	0.0205	959.8	472,024	43.4	34,210	0.0726	22.8
UACN	12 : MLO	22 : 6,500-34,999	0.629871	15,100	0.0033	0.0	1,201,828	285.2	347,861	0.1544	24.7
UACN	12 : MLO	23 : 35,000-126,499	0.549877	55,000	0.0182	0.0	1,366,822	225.9	858,381	0.0842	8.1
UACN	12 : MLO	24 : 126,500 & above	1.423120	0	0.0000	0.0	391,867	20.2	1,084,771	0.4167	0.1
UACN	13 : ITQ	21 : 0-6,499									
UACN	13 : ITQ	22 : 6,500-34,999									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 91

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	GUINNESS	15 : NTQ	24 : 126,500 & above	3	476,303	130,250	163,915	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 92

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UACN	13 : ITQ	23 : 35,000-126,499	161,211	62,314	178,042	305,783	178,672	-0.7033
UACN	13 : ITQ	24 : 126,500 & above	379,391	-	10,444	32,050	-	-0.0759
UACN	14 : ATQ	21 : 0-6,499	200	5,368	12,582	36,495	18,207	-0.3667
UACN	14 : ATQ	22 : 6,500-34,999	-	62	18,458	144,917	87,661	-0.1689
UACN	14 : ATQ	23 : 35,000-126,499	-	-	76,212	162,913	126,088	-0.1232
UACN	14 : ATQ	24 : 126,500 & above	-	-	23,225	-	-	-0.7400
UACN	15 : NTQ	21 : 0-6,499	-	-	92	11,400	-	-0.1444
UACN	15 : NTQ	22 : 6,500-34,999	-	-	-	86,728	40,839	-0.1020
UACN	15 : NTQ	23 : 35,000-126,499	-	-	9,000	6,928	21,240	-0.6027
UACN	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UAC-PROP	12 : MLO	21 : 0-6,499	163,639	2,200	4,111	8,486	2,139	0.2584
UAC-PROP	12 : MLO	22 : 6,500-34,999	634,657	5,000	45,197	6,015	2,354	0.2655
UAC-PROP	12 : MLO	23 : 35,000-126,499	858,750	9,550	59,500	-	-	0.1859
UAC-PROP	12 : MLO	24 : 126,500 & above	1,259,819	18,000	-	62,689	89,000	0.4198
UAC-PROP	13 : ITQ	21 : 0-6,499	-	1,010	7,000	34,840	3,365	-0.1234
UAC-PROP	13 : ITQ	22 : 6,500-34,999	-	46,350	18,475	134,356	13,624	-0.2439

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 93

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
UACN	13 : ITQ	23 : 35,000-126,499									
UACN	13 : ITQ	24 : 126,500 & above									
UACN	14 : ATQ	21 : 0-6,499									
UACN	14 : ATQ	22 : 6,500-34,999									
UACN	14 : ATQ	23 : 35,000-126,499									
UACN	14 : ATQ	24 : 126,500 & above									
UACN	15 : NTQ	21 : 0-6,499									
UACN	15 : NTQ	22 : 6,500-34,999									
UACN	15 : NTQ	23 : 35,000-126,499									
UACN	15 : NTQ	24 : 126,500 & above									
UAC-PROP	12 : MLO	21 : 0-6,499	0.328610	0	0.0000	0.0	170,050	65.8	10,525	0.0110	0.0
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.305566	0	0.0000	0.0	643,166	80.3	56,688	0.0328	0.0
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.333437	0	0.0000	0.0	614,650	10.9	313,150	0.0410	0.6
UAC-PROP	12 : MLO	24 : 126,500 & above	0.524032	0	0.0000	0.0	495,096	479.7	934,412	0.0222	1.6
UAC-PROP	13 : ITQ	21 : 0-6,499									
UAC-PROP	13 : ITQ	22 : 6,500-34,999									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 94

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	INTBREW	11 : MKT	22 : 6,500-34,999	1	8,250	0	8,250	0	
NSE	NSE	201212	INTBREW	12 : MLO	21 : 0-6,499	158	323,413	4,004	319,409	0	
NSE	NSE	201212	INTBREW	12 : MLO	22 : 6,500-34,999	98	1,538,203	100,926	1,408,898	0	
NSE	NSE	201212	INTBREW	12 : MLO	23 : 35,000-126,499	66	3,814,400	399,508	3,092,022	0	
NSE	NSE	201212	INTBREW	12 : MLO	24 : 126,500 & above	13	8,076,406	744,415	7,286,151	0	
NSE	NSE	201212	INTBREW	13 : ITQ	21 : 0-6,499	120	305,547	119,267	128,008	0	
NSE	NSE	201212	INTBREW	13 : ITQ	22 : 6,500-34,999	155	3,045,863	877,840	722,656	0	
NSE	NSE	201212	INTBREW	13 : ITQ	23 : 35,000-126,499	187	10,352,624	3,939,777	1,062,670	0	
NSE	NSE	201212	INTBREW	13 : ITQ	24 : 126,500 & above	28	7,142,781	4,004,594	505,916	0	
NSE	NSE	201212	INTBREW	14 : ATQ	21 : 0-6,499	77	170,926	59,058	59,853	0	
NSE	NSE	201212	INTBREW	14 : ATQ	22 : 6,500-34,999	122	2,576,181	1,050,660	246,670	0	
NSE	NSE	201212	INTBREW	14 : ATQ	23 : 35,000-126,499	120	6,592,845	1,242,495	668,631	0	
NSE	NSE	201212	INTBREW	14 : ATQ	24 : 126,500 & above	9	2,646,860	130,860	200,000	0	
NSE	NSE	201212	INTBREW	15 : NTQ	21 : 0-6,499	25	71,510	22,000	18,105	0	
NSE	NSE	201212	INTBREW	15 : NTQ	22 : 6,500-34,999	82	1,869,290	532,524	170,046	0	
NSE	NSE	201212	INTBREW	15 : NTQ	23 : 35,000-126,499	95	5,751,010	2,015,398	370,115	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 95

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UAC-PROP	13 : ITQ	23 : 35,000-126,499	-	-	178,450	191,368	236,618	-0.4325
UAC-PROP	13 : ITQ	24 : 126,500 & above	-	6,250	2,926	216,080	113,473	-0.3589
UAC-PROP	14 : ATQ	21 : 0-6,499	-	1,000	4,623	9,398	6,400	-0.3813
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	25,000	10,000	48,901	16,875	-0.4051
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	40,000	100,000	50,000	-	-0.2838
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.2200
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.9600
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	10,000	-	30,000	-0.1263
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	-	121,677	-	-0.3980
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UBA	11 : MKT	21 : 0-6,499	22,048	-	-	-	-	0.0327
UBA	11 : MKT	22 : 6,500-34,999	50,877	-	-	-	-	0.0169
UBA	11 : MKT	24 : 126,500 & above	126,664	-	-	-	-	0.0400
UBA	12 : MLO	21 : 0-6,499	1,552,528	18,182	41,562	20,108	2,810	0.0209
UBA	12 : MLO	22 : 6,500-34,999	8,916,468	290,241	363,146	161,956	36,826	0.0138
UBA	12 : MLO	23 : 35,000-126,499	39,270,777	1,633,165	2,044,524	1,314,613	102,153	0.0138

