

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



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STOCK EXCHANGE**

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Market Execution Quality Detail: January 2013

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	201301	7UP	12 : MLO	21 : 0-6,499	152	200,295	21,525	174,347	0
NSE	NSE	201301	7UP	12 : MLO	22 : 6,500-34,999	25	363,535	19,565	307,816	0
NSE	NSE	201301	7UP	12 : MLO	23 : 35,000-126,499	15	877,936	265,126	520,530	0
NSE	NSE	201301	7UP	12 : MLO	24 : 126,500 & above	4	1,003,282	1,000,221	3,061	0
NSE	NSE	201301	7UP	13 : ITQ	21 : 0-6,499	67	127,301	51,597	47,600	0
NSE	NSE	201301	7UP	13 : ITQ	22 : 6,500-34,999	40	713,156	151,943	65,030	0
NSE	NSE	201301	7UP	13 : ITQ	23 : 35,000-126,499	56	3,304,790	1,498,313	275,653	0
NSE	NSE	201301	7UP	13 : ITQ	24 : 126,500 & above	14	3,251,762	1,456,164	57,375	0
NSE	NSE	201301	7UP	14 : ATQ	21 : 0-6,499	73	97,917	42,671	39,186	0
NSE	NSE	201301	7UP	14 : ATQ	22 : 6,500-34,999	33	619,240	194,062	67,659	0
NSE	NSE	201301	7UP	14 : ATQ	23 : 35,000-126,499	21	1,501,300	375,700	57,796	0
NSE	NSE	201301	7UP	14 : ATQ	24 : 126,500 & above	5	1,268,540	168,540	463	0
NSE	NSE	201301	7UP	15 : NTQ	21 : 0-6,499	8	13,366	11,015	0	0
NSE	NSE	201301	7UP	15 : NTQ	22 : 6,500-34,999	5	115,000	0	0	0
NSE	NSE	201301	7UP	15 : NTQ	23 : 35,000-126,499	25	1,561,662	365,831	0	0
NSE	NSE	201301	7UP	15 : NTQ	24 : 126,500 & above	7	2,070,000	650,000	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.

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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)
7UP	12 : MLO	21 : 0-6,499	171,214	2,192	-	420	-	0.9700
7UP	12 : MLO	22 : 6,500-34,999	298,136	-	280	-	9,400	0.6165
7UP	12 : MLO	23 : 35,000-126,499	464,988	10,000	-	12,050	2,000	2.0071
7UP	12 : MLO	24 : 126,500 & above	3,061	-	-	-	-	-3.5869
7UP	13 : ITQ	21 : 0-6,499	-	7,243	5,886	12,987	13,866	-0.5952
7UP	13 : ITQ	22 : 6,500-34,999	-	500	8,026	7,470	14,696	-0.6617
7UP	13 : ITQ	23 : 35,000-126,499	50,000	10,000	11,702	70,256	125	-1.2228
7UP	13 : ITQ	24 : 126,500 & above	-	-	-	130	-	-3.7673
7UP	14 : ATQ	21 : 0-6,499	5,750	-	2,700	12,074	5,966	-0.5953
7UP	14 : ATQ	22 : 6,500-34,999	-	-	10,000	46,500	-	0.0137
7UP	14 : ATQ	23 : 35,000-126,499	-	47,914	-	-	220	-3.2485
7UP	14 : ATQ	24 : 126,500 & above	-	-	-	-	463	-2.0351
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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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	1.277973	280	0.0400	1134.9	166,104	12.9	7,963	0.0618	8.3	
7UP	12 : MLO	22 : 6,500-34,999	1.147221	0	0.0000	0.0	211,099	147.9	96,717	0.2541	0.2	
7UP	12 : MLO	23 : 35,000-126,499	1.724050	0	0.0000	0.0	290,744	933.7	229,786	0.7264	0.0	
7UP	12 : MLO	24 : 126,500 & above	1.192913	0	0.0000	0.0	1,154	0.0	1,907	0.0031	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.

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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	201301	ACADEMY	12 : MLO	21 : 0-6,499	43	68,002	0	68,002	0
NSE	NSE	201301	ACADEMY	12 : MLO	22 : 6,500-34,999	21	369,776	73,523	288,403	0
NSE	NSE	201301	ACADEMY	12 : MLO	23 : 35,000-126,499	14	958,102	137,231	684,204	0
NSE	NSE	201301	ACADEMY	12 : MLO	24 : 126,500 & above	5	1,051,920	0	1,051,920	0
NSE	NSE	201301	ACADEMY	13 : ITQ	21 : 0-6,499	11	34,145	5,345	12,300	0
NSE	NSE	201301	ACADEMY	13 : ITQ	22 : 6,500-34,999	23	355,200	208,837	59,963	0
NSE	NSE	201301	ACADEMY	13 : ITQ	23 : 35,000-126,499	11	762,963	99,963	46,037	0
NSE	NSE	201301	ACADEMY	13 : ITQ	24 : 126,500 & above	7	2,430,000	0	267,552	0
NSE	NSE	201301	ACADEMY	14 : ATQ	21 : 0-6,499	24	70,500	9,000	10,000	0
NSE	NSE	201301	ACADEMY	14 : ATQ	22 : 6,500-34,999	23	419,269	198,500	42,769	0
NSE	NSE	201301	ACADEMY	14 : ATQ	23 : 35,000-126,499	14	847,054	246,552	52,950	0
NSE	NSE	201301	ACADEMY	14 : ATQ	24 : 126,500 & above	3	930,000	430,000	0	0
NSE	NSE	201301	ACADEMY	15 : NTQ	21 : 0-6,499	4	11,809	0	0	0
NSE	NSE	201301	ACADEMY	15 : NTQ	22 : 6,500-34,999	1	30,000	0	100	0
NSE	NSE	201301	ACADEMY	15 : NTQ	23 : 35,000-126,499	4	318,846	253,846	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.