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 96

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
UAC-PROP	13 : ITQ	23 : 35,000-126,499									
UAC-PROP	13 : ITQ	24 : 126,500 & above									
UAC-PROP	14 : ATQ	21 : 0-6,499									
UAC-PROP	14 : ATQ	22 : 6,500-34,999									
UAC-PROP	14 : ATQ	23 : 35,000-126,499									
UAC-PROP	14 : ATQ	24 : 126,500 & above									
UAC-PROP	15 : NTQ	21 : 0-6,499									
UAC-PROP	15 : NTQ	22 : 6,500-34,999									
UAC-PROP	15 : NTQ	23 : 35,000-126,499									
UAC-PROP	15 : NTQ	24 : 126,500 & above									
UBA	11 : MKT	21 : 0-6,499	0.027407	0	0.0000	0.0	22,048	0.0	0	0.0000	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	50,877	0.0	0	0.0000	0.0
UBA	11 : MKT	24 : 126,500 & above	0.050000	0	0.0000	0.0	126,664	0.0	0	0.0000	0.0
UBA	12 : MLO	21 : 0-6,499	0.023570	2,300	0.0178	55.1	1,609,085	10.7	23,805	0.0195	289.0
UBA	12 : MLO	22 : 6,500-34,999	0.024206	22,460	0.0500	1607.1	9,503,847	22.3	242,330	0.0120	138.7
UBA	12 : MLO	23 : 35,000-126,499	0.022325	192,000	0.0196	169.4	40,550,615	32.5	3,622,617	0.0119	2.8

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 97

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	INTBREW	15 : NTQ	24 : 126,500 & above	13	3,776,991	1,424,525	147,026	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 98

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBA	12 : MLO	24 : 126,500 & above	305,238,266	16,304,085	13,878,976	6,820,319	1,061,705	0.0063
UBA	13 : ITQ	21 : 0-6,499	12,590	52,066	110,230	94,968	12,277	0.0012
UBA	13 : ITQ	22 : 6,500-34,999	206,171	487,815	524,750	610,558	103,103	-0.0076
UBA	13 : ITQ	23 : 35,000-126,499	622,051	2,560,221	3,759,106	3,262,535	504,398	-0.0023
UBA	13 : ITQ	24 : 126,500 & above	3,640,075	13,517,644	12,460,629	14,343,616	1,189,125	-0.0038
UBA	14 : ATQ	21 : 0-6,499	16,493	43,154	169,128	191,803	43,510	-0.0059
UBA	14 : ATQ	22 : 6,500-34,999	54,910	532,126	1,279,919	1,294,796	227,408	0.0002
UBA	14 : ATQ	23 : 35,000-126,499	468,137	2,907,937	5,647,426	6,384,563	1,253,468	0.0098
UBA	14 : ATQ	24 : 126,500 & above	9,744,804	16,333,714	25,279,318	24,019,031	4,624,654	-0.0005
UBA	15 : NTQ	21 : 0-6,499	-	2,310	30,028	89,929	36,217	-0.0080
UBA	15 : NTQ	22 : 6,500-34,999	-	36,000	236,362	640,343	245,611	0.0127
UBA	15 : NTQ	23 : 35,000-126,499	-	947,302	2,095,438	5,756,048	3,290,790	-0.0016
UBA	15 : NTQ	24 : 126,500 & above	8,793,901	8,634,124	12,352,030	27,487,545	8,646,174	0.0102
UBN	11 : MKT	21 : 0-6,499	1,894	-	-	-	-	0.1188
UBN	11 : MKT	22 : 6,500-34,999	6,562	-	-	-	-	0.1700
UBN	12 : MLO	21 : 0-6,499	2,026,891	9,534	6,290	21,567	4,342	-0.0257

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 99

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UBA	12 : MLO	24 : 126,500 & above	0.050549		0	0.0000	0.0	210,213,144	55.4	133,808,180	0.0304	7.3
UBA	13 : ITQ	21 : 0-6,499										
UBA	13 : ITQ	22 : 6,500-34,999										
UBA	13 : ITQ	23 : 35,000-126,499										
UBA	13 : ITQ	24 : 126,500 & above										
UBA	14 : ATQ	21 : 0-6,499										
UBA	14 : ATQ	22 : 6,500-34,999										
UBA	14 : ATQ	23 : 35,000-126,499										
UBA	14 : ATQ	24 : 126,500 & above										
UBA	15 : NTQ	21 : 0-6,499										
UBA	15 : NTQ	22 : 6,500-34,999										
UBA	15 : NTQ	23 : 35,000-126,499										
UBA	15 : NTQ	24 : 126,500 & above										
UBN	11 : MKT	21 : 0-6,499	0.068558		0	0.0000	0.0	1,894	0.0	0	0.0000	0.0
UBN	11 : MKT	22 : 6,500-34,999	0.280000		0	0.0000	0.0	6,562	0.0	0	0.0000	0.0
UBN	12 : MLO	21 : 0-6,499	0.088977		0	0.0000	0.0	2,043,447	19.0	27,902	0.0109	8.2

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 100

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	NASCON	11 : MKT	21 : 0-6,499	1	500	0	500	0	
NSE	NSE	201212	NASCON	11 : MKT	22 : 6,500-34,999	2	19,850	0	19,850	0	
NSE	NSE	201212	NASCON	12 : MLO	21 : 0-6,499	110	256,277	6,424	244,853	0	
NSE	NSE	201212	NASCON	12 : MLO	22 : 6,500-34,999	139	2,327,914	136,901	2,153,907	0	
NSE	NSE	201212	NASCON	12 : MLO	23 : 35,000-126,499	106	7,970,720	1,350,768	6,413,657	0	
NSE	NSE	201212	NASCON	12 : MLO	24 : 126,500 & above	27	7,690,507	648,922	6,799,244	0	
NSE	NSE	201212	NASCON	13 : ITQ	21 : 0-6,499	88	200,991	91,668	96,673	0	
NSE	NSE	201212	NASCON	13 : ITQ	22 : 6,500-34,999	107	1,993,152	881,625	749,091	0	
NSE	NSE	201212	NASCON	13 : ITQ	23 : 35,000-126,499	99	8,013,377	3,558,457	2,652,453	0	
NSE	NSE	201212	NASCON	13 : ITQ	24 : 126,500 & above	14	10,649,896	328,250	2,203,973	0	
NSE	NSE	201212	NASCON	14 : ATQ	21 : 0-6,499	57	171,322	51,959	82,163	0	
NSE	NSE	201212	NASCON	14 : ATQ	22 : 6,500-34,999	66	1,134,002	537,153	321,093	0	
NSE	NSE	201212	NASCON	14 : ATQ	23 : 35,000-126,499	61	4,457,686	1,524,140	1,114,217	0	
NSE	NSE	201212	NASCON	14 : ATQ	24 : 126,500 & above	13	12,513,946	789,890	2,392,906	0	
NSE	NSE	201212	NASCON	15 : NTQ	21 : 0-6,499	20	54,101	17,481	19,710	0	
NSE	NSE	201212	NASCON	15 : NTQ	22 : 6,500-34,999	72	1,359,729	559,401	328,955	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 101

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBN	12 : MLO	22 : 6,500-34,999	2,321,338	29,532	139,484	84,769	28,634	0.0401
UBN	12 : MLO	23 : 35,000-126,499	6,737,155	202,173	255,830	825,344	98,130	0.0543
UBN	12 : MLO	24 : 126,500 & above	15,933,413	633,113	720,486	680,055	286,906	0.0278
UBN	13 : ITQ	21 : 0-6,499	997	20,585	23,919	43,274	9,859	-0.0562
UBN	13 : ITQ	22 : 6,500-34,999	-	86,456	92,489	153,378	42,095	-0.1283
UBN	13 : ITQ	23 : 35,000-126,499	9,368	187,707	285,276	821,003	371,696	-0.0744
UBN	13 : ITQ	24 : 126,500 & above	-	2,192,952	517,441	870,149	993,643	0.0160
UBN	14 : ATQ	21 : 0-6,499	-	13,470	26,978	85,368	28,933	-0.0060
UBN	14 : ATQ	22 : 6,500-34,999	-	17,851	39,553	219,085	51,976	-0.0075
UBN	14 : ATQ	23 : 35,000-126,499	-	150,000	364,184	660,237	341,986	-0.1086
UBN	14 : ATQ	24 : 126,500 & above	-	300,000	95,129	2,403,276	2,799	-0.0722
UBN	15 : NTQ	21 : 0-6,499	-	-	-	17,400	5,037	-0.0535
UBN	15 : NTQ	22 : 6,500-34,999	-	-	32,949	34,610	79,575	-0.0484
UBN	15 : NTQ	23 : 35,000-126,499	387	-	100,000	477,691	101,073	-0.0439
UBN	15 : NTQ	24 : 126,500 & above	-	2,833,279	1,231,740	293,686	475,280	-0.0624
UNITYBNK	12 : MLO	21 : 0-6,499	13,745	-	-	-	-	0.0000

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 102

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		Market and Marketable Limit Orders execution information									
	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UBN	12 : MLO	22 : 6,500-34,999	0.074414		0	0.0000	0.0	2,439,410	61.9	166,341	0.0138	43.9
UBN	12 : MLO	23 : 35,000-126,499	0.085870		0	0.0000	0.0	6,739,180	136.9	1,528,034	0.0184	555.8
UBN	12 : MLO	24 : 126,500 & above	0.092001		0	0.0000	0.0	9,441,926	155.3	8,849,305	0.0154	0.4
UBN	13 : ITQ	21 : 0-6,499										
UBN	13 : ITQ	22 : 6,500-34,999										
UBN	13 : ITQ	23 : 35,000-126,499										
UBN	13 : ITQ	24 : 126,500 & above										
UBN	14 : ATQ	21 : 0-6,499										
UBN	14 : ATQ	22 : 6,500-34,999										
UBN	14 : ATQ	23 : 35,000-126,499										
UBN	14 : ATQ	24 : 126,500 & above										
UBN	15 : NTQ	21 : 0-6,499										
UBN	15 : NTQ	22 : 6,500-34,999										
UBN	15 : NTQ	23 : 35,000-126,499										
UBN	15 : NTQ	24 : 126,500 & above										
UNITYBNK	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	13,745	0.0	0	0.0000	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 103

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	NASCON	15 : NTQ	23 : 35,000-126,499	100	7,677,526	2,805,119	865,744	0
NSE	NSE	201212	NASCON	15 : NTQ	24 : 126,500 & above	11	3,690,000	500,000	200,000	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 104

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UNITYBNK	12 : MLO	22 : 6,500-34,999	562,317	-	-	19,000	-	0.0022
UNITYBNK	12 : MLO	23 : 35,000-126,499	2,266,700	-	-	-	-	0.0006
UNITYBNK	12 : MLO	24 : 126,500 & above	89,976,008	-	-	2,967,307	260,000	0.0001
UNITYBNK	13 : ITQ	22 : 6,500-34,999	-	18,315	-	-	-	-0.0100
UNITYBNK	14 : ATQ	24 : 126,500 & above	-	-	2,514,693	1,685,307	-	-0.0383
UNITYBNK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
WAPCO	11 : MKT	21 : 0-6,499	250	-	-	-	-	1.0000
WAPCO	12 : MLO	21 : 0-6,499	322,081	1,473	6,821	150	472	0.6736
WAPCO	12 : MLO	22 : 6,500-34,999	1,163,849	30,500	80,788	57	-	0.4441
WAPCO	12 : MLO	23 : 35,000-126,499	2,179,827	31,243	16,496	142,661	1,841	0.2873
WAPCO	12 : MLO	24 : 126,500 & above	2,344,839	50,000	-	11,000	-	0.6648
WAPCO	13 : ITQ	21 : 0-6,499	2,598	8,274	21,150	45,116	17,590	-0.5289
WAPCO	13 : ITQ	22 : 6,500-34,999	13,299	106,394	131,639	187,247	82,080	-0.3321
WAPCO	13 : ITQ	23 : 35,000-126,499	57,500	118,046	99,050	258,336	54,391	-0.3071
WAPCO	13 : ITQ	24 : 126,500 & above	-	1,500,000	2,300	60,885	-	-0.4776
WAPCO	14 : ATQ	21 : 0-6,499	-	1,700	7,427	14,226	14,781	-0.1875

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 105

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.002028		0	0.0000	0.0	581,317	35.8	0	0.0000	0.0
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.001455		0	0.0000	0.0	2,266,700	0.0	0	0.0000	0.0
UNITYBNK	12 : MLO	24 : 126,500 & above	0.002358		0	0.0000	0.0	90,512,000	15.6	2,691,315	0.0099	1070.0
UNITYBNK	13 : ITQ	22 : 6,500-34,999										
UNITYBNK	14 : ATQ	24 : 126,500 & above										
UNITYBNK	15 : NTQ	24 : 126,500 & above										
WAPCO	11 : MKT	21 : 0-6,499	1.000000		0	0.0000	0.0	250	0.0	0	0.0000	0.0
WAPCO	12 : MLO	21 : 0-6,499	0.702462	472	0.0100	2224.2		315,925	2.9	14,600	0.0135	9.1
WAPCO	12 : MLO	22 : 6,500-34,999	0.707214		0	0.0000	0.0	1,093,540	16.1	181,654	0.2764	0.2
WAPCO	12 : MLO	23 : 35,000-126,499	0.650945		0	0.0000	0.0	1,403,610	62.1	968,458	0.1399	0.2
WAPCO	12 : MLO	24 : 126,500 & above	0.369594		0	0.0000	0.0	2,276,274	2.1	129,565	0.2236	0.0
WAPCO	13 : ITQ	21 : 0-6,499										
WAPCO	13 : ITQ	22 : 6,500-34,999										
WAPCO	13 : ITQ	23 : 35,000-126,499										
WAPCO	13 : ITQ	24 : 126,500 & above										
WAPCO	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 106

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	NB	11 : MKT	21 : 0-6,499	4	4,400	0	4,400	0
NSE	NSE	201212	NB	11 : MKT	22 : 6,500-34,999	1	31,760	0	31,760	0
NSE	NSE	201212	NB	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201212	NB	12 : MLO	21 : 0-6,499	1,515	3,325,001	118,358	3,187,775	0
NSE	NSE	201212	NB	12 : MLO	22 : 6,500-34,999	741	11,575,167	1,410,321	10,115,457	0
NSE	NSE	201212	NB	12 : MLO	23 : 35,000-126,499	244	15,501,019	4,472,937	10,934,238	0
NSE	NSE	201212	NB	12 : MLO	24 : 126,500 & above	75	19,339,760	7,227,596	11,985,523	0
NSE	NSE	201212	NB	13 : ITQ	21 : 0-6,499	906	2,485,445	1,217,523	1,098,061	0
NSE	NSE	201212	NB	13 : ITQ	22 : 6,500-34,999	865	13,803,021	9,256,818	3,550,583	0
NSE	NSE	201212	NB	13 : ITQ	23 : 35,000-126,499	245	15,875,218	12,121,591	2,629,039	0
NSE	NSE	201212	NB	13 : ITQ	24 : 126,500 & above	44	12,367,592	9,086,649	2,490,611	0
NSE	NSE	201212	NB	14 : ATQ	21 : 0-6,499	834	2,077,280	871,366	911,313	0
NSE	NSE	201212	NB	14 : ATQ	22 : 6,500-34,999	593	8,800,473	4,875,228	3,179,382	0
NSE	NSE	201212	NB	14 : ATQ	23 : 35,000-126,499	134	8,771,125	4,978,615	3,232,172	0
NSE	NSE	201212	NB	14 : ATQ	24 : 126,500 & above	21	7,254,459	2,626,948	1,452,511	0
NSE	NSE	201212	NB	15 : NTQ	21 : 0-6,499	651	1,905,193	1,199,551	439,205	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 107