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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	61,243	-	-	959	5,800	0.1315
ACADEMY	12 : MLO	22 : 6,500-34,999	255,603	-	-	12,800	20,000	0.0500
ACADEMY	12 : MLO	23 : 35,000-126,499	634,373	-	32,767	-	4,524	0.0383
ACADEMY	12 : MLO	24 : 126,500 & above	850,000	-	-	201,920	-	0.0289
ACADEMY	13 : ITQ	21 : 0-6,499	-	5,200	-	2,860	2,100	-0.2197
ACADEMY	13 : ITQ	22 : 6,500-34,999	-	-	-	10,023	20,000	-0.1866
ACADEMY	13 : ITQ	23 : 35,000-126,499	-	-	-	21,037	-	-0.2174
ACADEMY	13 : ITQ	24 : 126,500 & above	230,000	-	-	37,552	-	-0.0451
ACADEMY	14 : ATQ	21 : 0-6,499	-	-	-	4,500	500	-0.2400
ACADEMY	14 : ATQ	22 : 6,500-34,999	-	-	22,000	20,769	-	-0.1824
ACADEMY	14 : ATQ	23 : 35,000-126,499	-	-	-	-	40,000	-0.0793
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	-	-	-	-	-	-0.2700
ACADEMY	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ACCESS	11 : MKT	21 : 0-6,499	7,099	-	-	-	-	0.0990

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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	0.098072		0	0.0000	0.0	63,202	247.4	4,800	0.0392	0.0
ACADEMY	12 : MLO	22 : 6,500-34,999	0.066859		0	0.0000	0.0	288,403	199.0	0	0.0000	0.0
ACADEMY	12 : MLO	23 : 35,000-126,499	0.038054		0	0.0000	0.0	664,204	263.1	20,000	0.0050	0.0
ACADEMY	12 : MLO	24 : 126,500 & above	0.085402		0	0.0000	0.0	751,920	0.0	300,000	0.0199	846.6
ACADEMY	13 : ITQ	21 : 0-6,499										
ACADEMY	13 : ITQ	22 : 6,500-34,999										
ACADEMY	13 : ITQ	23 : 35,000-126,499										
ACADEMY	13 : ITQ	24 : 126,500 & above										
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										
ACCESS	11 : MKT	21 : 0-6,499	0.035241		0	0.0000	0.0	7,099	0.0	0	0.0000	0.0

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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	201301	ACCESS	11 : MKT	21 : 0-6,499	7	7,099	0	7,099	0
NSE	NSE	201301	ACCESS	11 : MKT	22 : 6,500-34,999	1	13,859	0	13,859	0
NSE	NSE	201301	ACCESS	11 : MKT	23 : 35,000-126,499	1	43,372	0	43,372	0
NSE	NSE	201301	ACCESS	11 : MKT	24 : 126,500 & above	2	364,659	186,196	178,463	0
NSE	NSE	201301	ACCESS	12 : MLO	21 : 0-6,499	1,284	2,839,446	23,098	2,811,227	0
NSE	NSE	201301	ACCESS	12 : MLO	22 : 6,500-34,999	866	14,554,063	352,436	14,183,360	0
NSE	NSE	201301	ACCESS	12 : MLO	23 : 35,000-126,499	929	70,574,408	3,825,111	66,471,517	0
NSE	NSE	201301	ACCESS	12 : MLO	24 : 126,500 & above	768	373,983,593	41,114,116	327,813,805	0
NSE	NSE	201301	ACCESS	13 : ITQ	21 : 0-6,499	230	599,904	131,980	438,377	0
NSE	NSE	201301	ACCESS	13 : ITQ	22 : 6,500-34,999	224	3,922,682	1,384,973	2,258,211	0
NSE	NSE	201301	ACCESS	13 : ITQ	23 : 35,000-126,499	391	29,788,263	12,591,450	13,312,961	0
NSE	NSE	201301	ACCESS	13 : ITQ	24 : 126,500 & above	247	97,834,174	38,257,583	35,852,307	0
NSE	NSE	201301	ACCESS	14 : ATQ	21 : 0-6,499	471	1,118,140	308,525	772,160	0
NSE	NSE	201301	ACCESS	14 : ATQ	22 : 6,500-34,999	465	7,846,086	2,248,204	5,269,105	0
NSE	NSE	201301	ACCESS	14 : ATQ	23 : 35,000-126,499	588	45,429,745	15,166,465	26,490,682	0
NSE	NSE	201301	ACCESS	14 : ATQ	24 : 126,500 & above	428	190,767,296	68,773,864	103,955,808	0

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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		
ACCESS	11 : MKT	22 : 6,500-34,999	13,859	-	-	-	-	-	0.0100
ACCESS	11 : MKT	23 : 35,000-126,499	43,372	-	-	-	-	-	0.0500
ACCESS	11 : MKT	24 : 126,500 & above	178,463	-	-	-	-	-	0.0574
ACCESS	12 : MLO	21 : 0-6,499	2,705,576	24,265	45,457	35,929	-	-	0.0279
ACCESS	12 : MLO	22 : 6,500-34,999	13,089,973	257,146	415,844	368,026	38,419	-	0.0164
ACCESS	12 : MLO	23 : 35,000-126,499	57,893,406	3,580,227	2,699,020	1,774,945	142,379	-	0.0022
ACCESS	12 : MLO	24 : 126,500 & above	282,354,324	17,238,637	15,290,442	10,404,057	1,531,896	-	0.0353
ACCESS	13 : ITQ	21 : 0-6,499	21,349	106,145	134,960	149,346	12,239	-	-0.0067
ACCESS	13 : ITQ	22 : 6,500-34,999	115,403	613,748	683,778	685,338	65,765	-	-0.0107
ACCESS	13 : ITQ	23 : 35,000-126,499	802,298	3,463,164	3,631,967	4,045,486	964,290	-	-0.0158
ACCESS	13 : ITQ	24 : 126,500 & above	7,611,617	8,194,727	8,812,672	6,799,734	2,499,282	-	0.0035
ACCESS	14 : ATQ	21 : 0-6,499	30,940	164,093	238,568	254,107	48,469	-	-0.0110
ACCESS	14 : ATQ	22 : 6,500-34,999	293,094	727,246	1,808,618	1,692,102	461,533	-	-0.0001
ACCESS	14 : ATQ	23 : 35,000-126,499	1,591,366	5,941,428	6,865,345	8,422,800	2,569,275	-	-0.0041
ACCESS	14 : ATQ	24 : 126,500 & above	36,483,989	16,742,467	17,748,859	20,026,699	8,789,024	-	-0.0687
ACCESS	15 : NTQ	21 : 0-6,499	3,915	19,736	22,932	127,790	45,774	-	-0.0106

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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	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	13,859	0.0	0	0.0000	0.0
ACCESS	11 : MKT	23 : 35,000-126,499	0.020000	0	0.0000	0.0	43,372	0.0	0	0.0000	0.0
ACCESS	11 : MKT	24 : 126,500 & above	0.037825	0	0.0000	0.0	178,463	0.0	0	0.0000	0.0
ACCESS	12 : MLO	21 : 0-6,499	0.033021	1,856	0.0500	698.7	2,785,800	10.0	23,571	0.0199	172.6
ACCESS	12 : MLO	22 : 6,500-34,999	0.033480	32,261	0.0409	758.6	13,547,769	31.5	603,330	0.0119	122.6
ACCESS	12 : MLO	23 : 35,000-126,499	0.035810	0	0.0000	0.0	60,966,645	75.5	5,504,872	0.0161	77.1
ACCESS	12 : MLO	24 : 126,500 & above	0.076390	280,818	0.0135	0.0	237,986,557	74.9	89,546,430	0.0541	14.3
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									

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.

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Market Execution Quality Detail: January 2013

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	201301	ACCESS	15 : NTQ	21 : 0-6,499	289	772,505	360,352	268,379	0
NSE	NSE	201301	ACCESS	15 : NTQ	22 : 6,500-34,999	467	8,663,836	3,960,453	2,931,797	0
NSE	NSE	201301	ACCESS	15 : NTQ	23 : 35,000-126,499	796	61,443,255	31,821,706	17,143,393	0
NSE	NSE	201301	ACCESS	15 : NTQ	24 : 126,500 & above	794	328,391,356	168,791,874	66,657,172	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.

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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	22 : 6,500-34,999	-	172,145	272,776	1,334,483	480,739	0.0289
ACCESS	15 : NTQ	23 : 35,000-126,499	103,461	1,457,847	2,611,766	6,480,450	3,537,240	0.0041
ACCESS	15 : NTQ	24 : 126,500 & above	6,457,586	5,886,446	6,405,470	31,128,581	8,229,146	0.0022
AIICO	12 : MLO	21 : 0-6,499	363,124	9,098	-	11,800	-	0.0076
AIICO	12 : MLO	22 : 6,500-34,999	3,382,225	-	23,780	94,486	-	0.0109
AIICO	12 : MLO	23 : 35,000-126,499	15,009,557	180,008	707,830	1,348,377	68,892	0.0092
AIICO	12 : MLO	24 : 126,500 & above	110,781,003	7,018,953	4,274,744	9,677,595	3,842,886	0.0064
AIICO	13 : ITQ	21 : 0-6,499	-	8,500	14,344	18,650	2,250	-0.0016
AIICO	13 : ITQ	22 : 6,500-34,999	-	35,838	112,907	204,887	95,755	0.0004
AIICO	13 : ITQ	23 : 35,000-126,499	-	361,476	462,880	2,118,809	383,219	-0.0014
AIICO	13 : ITQ	24 : 126,500 & above	5,000	5,250	1,567,191	4,043,930	3,433,936	-0.0010
AIICO	14 : ATQ	21 : 0-6,499	6,250	1,911	18,300	21,611	2,375	-0.0037
AIICO	14 : ATQ	22 : 6,500-34,999	31,666	91,457	177,911	531,279	352,458	-0.0024
AIICO	14 : ATQ	23 : 35,000-126,499	80,846	225,259	1,052,175	2,859,524	617,418	-0.0026
AIICO	14 : ATQ	24 : 126,500 & above	263,411	3,258,659	6,848,120	14,853,847	3,445,587	-0.0143
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	-	3,600	-0.0260

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.

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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	22 : 6,500-34,999									
ACCESS	15 : NTQ	23 : 35,000-126,499									
ACCESS	15 : NTQ	24 : 126,500 & above									
AIICO	12 : MLO	21 : 0-6,499	0.013841	0	0.0000	0.0	380,772	32.0	3,250	0.0049	0.0
AIICO	12 : MLO	22 : 6,500-34,999	0.014527	30,000	0.0100	1160.7	3,489,591	41.8	0	0.0000	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.014598	0	0.0000	0.0	16,454,402	111.9	970,692	0.0079	69.5
AIICO	12 : MLO	24 : 126,500 & above	0.020950	0	0.0000	0.0	108,031,876	394.4	31,382,405	0.0139	55.0
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									
AIICO	15 : NTQ	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.

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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	201301	AIICO	12 : MLO	21 : 0-6,499	117	384,022	0	384,022	0	
NSE	NSE	201301	AIICO	12 : MLO	22 : 6,500-34,999	205	3,570,820	51,229	3,519,591	0	
NSE	NSE	201301	AIICO	12 : MLO	23 : 35,000-126,499	230	17,830,112	265,783	17,425,094	0	
NSE	NSE	201301	AIICO	12 : MLO	24 : 126,500 & above	324	160,057,608	17,788,400	139,414,281	0	
NSE	NSE	201301	AIICO	13 : ITQ	21 : 0-6,499	22	62,720	11,019	49,201	0	
NSE	NSE	201301	AIICO	13 : ITQ	22 : 6,500-34,999	39	705,300	148,700	512,525	0	
NSE	NSE	201301	AIICO	13 : ITQ	23 : 35,000-126,499	70	5,272,416	1,172,132	3,663,576	0	
NSE	NSE	201301	AIICO	13 : ITQ	24 : 126,500 & above	67	34,300,480	11,889,065	12,342,356	0	
NSE	NSE	201301	AIICO	14 : ATQ	21 : 0-6,499	43	142,353	71,086	63,767	0	
NSE	NSE	201301	AIICO	14 : ATQ	22 : 6,500-34,999	111	1,889,257	529,757	1,245,089	0	
NSE	NSE	201301	AIICO	14 : ATQ	23 : 35,000-126,499	150	11,277,856	3,833,764	5,255,829	0	
NSE	NSE	201301	AIICO	14 : ATQ	24 : 126,500 & above	210	87,761,051	23,765,477	36,692,666	0	
NSE	NSE	201301	AIICO	15 : NTQ	21 : 0-6,499	25	74,911	36,734	11,538	0	
NSE	NSE	201301	AIICO	15 : NTQ	22 : 6,500-34,999	80	1,530,491	583,290	221,927	0	
NSE	NSE	201301	AIICO	15 : NTQ	23 : 35,000-126,499	238	18,466,727	5,829,789	3,952,683	0	
NSE	NSE	201301	AIICO	15 : NTQ	24 : 126,500 & above	468	266,941,654	102,194,200	23,414,732	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.