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

F4 Security	Order Segmentation		All order execution information						F17 SWA Rlzd. Spread (N)
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m		
WAPCO	14 : ATQ	22 : 6,500-34,999	-	90,714	68,111	17,609	77,861	-0.2988	
WAPCO	14 : ATQ	23 : 35,000-126,499	-	150,939	106,693	23,583	134,003	-1.0420	
WAPCO	14 : ATQ	24 : 126,500 & above	-	196,000	-	-	-	-1.4062	
WAPCO	15 : NTQ	21 : 0-6,499	-	-	1,157	2,323	9,943	0.6622	
WAPCO	15 : NTQ	22 : 6,500-34,999	-	1,000	5,000	147,592	2,487	-1.0400	
WAPCO	15 : NTQ	23 : 35,000-126,499	-	600	75,000	14,190	153,225	-0.8775	
WAPCO	15 : NTQ	24 : 126,500 & above	-	-	-	2,200	-	-0.9500	
ZENITHBANK	11 : MKT	21 : 0-6,499	26,495	-	-	-	-	0.0572	
ZENITHBANK	11 : MKT	22 : 6,500-34,999	84,563	-	-	-	-	0.0573	
ZENITHBANK	11 : MKT	23 : 35,000-126,499	248,341	596	-	-	-	-0.0009	
ZENITHBANK	11 : MKT	24 : 126,500 & above	1,069,726	200,000	3,185	-	-	0.0127	
ZENITHBANK	12 : MLO	21 : 0-6,499	2,536,540	28,398	42,237	29,995	4,783	0.0346	
ZENITHBANK	12 : MLO	22 : 6,500-34,999	10,479,862	319,043	213,453	181,170	8,750	0.0263	
ZENITHBANK	12 : MLO	23 : 35,000-126,499	41,626,236	1,906,350	1,819,870	1,117,908	156,078	0.0146	
ZENITHBANK	12 : MLO	24 : 126,500 & above	435,775,418	41,117,852	6,497,262	3,863,381	759,772	-0.0011	
ZENITHBANK	13 : ITQ	21 : 0-6,499	10,912	92,432	142,855	121,355	18,004	-0.0155	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 108

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
WAPCO	14 : ATQ	22 : 6,500-34,999									
WAPCO	14 : ATQ	23 : 35,000-126,499									
WAPCO	14 : ATQ	24 : 126,500 & above									
WAPCO	15 : NTQ	21 : 0-6,499									
WAPCO	15 : NTQ	22 : 6,500-34,999									
WAPCO	15 : NTQ	23 : 35,000-126,499									
WAPCO	15 : NTQ	24 : 126,500 & above									
ZENITHBANK	11 : MKT	21 : 0-6,499	0.013016	0	0.0000	0.0	26,495	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.019722	0	0.0000	0.0	84,563	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.025292	0	0.0000	0.0	248,937	0.1	0	0.0000	0.0
ZENITHBANK	11 : MKT	24 : 126,500 & above	0.022294	0	0.0000	0.0	1,272,911	5.9	0	0.0000	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.034305	0	0.0000	0.0	2,615,108	12.3	26,845	0.0268	97.0
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.038255	42,235	0.0624	458.5	10,673,626	20.9	496,029	0.0152	3.5
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.047578	53,675	0.0093	0.0	40,783,983	33.1	5,788,784	0.0235	47.8
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.060892	464,000	0.0517	0.0	303,150,221	44.3	185,499,123	0.0247	16.0
ZENITHBANK	13 : ITQ	21 : 0-6,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 109

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	NB	15 : NTQ	22 : 6,500-34,999	721	11,086,367	7,556,108	2,261,004	0
NSE	NSE	201212	NB	15 : NTQ	23 : 35,000-126,499	263	16,993,919	11,440,801	2,064,189	0
NSE	NSE	201212	NB	15 : NTQ	24 : 126,500 & above	58	12,423,149	7,154,040	614,891	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 110

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	84,110	388,870	669,658	580,762	138,777	-0.0185
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	894,530	2,230,821	2,497,904	3,737,987	483,710	-0.0424
ZENITHBANK	13 : ITQ	24 : 126,500 & above	39,009,606	5,361,755	3,800,730	2,384,734	535,631	-0.0094
ZENITHBANK	14 : ATQ	21 : 0-6,499	19,270	74,381	186,520	201,538	58,039	-0.0041
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	183,368	798,992	1,297,160	1,680,106	215,644	-0.0118
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	1,136,794	4,620,309	7,845,120	7,392,722	2,038,719	-0.0250
ZENITHBANK	14 : ATQ	24 : 126,500 & above	79,736,452	11,051,690	13,671,671	23,169,783	3,792,774	-0.0304
ZENITHBANK	15 : NTQ	21 : 0-6,499	-	8,000	38,103	108,477	26,718	0.0218
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	15,000	110,131	412,893	958,052	353,011	0.0286
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	198,515	1,115,733	2,166,994	5,450,024	1,830,454	-0.0060
ZENITHBANK	15 : NTQ	24 : 126,500 & above	51,882,346	53,510,477	13,017,775	5,921,403	3,198,598	0.0522

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 111

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ZENITHBANK	13 : ITQ	22 : 6,500-34,999										
ZENITHBANK	13 : ITQ	23 : 35,000-126,499										
ZENITHBANK	13 : ITQ	24 : 126,500 & above										
ZENITHBANK	14 : ATQ	21 : 0-6,499										
ZENITHBANK	14 : ATQ	22 : 6,500-34,999										
ZENITHBANK	14 : ATQ	23 : 35,000-126,499										
ZENITHBANK	14 : ATQ	24 : 126,500 & above										
ZENITHBANK	15 : NTQ	21 : 0-6,499										
ZENITHBANK	15 : NTQ	22 : 6,500-34,999										
ZENITHBANK	15 : NTQ	23 : 35,000-126,499										
ZENITHBANK	15 : NTQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 112