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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)
AIICO	15 : NTQ	22 : 6,500-34,999	-	15,559	10,000	114,118	25,000	-0.0042
AIICO	15 : NTQ	23 : 35,000-126,499	-	100,000	188,387	545,797	1,049,808	-0.0116
AIICO	15 : NTQ	24 : 126,500 & above	-	2,403,740	785,912	5,207,447	5,657,793	-0.0123
AIRSERVICE	12 : MLO	21 : 0-6,499	140,625	-	6,826	3,987	-	0.1201
AIRSERVICE	12 : MLO	22 : 6,500-34,999	1,787,267	40,872	20,864	102,338	12,800	0.0867
AIRSERVICE	12 : MLO	23 : 35,000-126,499	2,710,775	40,065	107,437	153,491	82,326	0.1199
AIRSERVICE	12 : MLO	24 : 126,500 & above	5,889,201	463,247	547,724	310,881	119,500	0.1529
AIRSERVICE	13 : ITQ	21 : 0-6,499	-	-	15,000	19,336	10,700	-0.0262
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	31,154	57,491	249,468	28,500	-0.0223
AIRSERVICE	13 : ITQ	23 : 35,000-126,499	67,500	119,502	20,005	43,405	174,700	0.0020
AIRSERVICE	13 : ITQ	24 : 126,500 & above	-	-	282,000	140,288	166,307	-0.0584
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	2,000	5,500	10,500	4,270	-0.0108
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	20,000	10,000	58,000	142,500	59,998	-0.0304
AIRSERVICE	14 : ATQ	23 : 35,000-126,499	-	207,509	88,584	112,739	40,000	-0.1274
AIRSERVICE	14 : ATQ	24 : 126,500 & above	-	-	150,000	134,000	-	-0.2137
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	3,412	5,000	-0.0334

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.

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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	22 : 6,500-34,999										
AIICO	15 : NTQ	23 : 35,000-126,499										
AIICO	15 : NTQ	24 : 126,500 & above										
AIRSERVICE	12 : MLO	21 : 0-6,499	0.177413		0	0.0000	0.0	151,138	28.7	300	0.1500	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.141556		0	0.0000	0.0	1,813,761	65.3	150,380	0.0654	0.9
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.163068		0	0.0000	0.0	2,581,143	266.4	580,653	0.0780	157.6
AIRSERVICE	12 : MLO	24 : 126,500 & above	0.403827		0	0.0000	0.0	2,848,008	271.2	4,532,545	0.1627	21.9
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										
AIRSERVICE	14 : ATQ	23 : 35,000-126,499										
AIRSERVICE	14 : ATQ	24 : 126,500 & above										
AIRSERVICE	15 : NTQ	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.

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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	201301	AIRSERVICE	12 : MLO	21 : 0-6,499	65	151,438	0	151,438	0	
NSE	NSE	201301	AIRSERVICE	12 : MLO	22 : 6,500-34,999	115	2,131,115	140,148	1,964,141	0	
NSE	NSE	201301	AIRSERVICE	12 : MLO	23 : 35,000-126,499	68	3,860,030	500,833	3,161,796	0	
NSE	NSE	201301	AIRSERVICE	12 : MLO	24 : 126,500 & above	32	12,019,240	1,515,309	7,380,553	0	
NSE	NSE	201301	AIRSERVICE	13 : ITQ	21 : 0-6,499	36	95,418	32,566	47,036	0	
NSE	NSE	201301	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	70	1,269,525	661,958	441,072	0	
NSE	NSE	201301	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	65	4,294,569	2,165,730	628,907	0	
NSE	NSE	201301	AIRSERVICE	13 : ITQ	24 : 126,500 & above	20	8,107,713	1,701,835	1,390,137	0	
NSE	NSE	201301	AIRSERVICE	14 : ATQ	21 : 0-6,499	26	63,077	33,707	22,270	0	
NSE	NSE	201301	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	43	760,743	310,788	333,844	0	
NSE	NSE	201301	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	44	2,663,073	1,318,800	567,732	0	
NSE	NSE	201301	AIRSERVICE	14 : ATQ	24 : 126,500 & above	24	5,984,000	2,400,000	984,000	0	
NSE	NSE	201301	AIRSERVICE	15 : NTQ	21 : 0-6,499	17	48,218	10,600	21,912	0	
NSE	NSE	201301	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	39	741,407	308,652	104,600	0	
NSE	NSE	201301	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	34	2,450,093	1,001,739	339,770	0	
NSE	NSE	201301	AIRSERVICE	15 : NTQ	24 : 126,500 & above	8	2,632,143	314,571	524,196	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.

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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)	
AIRSERVICE	15 : NTQ	22 : 6,500-34,999	-	30,800	-	-	-	-0.1538	
AIRSERVICE	15 : NTQ	23 : 35,000-126,499	-	-	40,600	68,559	167,000	-0.1163	
AIRSERVICE	15 : NTQ	24 : 126,500 & above	-	-	146,624	220,000	157,572	-0.1242	
ASHAKACEM	11 : MKT	21 : 0-6,499	442	-	-	-	4,976	-0.4795	
ASHAKACEM	12 : MLO	21 : 0-6,499	546,206	8,040	7,410	12,076	4,567	0.2470	
ASHAKACEM	12 : MLO	22 : 6,500-34,999	3,482,956	104,918	151,772	77,614	14,952	0.1525	
ASHAKACEM	12 : MLO	23 : 35,000-126,499	10,796,226	606,070	406,326	443,372	87,394	0.1545	
ASHAKACEM	12 : MLO	24 : 126,500 & above	10,215,995	313,774	102,378	57,696	-	0.3427	
ASHAKACEM	13 : ITQ	21 : 0-6,499	-	14,384	60,099	112,762	27,871	-0.0630	
ASHAKACEM	13 : ITQ	22 : 6,500-34,999	20,400	128,106	408,336	724,794	173,134	-0.2095	
ASHAKACEM	13 : ITQ	23 : 35,000-126,499	96,874	771,257	1,237,463	1,350,755	368,529	-0.1942	
ASHAKACEM	13 : ITQ	24 : 126,500 & above	-	100	514,550	694,041	299,343	-0.1543	
ASHAKACEM	14 : ATQ	21 : 0-6,499	6,210	13,211	22,828	92,220	25,336	-0.0677	
ASHAKACEM	14 : ATQ	22 : 6,500-34,999	12,500	49,800	81,518	345,594	136,904	-0.0799	
ASHAKACEM	14 : ATQ	23 : 35,000-126,499	35,678	335,643	237,995	709,129	204,692	-0.1087	
ASHAKACEM	14 : ATQ	24 : 126,500 & above	-	26,962	251,971	305,501	109,857	-0.4820	

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.

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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)	
AIRSERVICE	15 : NTQ	22 : 6,500-34,999										
AIRSERVICE	15 : NTQ	23 : 35,000-126,499										
AIRSERVICE	15 : NTQ	24 : 126,500 & above										
ASHAKACEM	11 : MKT	21 : 0-6,499	0.176352		0	0.0000	0.0	5,418	2855.0	0	0.0000	0.0
ASHAKACEM	12 : MLO	21 : 0-6,499	0.258772	580	0	0.0100	409.5	560,969	34.2	16,750	0.0231	0.0
ASHAKACEM	12 : MLO	22 : 6,500-34,999	0.296702		0	0.0000	0.0	3,139,867	30.1	694,212	0.1003	18.0
ASHAKACEM	12 : MLO	23 : 35,000-126,499	0.322997		0	0.0000	0.0	8,508,533	126.8	3,912,996	0.0710	28.3
ASHAKACEM	12 : MLO	24 : 126,500 & above	0.886900		0	0.0000	0.0	1,306,360	0.0	9,383,483	0.2023	5.3
ASHAKACEM	13 : ITQ	21 : 0-6,499										
ASHAKACEM	13 : ITQ	22 : 6,500-34,999										
ASHAKACEM	13 : ITQ	23 : 35,000-126,499										
ASHAKACEM	13 : ITQ	24 : 126,500 & above										
ASHAKACEM	14 : ATQ	21 : 0-6,499										
ASHAKACEM	14 : ATQ	22 : 6,500-34,999										
ASHAKACEM	14 : ATQ	23 : 35,000-126,499										
ASHAKACEM	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.

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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	201301	ASHAKACEM	11 : MKT	21 : 0-6,499	3	5,418	0	5,418	0	
NSE	NSE	201301	ASHAKACEM	12 : MLO	21 : 0-6,499	308	598,856	20,557	578,299	0	
NSE	NSE	201301	ASHAKACEM	12 : MLO	22 : 6,500-34,999	222	4,070,299	202,420	3,834,079	0	
NSE	NSE	201301	ASHAKACEM	12 : MLO	23 : 35,000-126,499	226	13,814,545	1,011,155	12,421,529	0	
NSE	NSE	201301	ASHAKACEM	12 : MLO	24 : 126,500 & above	30	12,532,276	1,350,934	10,689,843	0	
NSE	NSE	201301	ASHAKACEM	13 : ITQ	21 : 0-6,499	207	454,730	175,155	238,914	0	
NSE	NSE	201301	ASHAKACEM	13 : ITQ	22 : 6,500-34,999	263	5,213,036	2,451,973	1,643,440	0	
NSE	NSE	201301	ASHAKACEM	13 : ITQ	23 : 35,000-126,499	326	21,695,505	10,599,933	4,616,199	0	
NSE	NSE	201301	ASHAKACEM	13 : ITQ	24 : 126,500 & above	57	15,344,676	7,425,152	1,752,182	0	
NSE	NSE	201301	ASHAKACEM	14 : ATQ	21 : 0-6,499	168	353,607	128,189	186,485	0	
NSE	NSE	201301	ASHAKACEM	14 : ATQ	22 : 6,500-34,999	124	2,077,162	837,416	770,766	0	
NSE	NSE	201301	ASHAKACEM	14 : ATQ	23 : 35,000-126,499	116	7,883,033	3,659,959	1,598,137	0	
NSE	NSE	201301	ASHAKACEM	14 : ATQ	24 : 126,500 & above	37	12,668,898	4,858,254	901,524	0	
NSE	NSE	201301	ASHAKACEM	15 : NTQ	21 : 0-6,499	48	148,090	72,188	43,602	0	
NSE	NSE	201301	ASHAKACEM	15 : NTQ	22 : 6,500-34,999	75	1,387,609	663,563	258,361	0	
NSE	NSE	201301	ASHAKACEM	15 : NTQ	23 : 35,000-126,499	135	8,347,266	3,581,792	1,420,101	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.