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	NESTLE	11 : MKT	21 : 0-6,499	4	2,328	0	2,328	0
NSE	NSE	201212	NESTLE	12 : MLO	21 : 0-6,499	672	898,730	75,547	820,190	0
NSE	NSE	201212	NESTLE	12 : MLO	22 : 6,500-34,999	129	1,883,623	513,422	1,303,611	0
NSE	NSE	201212	NESTLE	12 : MLO	23 : 35,000-126,499	19	1,223,871	568,483	516,927	0
NSE	NSE	201212	NESTLE	12 : MLO	24 : 126,500 & above	4	1,087,014	235,712	851,302	0
NSE	NSE	201212	NESTLE	13 : ITQ	21 : 0-6,499	1,019	2,011,818	1,458,786	391,201	0
NSE	NSE	201212	NESTLE	13 : ITQ	22 : 6,500-34,999	270	4,074,891	3,350,134	367,786	0
NSE	NSE	201212	NESTLE	13 : ITQ	23 : 35,000-126,499	91	5,817,862	4,984,860	292,909	0
NSE	NSE	201212	NESTLE	13 : ITQ	24 : 126,500 & above	1	198,149	198,149	0	0
NSE	NSE	201212	NESTLE	14 : ATQ	21 : 0-6,499	690	1,246,025	764,472	268,795	0
NSE	NSE	201212	NESTLE	14 : ATQ	22 : 6,500-34,999	102	1,392,847	810,065	281,090	0
NSE	NSE	201212	NESTLE	14 : ATQ	23 : 35,000-126,499	14	643,043	379,802	63,241	0
NSE	NSE	201212	NESTLE	15 : NTQ	21 : 0-6,499	353	785,913	497,244	96,037	0
NSE	NSE	201212	NESTLE	15 : NTQ	22 : 6,500-34,999	94	1,280,627	865,748	141,526	0
NSE	NSE	201212	NESTLE	15 : NTQ	23 : 35,000-126,499	18	919,359	718,163	24,608	0
NSE	NSE	201212	NESTLE	15 : NTQ	24 : 126,500 & above	1	400,000	0	391,755	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 113

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	PRESKO	12 : MLO	21 : 0-6,499	89	186,947	5,387	181,070	0	
NSE	NSE	201212	PRESKO	12 : MLO	22 : 6,500-34,999	57	937,086	56,975	864,020	0	
NSE	NSE	201212	PRESKO	12 : MLO	23 : 35,000-126,499	42	2,594,013	291,742	2,133,310	0	
NSE	NSE	201212	PRESKO	12 : MLO	24 : 126,500 & above	7	1,795,530	37,976	1,757,554	0	
NSE	NSE	201212	PRESKO	13 : ITQ	21 : 0-6,499	68	143,471	74,954	39,439	0	
NSE	NSE	201212	PRESKO	13 : ITQ	22 : 6,500-34,999	80	1,641,265	544,820	330,926	0	
NSE	NSE	201212	PRESKO	13 : ITQ	23 : 35,000-126,499	76	4,441,955	1,288,598	1,047,027	0	
NSE	NSE	201212	PRESKO	13 : ITQ	24 : 126,500 & above	2	430,000	0	1,200	0	
NSE	NSE	201212	PRESKO	14 : ATQ	21 : 0-6,499	39	66,970	33,158	21,264	0	
NSE	NSE	201212	PRESKO	14 : ATQ	22 : 6,500-34,999	44	856,369	413,266	261,755	0	
NSE	NSE	201212	PRESKO	14 : ATQ	23 : 35,000-126,499	26	1,683,455	598,601	413,902	0	
NSE	NSE	201212	PRESKO	14 : ATQ	24 : 126,500 & above	2	400,000	200,000	0	0	
NSE	NSE	201212	PRESKO	15 : NTQ	21 : 0-6,499	9	40,555	22,155	6,400	0	
NSE	NSE	201212	PRESKO	15 : NTQ	22 : 6,500-34,999	40	727,989	354,039	178,450	0	
NSE	NSE	201212	PRESKO	15 : NTQ	23 : 35,000-126,499	25	1,465,539	349,500	100,000	0	
NSE	NSE	201212	PRESKO	15 : NTQ	24 : 126,500 & above	5	1,326,457	150,000	0	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 114

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	PRESTIGE	12 : MLO	21 : 0-6,499	20	57,279	0	57,279	0	
NSE	NSE	201212	PRESTIGE	12 : MLO	22 : 6,500-34,999	9	201,541	0	201,541	0	
NSE	NSE	201212	PRESTIGE	12 : MLO	23 : 35,000-126,499	11	871,280	0	871,280	0	
NSE	NSE	201212	PRESTIGE	12 : MLO	24 : 126,500 & above	30	17,666,554	572,997	16,016,789	0	
NSE	NSE	201212	PRESTIGE	13 : ITQ	21 : 0-6,499	2	5,830	0	1,830	0	
NSE	NSE	201212	PRESTIGE	13 : ITQ	22 : 6,500-34,999	1	14,563	0	14,563	0	
NSE	NSE	201212	PRESTIGE	13 : ITQ	23 : 35,000-126,499	1	78,800	78,800	0	0	
NSE	NSE	201212	PRESTIGE	13 : ITQ	24 : 126,500 & above	6	2,476,147	34,300	1,348,847	0	
NSE	NSE	201212	PRESTIGE	14 : ATQ	21 : 0-6,499	5	16,475	5,875	9,000	0	
NSE	NSE	201212	PRESTIGE	14 : ATQ	22 : 6,500-34,999	4	69,833	12,729	30,437	0	
NSE	NSE	201212	PRESTIGE	14 : ATQ	23 : 35,000-126,499	8	635,100	324,700	0	0	
NSE	NSE	201212	PRESTIGE	14 : ATQ	24 : 126,500 & above	33	33,954,590	7,863,876	3,635,715	0	
NSE	NSE	201212	PRESTIGE	15 : NTQ	21 : 0-6,499	1	5,762	5,762	0	0	
NSE	NSE	201212	PRESTIGE	15 : NTQ	23 : 35,000-126,499	3	324,379	100,000	0	0	
NSE	NSE	201212	PRESTIGE	15 : NTQ	24 : 126,500 & above	6	3,324,000	1,250,000	3,225	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 115

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	PZ	11 : MKT	21 : 0-6,499	3	2,294	327	1,967	0
NSE	NSE	201212	PZ	12 : MLO	21 : 0-6,499	322	498,444	17,672	476,864	0
NSE	NSE	201212	PZ	12 : MLO	22 : 6,500-34,999	112	1,857,218	122,574	1,722,744	0
NSE	NSE	201212	PZ	12 : MLO	23 : 35,000-126,499	108	6,518,701	578,132	5,584,340	0
NSE	NSE	201212	PZ	12 : MLO	24 : 126,500 & above	27	31,497,291	20,880,434	10,616,857	0
NSE	NSE	201212	PZ	13 : ITQ	21 : 0-6,499	209	406,184	163,619	173,041	0
NSE	NSE	201212	PZ	13 : ITQ	22 : 6,500-34,999	139	2,793,951	1,166,720	694,765	0
NSE	NSE	201212	PZ	13 : ITQ	23 : 35,000-126,499	160	9,755,059	5,307,333	1,292,773	0
NSE	NSE	201212	PZ	13 : ITQ	24 : 126,500 & above	7	2,381,100	500,000	1,331,100	0
NSE	NSE	201212	PZ	14 : ATQ	21 : 0-6,499	140	284,137	121,754	75,949	0
NSE	NSE	201212	PZ	14 : ATQ	22 : 6,500-34,999	142	2,544,945	651,125	462,395	0
NSE	NSE	201212	PZ	14 : ATQ	23 : 35,000-126,499	93	5,660,132	1,573,681	1,809,638	0
NSE	NSE	201212	PZ	14 : ATQ	24 : 126,500 & above	8	5,100,000	3,168,433	1,409,868	0
NSE	NSE	201212	PZ	15 : NTQ	21 : 0-6,499	43	118,221	41,867	11,060	0
NSE	NSE	201212	PZ	15 : NTQ	22 : 6,500-34,999	62	1,157,324	322,112	289,155	0
NSE	NSE	201212	PZ	15 : NTQ	23 : 35,000-126,499	40	2,452,629	1,230,078	149,306	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 116