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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)
ASHAKACEM	15 : NTQ	21 : 0-6,499	-	-	1,000	26,846	200	-0.0122
ASHAKACEM	15 : NTQ	22 : 6,500-34,999	-	-	1,000	134,592	51,816	-0.1884
ASHAKACEM	15 : NTQ	23 : 35,000-126,499	-	120,000	513,992	445,871	45,172	-0.2759
ASHAKACEM	15 : NTQ	24 : 126,500 & above	-	-	-	424,940	-	-0.0873
CUSTODYINS	11 : MKT	21 : 0-6,499	2,000	-	-	-	-	0.0400
CUSTODYINS	11 : MKT	24 : 126,500 & above	500,000	-	-	-	-	0.0400
CUSTODYINS	12 : MLO	21 : 0-6,499	172,977	-	1,000	-	-	0.0326
CUSTODYINS	12 : MLO	22 : 6,500-34,999	1,256,372	8,400	8,486	15,781	29,900	0.0339
CUSTODYINS	12 : MLO	23 : 35,000-126,499	8,553,646	272,140	68,760	308,140	12,548	0.0267
CUSTODYINS	12 : MLO	24 : 126,500 & above	65,517,740	1,753,619	730,169	2,404,360	1,055,022	0.0140
CUSTODYINS	13 : ITQ	21 : 0-6,499	-	-	3	19,950	-	-0.0185
CUSTODYINS	13 : ITQ	22 : 6,500-34,999	-	51,300	94,411	116,547	189,163	-0.0106
CUSTODYINS	13 : ITQ	23 : 35,000-126,499	-	203,000	270,000	1,118,000	206,050	-0.0169
CUSTODYINS	13 : ITQ	24 : 126,500 & above	10,210,000	341,300	1,627,155	5,194,334	2,441,750	-0.0094
CUSTODYINS	14 : ATQ	21 : 0-6,499	-	-	3,489	7,700	100	0.0108
CUSTODYINS	14 : ATQ	22 : 6,500-34,999	-	-	4,000	189,000	102,025	-0.0281

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.

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Market Execution Quality Detail: January 2013

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)	
ASHAKACEM	15 : NTQ	21 : 0-6,499										
ASHAKACEM	15 : NTQ	22 : 6,500-34,999										
ASHAKACEM	15 : NTQ	23 : 35,000-126,499										
ASHAKACEM	15 : NTQ	24 : 126,500 & above										
CUSTODYINS	11 : MKT	21 : 0-6,499	0.040000		0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
CUSTODYINS	11 : MKT	24 : 126,500 & above	0.040000		0	0.0000	0.0	500,000	0.0	0	0.0000	0.0
CUSTODYINS	12 : MLO	21 : 0-6,499	0.039368		0	0.0000	0.0	169,927	1.4	4,050	0.0005	0.0
CUSTODYINS	12 : MLO	22 : 6,500-34,999	0.033894		0	0.0000	0.0	1,266,939	57.9	52,000	0.0023	0.0
CUSTODYINS	12 : MLO	23 : 35,000-126,499	0.042236		0	0.0000	0.0	7,840,063	24.5	1,375,171	0.0129	51.7
CUSTODYINS	12 : MLO	24 : 126,500 & above	0.039334		0	0.0000	0.0	47,196,591	96.9	24,274,419	0.0140	10.6
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										
CUSTODYINS	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.

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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	201301	ASHAKACEM	15 : NTQ	24 : 126,500 & above	37	14,969,770	5,440,030	450,218	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.

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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	23 : 35,000-126,499	15,000	159,461	366,440	605,297	760,455	-0.0064
CUSTODYINS	14 : ATQ	24 : 126,500 & above	-	485,380	2,419,950	2,869,490	3,094,050	-0.0125
CUSTODYINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.1400
CUSTODYINS	15 : NTQ	22 : 6,500-34,999	-	-	8,052	38,400	34,800	-0.0188
CUSTODYINS	15 : NTQ	23 : 35,000-126,499	-	-	-	1,164,652	544,756	-0.0153
CUSTODYINS	15 : NTQ	24 : 126,500 & above	-	1,053,306	201,350	2,902,468	1,730,012	-0.0303
DANGCEM	12 : MLO	21 : 0-6,499	311,981	1,126	2,746	6,062	819	2.7823
DANGCEM	12 : MLO	22 : 6,500-34,999	885,315	33,792	38,809	37,473	30,898	0.6920
DANGCEM	12 : MLO	23 : 35,000-126,499	791,247	-	26,644	142,693	200	0.3920
DANGCEM	12 : MLO	24 : 126,500 & above	236,897	-	-	-	-	0.9900
DANGCEM	13 : ITQ	21 : 0-6,499	13,078	9,646	24,762	50,081	16,190	-1.5962
DANGCEM	13 : ITQ	22 : 6,500-34,999	-	13,843	103,750	113,934	74,928	-1.6389
DANGCEM	13 : ITQ	23 : 35,000-126,499	124,638	50,100	152,447	718	4,810	-0.4637
DANGCEM	14 : ATQ	21 : 0-6,499	4,000	10,669	40,219	45,739	18,692	0.7022
DANGCEM	14 : ATQ	22 : 6,500-34,999	16,000	46,788	53,777	124,991	15,921	-1.0503
DANGCEM	14 : ATQ	23 : 35,000-126,499	156,898	52,000	1,102	88,575	-	-1.3459

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.

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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	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										
DANGCEM	12 : MLO	21 : 0-6,499	2.453485		0	0.0000	0.0	301,460	22.7	21,274	0.1840	0.0
DANGCEM	12 : MLO	22 : 6,500-34,999	1.740163		0	0.0000	0.0	823,782	149.4	202,505	0.1149	8.7
DANGCEM	12 : MLO	23 : 35,000-126,499	2.807254		0	0.0000	0.0	786,201	252.4	174,583	0.1294	5.2
DANGCEM	12 : MLO	24 : 126,500 & above	0.990000		0	0.0000	0.0	236,897	0.0	0	0.0000	0.0
DANGCEM	13 : ITQ	21 : 0-6,499										
DANGCEM	13 : ITQ	22 : 6,500-34,999										
DANGCEM	13 : ITQ	23 : 35,000-126,499										
DANGCEM	14 : ATQ	21 : 0-6,499										
DANGCEM	14 : ATQ	22 : 6,500-34,999										
DANGCEM	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.