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	PZ	15 : NTQ	24 : 126,500 & above	1	200,000	200,000	0	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 117

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	REDSTAREX	12 : MLO	21 : 0-6,499	53	104,078	0	101,978	0	
NSE	NSE	201212	REDSTAREX	12 : MLO	22 : 6,500-34,999	35	632,081	7,164	606,533	0	
NSE	NSE	201212	REDSTAREX	12 : MLO	23 : 35,000-126,499	28	1,969,162	220,687	1,597,765	0	
NSE	NSE	201212	REDSTAREX	12 : MLO	24 : 126,500 & above	5	2,005,297	332,250	1,673,047	0	
NSE	NSE	201212	REDSTAREX	13 : ITQ	21 : 0-6,499	42	104,430	46,879	44,370	0	
NSE	NSE	201212	REDSTAREX	13 : ITQ	22 : 6,500-34,999	46	823,849	297,473	275,293	0	
NSE	NSE	201212	REDSTAREX	13 : ITQ	23 : 35,000-126,499	70	5,202,241	1,728,361	975,377	0	
NSE	NSE	201212	REDSTAREX	13 : ITQ	24 : 126,500 & above	10	2,366,250	450,000	527,500	0	
NSE	NSE	201212	REDSTAREX	14 : ATQ	21 : 0-6,499	30	77,960	38,010	23,650	0	
NSE	NSE	201212	REDSTAREX	14 : ATQ	22 : 6,500-34,999	27	415,503	81,460	137,428	0	
NSE	NSE	201212	REDSTAREX	14 : ATQ	23 : 35,000-126,499	43	3,051,500	551,500	358,683	0	
NSE	NSE	201212	REDSTAREX	14 : ATQ	24 : 126,500 & above	11	3,553,198	150,000	424,933	0	
NSE	NSE	201212	REDSTAREX	15 : NTQ	21 : 0-6,499	22	71,000	17,100	18,700	0	
NSE	NSE	201212	REDSTAREX	15 : NTQ	22 : 6,500-34,999	33	566,460	105,000	29,760	0	
NSE	NSE	201212	REDSTAREX	15 : NTQ	23 : 35,000-126,499	98	7,380,226	818,630	440,540	0	
NSE	NSE	201212	REDSTAREX	15 : NTQ	24 : 126,500 & above	67	22,956,979	1,116,000	0	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 118

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	SKYEBANK	11 : MKT	21 : 0-6,499	3	2,750	0	2,750	0
NSE	NSE	201212	SKYEBANK	11 : MKT	22 : 6,500-34,999	2	42,916	0	42,916	0
NSE	NSE	201212	SKYEBANK	12 : MLO	21 : 0-6,499	341	831,850	590	831,093	0
NSE	NSE	201212	SKYEBANK	12 : MLO	22 : 6,500-34,999	234	4,217,057	69,934	4,123,123	0
NSE	NSE	201212	SKYEBANK	12 : MLO	23 : 35,000-126,499	324	23,763,729	930,810	22,750,872	0
NSE	NSE	201212	SKYEBANK	12 : MLO	24 : 126,500 & above	307	149,935,949	18,801,250	127,696,866	0
NSE	NSE	201212	SKYEBANK	13 : ITQ	21 : 0-6,499	72	193,103	52,881	140,222	0
NSE	NSE	201212	SKYEBANK	13 : ITQ	22 : 6,500-34,999	110	2,141,087	469,749	1,370,614	0
NSE	NSE	201212	SKYEBANK	13 : ITQ	23 : 35,000-126,499	180	12,643,510	3,094,174	8,161,755	0
NSE	NSE	201212	SKYEBANK	13 : ITQ	24 : 126,500 & above	125	42,770,127	14,401,409	14,225,364	0
NSE	NSE	201212	SKYEBANK	14 : ATQ	21 : 0-6,499	90	261,151	84,499	169,352	0
NSE	NSE	201212	SKYEBANK	14 : ATQ	22 : 6,500-34,999	148	2,740,354	708,465	1,630,321	0
NSE	NSE	201212	SKYEBANK	14 : ATQ	23 : 35,000-126,499	228	16,563,344	6,096,363	8,601,833	0
NSE	NSE	201212	SKYEBANK	14 : ATQ	24 : 126,500 & above	185	71,408,218	15,669,806	39,017,892	0
NSE	NSE	201212	SKYEBANK	15 : NTQ	21 : 0-6,499	49	190,593	107,093	58,900	0
NSE	NSE	201212	SKYEBANK	15 : NTQ	22 : 6,500-34,999	178	3,347,930	1,386,416	944,729	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 119

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	SKYEBANK	15 : NTQ	23 : 35,000-126,499	334	25,731,884	10,352,298	5,151,984	0
NSE	NSE	201212	SKYEBANK	15 : NTQ	24 : 126,500 & above	365	137,896,730	66,123,849	21,587,846	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 120

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	STERLNBANK	11 : MKT	22 : 6,500-34,999	2	40,000	0	40,000	0
NSE	NSE	201212	STERLNBANK	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201212	STERLNBANK	11 : MKT	24 : 126,500 & above	1	260,000	0	260,000	0
NSE	NSE	201212	STERLNBANK	12 : MLO	21 : 0-6,499	88	201,679	0	201,679	0
NSE	NSE	201212	STERLNBANK	12 : MLO	22 : 6,500-34,999	101	1,797,318	43,789	1,753,529	0
NSE	NSE	201212	STERLNBANK	12 : MLO	23 : 35,000-126,499	201	15,775,116	337,286	15,202,129	0
NSE	NSE	201212	STERLNBANK	12 : MLO	24 : 126,500 & above	257	119,056,809	7,945,846	103,599,963	0
NSE	NSE	201212	STERLNBANK	13 : ITQ	21 : 0-6,499	32	84,539	27,171	57,368	0
NSE	NSE	201212	STERLNBANK	13 : ITQ	22 : 6,500-34,999	57	1,066,338	242,907	743,539	0
NSE	NSE	201212	STERLNBANK	13 : ITQ	23 : 35,000-126,499	96	7,841,826	2,094,157	4,455,376	0
NSE	NSE	201212	STERLNBANK	13 : ITQ	24 : 126,500 & above	115	50,561,909	16,210,681	18,295,870	0
NSE	NSE	201212	STERLNBANK	14 : ATQ	21 : 0-6,499	38	99,600	32,968	51,924	0
NSE	NSE	201212	STERLNBANK	14 : ATQ	22 : 6,500-34,999	55	953,471	393,267	482,883	0
NSE	NSE	201212	STERLNBANK	14 : ATQ	23 : 35,000-126,499	101	7,782,878	2,637,259	3,757,071	0
NSE	NSE	201212	STERLNBANK	14 : ATQ	24 : 126,500 & above	147	66,114,099	18,459,631	19,951,332	0
NSE	NSE	201212	STERLNBANK	15 : NTQ	21 : 0-6,499	11	41,411	7,001	20,716	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 121

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	STERLNBANK	15 : NTQ	22 : 6,500-34,999	64	1,408,576	755,939	211,160	0
NSE	NSE	201212	STERLNBANK	15 : NTQ	23 : 35,000-126,499	171	14,136,614	5,433,750	1,956,687	0
NSE	NSE	201212	STERLNBANK	15 : NTQ	24 : 126,500 & above	425	229,069,984	78,774,210	22,191,974	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 122