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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	201301	CUSTODYINS	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0
NSE	NSE	201301	CUSTODYINS	11 : MKT	24 : 126,500 & above	1	500,000	0	500,000	0
NSE	NSE	201301	CUSTODYINS	12 : MLO	21 : 0-6,499	89	174,024	47	173,977	0
NSE	NSE	201301	CUSTODYINS	12 : MLO	22 : 6,500-34,999	87	1,354,553	26,514	1,318,939	0
NSE	NSE	201301	CUSTODYINS	12 : MLO	23 : 35,000-126,499	139	9,581,150	231,524	9,215,234	0
NSE	NSE	201301	CUSTODYINS	12 : MLO	24 : 126,500 & above	170	80,061,679	6,462,616	71,471,010	0
NSE	NSE	201301	CUSTODYINS	13 : ITQ	21 : 0-6,499	17	40,203	14,250	22,953	0
NSE	NSE	201301	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	54	1,076,661	237,600	583,772	0
NSE	NSE	201301	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	81	6,114,201	1,835,116	2,569,962	0
NSE	NSE	201301	CUSTODYINS	13 : ITQ	24 : 126,500 & above	153	138,020,500	52,482,862	26,706,573	0
NSE	NSE	201301	CUSTODYINS	14 : ATQ	21 : 0-6,499	19	47,972	22,083	21,289	0
NSE	NSE	201301	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	60	1,163,453	364,623	440,970	0
NSE	NSE	201301	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	89	6,580,001	2,138,803	2,727,801	0
NSE	NSE	201301	CUSTODYINS	14 : ATQ	24 : 126,500 & above	104	43,423,672	17,827,741	10,133,270	0
NSE	NSE	201301	CUSTODYINS	15 : NTQ	21 : 0-6,499	18	65,437	22,389	5,000	0
NSE	NSE	201301	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	61	1,077,398	310,042	184,304	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.

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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)
DANGCEM	14 : ATQ	24 : 126,500 & above	226,897	13,103	-	-	-	-0.9900
DANGCEM	15 : NTQ	21 : 0-6,499	-	-	-	12,375	2,000	2.3686
DANGCEM	15 : NTQ	22 : 6,500-34,999	-	9,900	15,083	25,407	25,000	-1.3443
DANGCEM	15 : NTQ	23 : 35,000-126,499	-	-	2,319	-	-	-3.0300
DANGCEM	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
DANGFLOUR	11 : MKT	21 : 0-6,499	3,200	-	175	-	-	0.2438
DANGFLOUR	11 : MKT	22 : 6,500-34,999	887	-	-	-	-	-0.0500
DANGFLOUR	12 : MLO	21 : 0-6,499	836,752	10,705	15,087	14,795	8,885	0.0768
DANGFLOUR	12 : MLO	22 : 6,500-34,999	2,215,839	80,294	138,953	65,662	22,920	0.0592
DANGFLOUR	12 : MLO	23 : 35,000-126,499	8,795,700	219,228	201,387	719,880	93,875	0.0560
DANGFLOUR	12 : MLO	24 : 126,500 & above	31,488,153	6,460,437	141,710	309,051	260,322	0.0360
DANGFLOUR	13 : ITQ	21 : 0-6,499	1,580	39,342	52,669	106,033	18,212	-0.0354
DANGFLOUR	13 : ITQ	22 : 6,500-34,999	100	103,188	121,953	383,090	90,679	-0.0252
DANGFLOUR	13 : ITQ	23 : 35,000-126,499	71,000	544,250	535,761	882,877	404,604	-0.0540
DANGFLOUR	13 : ITQ	24 : 126,500 & above	454,432	385,062	1,186,347	1,901,270	265,387	-0.0687
DANGFLOUR	14 : ATQ	21 : 0-6,499	1,000	19,470	71,646	86,657	34,012	-0.0590

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.

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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)	
DANGCEM	14 : ATQ	24 : 126,500 & above										
DANGCEM	15 : NTQ	21 : 0-6,499										
DANGCEM	15 : NTQ	22 : 6,500-34,999										
DANGCEM	15 : NTQ	23 : 35,000-126,499										
DANGCEM	15 : NTQ	24 : 126,500 & above										
DANGFLOUR	11 : MKT	21 : 0-6,499	0.184444		0	0.0000	0.0	3,375	9.5	0	0.0000	0.0
DANGFLOUR	11 : MKT	22 : 6,500-34,999	0.020000		0	0.0000	0.0	887	0.0	0	0.0000	0.0
DANGFLOUR	12 : MLO	21 : 0-6,499	0.109414		0	0.0000	0.0	855,611	48.2	33,413	0.0556	659.9
DANGFLOUR	12 : MLO	22 : 6,500-34,999	0.092757		0	0.0000	0.0	2,355,684	65.9	167,984	0.0177	4.2
DANGFLOUR	12 : MLO	23 : 35,000-126,499	0.104382		0	0.0000	0.0	8,301,134	111.9	1,766,898	0.0144	28.3
DANGFLOUR	12 : MLO	24 : 126,500 & above	0.136130		0	0.0000	0.0	26,794,408	21.5	11,865,265	0.0424	36.5
DANGFLOUR	13 : ITQ	21 : 0-6,499										
DANGFLOUR	13 : ITQ	22 : 6,500-34,999										
DANGFLOUR	13 : ITQ	23 : 35,000-126,499										
DANGFLOUR	13 : ITQ	24 : 126,500 & above										
DANGFLOUR	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.

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Market Execution Quality Detail: January 2013

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	201301	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	163	12,366,095	3,172,110	3,024,932	0
NSE	NSE	201301	CUSTODYINS	15 : NTQ	24 : 126,500 & above	354	171,843,142	48,840,441	14,270,557	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.