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	UACN	11 : MKT	21 : 0-6,499	4	9,704	0	9,704	0
NSE	NSE	201212	UACN	12 : MLO	21 : 0-6,499	342	522,556	8,022	513,534	0
NSE	NSE	201212	UACN	12 : MLO	22 : 6,500-34,999	116	1,808,205	220,126	1,564,789	0
NSE	NSE	201212	UACN	12 : MLO	23 : 35,000-126,499	50	2,741,168	327,849	2,280,203	0
NSE	NSE	201212	UACN	12 : MLO	24 : 126,500 & above	7	1,994,341	517,703	1,476,638	0
NSE	NSE	201212	UACN	13 : ITQ	21 : 0-6,499	230	450,407	272,336	129,392	0
NSE	NSE	201212	UACN	13 : ITQ	22 : 6,500-34,999	208	3,905,932	2,206,322	614,237	0
NSE	NSE	201212	UACN	13 : ITQ	23 : 35,000-126,499	69	4,308,294	2,181,584	1,125,660	0
NSE	NSE	201212	UACN	13 : ITQ	24 : 126,500 & above	29	9,892,814	8,426,331	749,758	0
NSE	NSE	201212	UACN	14 : ATQ	21 : 0-6,499	123	240,305	102,934	91,237	0
NSE	NSE	201212	UACN	14 : ATQ	22 : 6,500-34,999	102	1,722,566	891,214	309,064	0
NSE	NSE	201212	UACN	14 : ATQ	23 : 35,000-126,499	45	2,796,222	1,491,360	465,798	0
NSE	NSE	201212	UACN	14 : ATQ	24 : 126,500 & above	11	2,555,373	1,444,624	23,225	0
NSE	NSE	201212	UACN	15 : NTQ	21 : 0-6,499	35	82,361	50,118	19,441	0
NSE	NSE	201212	UACN	15 : NTQ	22 : 6,500-34,999	73	1,381,992	761,391	185,026	0
NSE	NSE	201212	UACN	15 : NTQ	23 : 35,000-126,499	48	3,345,220	1,494,505	153,365	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 123

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	UACN	15 : NTQ	24 : 126,500 & above	11	2,914,355	1,949,355	0	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 124

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	UAC-PROP	12 : MLO	21 : 0-6,499	97	194,335	11,560	180,575	0	
NSE	NSE	201212	UAC-PROP	12 : MLO	22 : 6,500-34,999	47	726,271	18,110	699,854	0	
NSE	NSE	201212	UAC-PROP	12 : MLO	23 : 35,000-126,499	19	1,224,953	214,803	927,800	0	
NSE	NSE	201212	UAC-PROP	12 : MLO	24 : 126,500 & above	9	1,903,090	317,961	1,429,508	0	
NSE	NSE	201212	UAC-PROP	13 : ITQ	21 : 0-6,499	87	218,594	86,422	61,605	0	
NSE	NSE	201212	UAC-PROP	13 : ITQ	22 : 6,500-34,999	76	1,259,423	636,149	277,940	0	
NSE	NSE	201212	UAC-PROP	13 : ITQ	23 : 35,000-126,499	76	4,806,663	1,580,272	912,771	0	
NSE	NSE	201212	UAC-PROP	13 : ITQ	24 : 126,500 & above	31	11,287,670	3,818,170	356,814	0	
NSE	NSE	201212	UAC-PROP	14 : ATQ	21 : 0-6,499	49	101,334	30,572	33,406	0	
NSE	NSE	201212	UAC-PROP	14 : ATQ	22 : 6,500-34,999	48	829,320	399,347	116,246	0	
NSE	NSE	201212	UAC-PROP	14 : ATQ	23 : 35,000-126,499	34	2,334,485	1,168,985	290,000	0	
NSE	NSE	201212	UAC-PROP	14 : ATQ	24 : 126,500 & above	7	2,231,808	500,000	150,000	0	
NSE	NSE	201212	UAC-PROP	15 : NTQ	21 : 0-6,499	19	45,005	19,475	1,657	0	
NSE	NSE	201212	UAC-PROP	15 : NTQ	22 : 6,500-34,999	28	522,554	218,086	49,000	0	
NSE	NSE	201212	UAC-PROP	15 : NTQ	23 : 35,000-126,499	25	1,466,826	225,500	121,677	0	
NSE	NSE	201212	UAC-PROP	15 : NTQ	24 : 126,500 & above	2	529,968	0	0	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 125

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	UBA	11 : MKT	21 : 0-6,499	7	22,048	0	22,048	0	
NSE	NSE	201212	UBA	11 : MKT	22 : 6,500-34,999	3	50,877	0	50,877	0	
NSE	NSE	201212	UBA	11 : MKT	24 : 126,500 & above	1	126,664	0	126,664	0	
NSE	NSE	201212	UBA	12 : MLO	21 : 0-6,499	691	1,656,429	20,763	1,635,190	0	
NSE	NSE	201212	UBA	12 : MLO	22 : 6,500-34,999	564	9,848,907	61,261	9,768,637	0	
NSE	NSE	201212	UBA	12 : MLO	23 : 35,000-126,499	610	45,802,496	1,087,114	44,365,232	0	
NSE	NSE	201212	UBA	12 : MLO	24 : 126,500 & above	745	398,497,914	48,567,438	344,021,324	0	
NSE	NSE	201212	UBA	13 : ITQ	21 : 0-6,499	153	389,855	74,077	295,778	0	
NSE	NSE	201212	UBA	13 : ITQ	22 : 6,500-34,999	177	3,279,474	968,100	2,089,998	0	
NSE	NSE	201212	UBA	13 : ITQ	23 : 35,000-126,499	230	17,222,087	4,287,164	11,645,405	0	
NSE	NSE	201212	UBA	13 : ITQ	24 : 126,500 & above	265	102,925,583	36,853,314	49,423,068	0	
NSE	NSE	201212	UBA	14 : ATQ	21 : 0-6,499	272	716,457	201,454	485,140	0	
NSE	NSE	201212	UBA	14 : ATQ	22 : 6,500-34,999	325	5,865,668	1,972,134	3,647,739	0	
NSE	NSE	201212	UBA	14 : ATQ	23 : 35,000-126,499	366	27,621,881	7,912,452	17,076,743	0	
NSE	NSE	201212	UBA	14 : ATQ	24 : 126,500 & above	465	188,532,582	55,786,706	82,729,436	0	
NSE	NSE	201212	UBA	15 : NTQ	21 : 0-6,499	165	511,245	217,206	182,734	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 126

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	UBA	15 : NTQ	22 : 6,500-34,999	295	5,551,212	2,764,172	1,543,479	0
NSE	NSE	201212	UBA	15 : NTQ	23 : 35,000-126,499	618	48,045,878	20,544,476	16,735,633	0
NSE	NSE	201212	UBA	15 : NTQ	24 : 126,500 & above	787	359,440,105	172,957,599	81,725,360	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 127

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	UBN	11 : MKT	21 : 0-6,499	6	1,894	0	1,894	0
NSE	NSE	201212	UBN	11 : MKT	22 : 6,500-34,999	1	6,562	0	6,562	0
NSE	NSE	201212	UBN	12 : MLO	21 : 0-6,499	729	2,084,912	10,047	2,071,349	0
NSE	NSE	201212	UBN	12 : MLO	22 : 6,500-34,999	186	2,726,963	120,019	2,605,751	0
NSE	NSE	201212	UBN	12 : MLO	23 : 35,000-126,499	131	9,179,262	751,647	8,267,214	0
NSE	NSE	201212	UBN	12 : MLO	24 : 126,500 & above	57	24,643,500	5,130,822	18,291,231	0
NSE	NSE	201212	UBN	13 : ITQ	21 : 0-6,499	120	222,219	93,842	112,876	0
NSE	NSE	201212	UBN	13 : ITQ	22 : 6,500-34,999	65	1,144,684	398,575	399,769	0
NSE	NSE	201212	UBN	13 : ITQ	23 : 35,000-126,499	83	5,973,848	1,843,122	1,888,642	0
NSE	NSE	201212	UBN	13 : ITQ	24 : 126,500 & above	34	19,146,442	3,235,833	5,873,487	0
NSE	NSE	201212	UBN	14 : ATQ	21 : 0-6,499	145	293,547	95,381	168,076	0
NSE	NSE	201212	UBN	14 : ATQ	22 : 6,500-34,999	68	1,159,199	401,372	418,962	0
NSE	NSE	201212	UBN	14 : ATQ	23 : 35,000-126,499	83	5,535,816	1,612,185	1,719,214	0
NSE	NSE	201212	UBN	14 : ATQ	24 : 126,500 & above	37	35,549,159	12,248,796	4,339,295	0
NSE	NSE	201212	UBN	15 : NTQ	21 : 0-6,499	49	116,354	69,273	28,983	0
NSE	NSE	201212	UBN	15 : NTQ	22 : 6,500-34,999	58	1,184,950	317,313	162,661	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 128

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	UBN	15 : NTQ	23 : 35,000-126,499	95	7,089,374	3,276,820	1,259,151	0
NSE	NSE	201212	UBN	15 : NTQ	24 : 126,500 & above	64	34,331,132	6,898,927	5,828,192	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 129

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	UNITYBNK	12 : MLO	21 : 0-6,499	7	15,297	0	13,745	0
NSE	NSE	201212	UNITYBNK	12 : MLO	22 : 6,500-34,999	36	616,265	0	581,317	0
NSE	NSE	201212	UNITYBNK	12 : MLO	23 : 35,000-126,499	32	2,449,800	64,050	2,266,700	0
NSE	NSE	201212	UNITYBNK	12 : MLO	24 : 126,500 & above	52	102,011,050	0	93,203,315	0
NSE	NSE	201212	UNITYBNK	13 : ITQ	22 : 6,500-34,999	1	18,315	0	18,315	0
NSE	NSE	201212	UNITYBNK	14 : ATQ	24 : 126,500 & above	6	4,700,000	500,000	4,200,000	0
NSE	NSE	201212	UNITYBNK	15 : NTQ	24 : 126,500 & above	2	1,000,000	0	0	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 130

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	WAPCO	11 : MKT	21 : 0-6,499	1	250	0	250	0
NSE	NSE	201212	WAPCO	12 : MLO	21 : 0-6,499	244	349,449	15,404	330,997	0
NSE	NSE	201212	WAPCO	12 : MLO	22 : 6,500-34,999	87	1,554,214	228,643	1,275,194	0
NSE	NSE	201212	WAPCO	12 : MLO	23 : 35,000-126,499	59	3,615,188	1,023,880	2,372,068	0
NSE	NSE	201212	WAPCO	12 : MLO	24 : 126,500 & above	15	4,543,414	1,958,859	2,405,839	0
NSE	NSE	201212	WAPCO	13 : ITQ	21 : 0-6,499	175	321,578	152,318	120,803	0
NSE	NSE	201212	WAPCO	13 : ITQ	22 : 6,500-34,999	136	2,058,656	885,380	563,606	0
NSE	NSE	201212	WAPCO	13 : ITQ	23 : 35,000-126,499	83	5,457,567	3,101,113	797,249	0
NSE	NSE	201212	WAPCO	13 : ITQ	24 : 126,500 & above	25	7,855,147	3,290,600	1,735,550	0
NSE	NSE	201212	WAPCO	14 : ATQ	21 : 0-6,499	104	186,743	89,550	58,395	0
NSE	NSE	201212	WAPCO	14 : ATQ	22 : 6,500-34,999	74	1,208,218	620,357	342,618	0
NSE	NSE	201212	WAPCO	14 : ATQ	23 : 35,000-126,499	46	3,049,089	836,092	573,837	0
NSE	NSE	201212	WAPCO	14 : ATQ	24 : 126,500 & above	9	2,820,552	1,661,071	394,930	0
NSE	NSE	201212	WAPCO	15 : NTQ	21 : 0-6,499	38	91,367	59,395	21,951	0
NSE	NSE	201212	WAPCO	15 : NTQ	22 : 6,500-34,999	50	944,956	486,330	232,079	0
NSE	NSE	201212	WAPCO	15 : NTQ	23 : 35,000-126,499	37	2,303,033	1,032,996	307,503	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 131

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	WAPCO	15 : NTQ	24 : 126,500 & above	4	1,508,961	796,050	2,200	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 132

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201212	ZENITHBANK	11 : MKT	21 : 0-6,499	12	26,495	0	26,495	0	
NSE	NSE	201212	ZENITHBANK	11 : MKT	22 : 6,500-34,999	6	88,610	4,047	84,563	0	
NSE	NSE	201212	ZENITHBANK	11 : MKT	23 : 35,000-126,499	4	248,937	0	248,937	0	
NSE	NSE	201212	ZENITHBANK	11 : MKT	24 : 126,500 & above	6	1,783,075	510,164	1,272,911	0	
NSE	NSE	201212	ZENITHBANK	12 : MLO	21 : 0-6,499	1,161	2,675,901	30,948	2,641,953	0	
NSE	NSE	201212	ZENITHBANK	12 : MLO	22 : 6,500-34,999	666	11,576,426	301,620	11,211,890	0	
NSE	NSE	201212	ZENITHBANK	12 : MLO	23 : 35,000-126,499	699	51,435,726	4,122,695	46,626,442	0	
NSE	NSE	201212	ZENITHBANK	12 : MLO	24 : 126,500 & above	465	531,518,501	37,001,149	489,113,344	0	
NSE	NSE	201212	ZENITHBANK	13 : ITQ	21 : 0-6,499	244	596,264	164,774	407,425	0	
NSE	NSE	201212	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	217	3,929,239	1,608,706	1,989,925	0	
NSE	NSE	201212	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	370	27,876,197	14,030,971	10,370,234	0	
NSE	NSE	201212	ZENITHBANK	13 : ITQ	24 : 126,500 & above	183	84,017,494	26,275,001	52,027,649	0	
NSE	NSE	201212	ZENITHBANK	14 : ATQ	21 : 0-6,499	450	1,058,135	415,724	576,966	0	
NSE	NSE	201212	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	444	8,006,077	2,903,948	4,400,270	0	
NSE	NSE	201212	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	699	52,268,201	22,269,794	24,795,833	0	
NSE	NSE	201212	ZENITHBANK	14 : ATQ	24 : 126,500 & above	358	240,302,656	85,865,338	135,488,302	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

Page 133

Market Execution Quality Detail: December 2012

Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201212	ZENITHBANK	15 : NTQ	21 : 0-6,499	330	855,999	444,371	250,135	0
NSE	NSE	201212	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	416	7,867,837	4,570,939	2,212,026	0
NSE	NSE	201212	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	818	63,167,158	41,354,843	13,302,040	0
NSE	NSE	201212	ZENITHBANK	15 : NTQ	24 : 126,500 & above	512	353,526,666	158,247,300	133,333,587	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.