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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)
DANGFLOUR	14 : ATQ	22 : 6,500-34,999	-	43,226	86,923	121,656	52,730	-0.0106
DANGFLOUR	14 : ATQ	23 : 35,000-126,499	147,268	-	113,078	710,131	378,955	-0.1164
DANGFLOUR	14 : ATQ	24 : 126,500 & above	845,200	1,016,323	753,927	994,719	237,755	-0.0507
DANGFLOUR	15 : NTQ	21 : 0-6,499	4,000	-	-	10,416	7,694	-0.0183
DANGFLOUR	15 : NTQ	22 : 6,500-34,999	-	-	58,100	84,835	71,700	-0.0313
DANGFLOUR	15 : NTQ	23 : 35,000-126,499	-	2,900	112,032	250,713	193,470	-0.0531
DANGFLOUR	15 : NTQ	24 : 126,500 & above	3,131,220	2,993,684	201,700	328,180	-	-0.0079
DANGSUGAR	11 : MKT	21 : 0-6,499	6,800	600	-	-	-	0.1924
DANGSUGAR	11 : MKT	22 : 6,500-34,999	26,315	-	-	-	-	-0.0236
DANGSUGAR	11 : MKT	23 : 35,000-126,499	45,810	-	-	-	-	0.0294
DANGSUGAR	11 : MKT	24 : 126,500 & above	243,600	-	50,000	-	-	-0.0589
DANGSUGAR	12 : MLO	21 : 0-6,499	1,036,228	9,648	38,186	38,915	5,390	0.0478
DANGSUGAR	12 : MLO	22 : 6,500-34,999	6,317,844	93,066	279,640	192,356	-	0.0408
DANGSUGAR	12 : MLO	23 : 35,000-126,499	33,209,739	1,748,926	2,159,692	1,446,642	392,004	0.0187
DANGSUGAR	12 : MLO	24 : 126,500 & above	108,830,143	5,724,290	7,277,120	5,565,108	397,815	0.0303
DANGSUGAR	13 : ITQ	21 : 0-6,499	9,400	41,670	99,443	127,576	12,250	-0.0358

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.

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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	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	0.128918		0	0.0000	0.0	7,400	1.8	0	0.0000	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.095200		0	0.0000	0.0	26,315	0.0	0	0.0000	0.0
DANGSUGAR	11 : MKT	23 : 35,000-126,499	0.010633		0	0.0000	0.0	45,810	0.0	0	0.0000	0.0
DANGSUGAR	11 : MKT	24 : 126,500 & above	0.057449		0	0.0000	0.0	293,600	33.9	0	0.0000	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.051406	4,414	0.4300	620.1	1,083,463	25.6	40,490	0.0942	509.7	
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.043576		0	0.0000	0.0	6,608,050	27.2	274,856	0.0112	20.9
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.048972		0	0.0000	0.0	33,111,333	81.3	5,998,070	0.0165	9.4
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.090946		0	0.0000	0.0	75,170,706	86.1	52,780,076	0.0395	11.3
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.

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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	201301	DANGCEM	12 : MLO	21 : 0-6,499	227	349,974	22,830	322,734	0
NSE	NSE	201301	DANGCEM	12 : MLO	22 : 6,500-34,999	83	1,283,396	206,089	1,026,287	0
NSE	NSE	201301	DANGCEM	12 : MLO	23 : 35,000-126,499	24	1,454,942	494,158	960,784	0
NSE	NSE	201301	DANGCEM	12 : MLO	24 : 126,500 & above	1	236,897	0	236,897	0
NSE	NSE	201301	DANGCEM	13 : ITQ	21 : 0-6,499	305	690,109	399,016	122,969	0
NSE	NSE	201301	DANGCEM	13 : ITQ	22 : 6,500-34,999	163	2,488,420	1,470,588	389,785	0
NSE	NSE	201301	DANGCEM	13 : ITQ	23 : 35,000-126,499	60	3,175,529	2,296,272	369,212	0
NSE	NSE	201301	DANGCEM	14 : ATQ	21 : 0-6,499	200	489,837	205,608	153,936	0
NSE	NSE	201301	DANGCEM	14 : ATQ	22 : 6,500-34,999	131	2,122,413	1,085,326	364,041	0
NSE	NSE	201301	DANGCEM	14 : ATQ	23 : 35,000-126,499	35	1,808,656	995,402	348,575	0
NSE	NSE	201301	DANGCEM	14 : ATQ	24 : 126,500 & above	3	1,690,000	0	240,000	0
NSE	NSE	201301	DANGCEM	15 : NTQ	21 : 0-6,499	105	331,883	170,218	29,375	0
NSE	NSE	201301	DANGCEM	15 : NTQ	22 : 6,500-34,999	113	1,619,697	1,010,547	85,390	0
NSE	NSE	201301	DANGCEM	15 : NTQ	23 : 35,000-126,499	23	1,126,697	318,031	2,319	0
NSE	NSE	201301	DANGCEM	15 : NTQ	24 : 126,500 & above	1	800,000	800,000	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.

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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)
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	77,100	431,287	496,826	736,480	159,595	-0.0249
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	347,900	2,331,534	4,123,333	3,569,847	1,408,173	-0.0253
DANGSUGAR	13 : ITQ	24 : 126,500 & above	200,000	5,241,789	3,879,910	6,283,406	2,267,623	-0.0369
DANGSUGAR	14 : ATQ	21 : 0-6,499	5,050	35,512	94,912	196,803	31,500	0.0002
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	162,709	356,470	711,255	1,132,824	153,309	-0.0186
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	311,996	2,355,817	4,761,966	5,398,282	1,034,731	-0.0216
DANGSUGAR	14 : ATQ	24 : 126,500 & above	998,992	5,247,943	4,604,830	7,120,767	3,429,459	-0.0167
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	10,555	17,246	79,199	30,086	-0.0166
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	45,500	160,836	175,030	561,347	341,570	-0.0328
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	102,750	204,820	1,989,107	4,100,210	1,353,580	-0.0184
DANGSUGAR	15 : NTQ	24 : 126,500 & above	100,000	1,554,417	2,258,005	8,067,457	4,407,897	-0.0229
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0800
DIAMONDBNK	12 : MLO	21 : 0-6,499	1,005,483	3,500	6,574	29,789	745	0.0045
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	7,684,971	159,627	260,951	193,546	-	0.0193
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	52,782,384	2,104,445	2,264,947	1,836,802	161,451	0.0098
DIAMONDBNK	12 : MLO	24 : 126,500 & above	435,133,545	22,658,951	17,758,070	15,697,549	3,501,823	0.0238

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.

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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)
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	0.050000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.028628	4,230	0.2500	541.2	1,042,059	37.1	1,600	0.0100	0.0
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.032821	18,600	0.1261	859.9	8,173,995	18.9	106,500	0.0077	71.8
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.031591	0	0.0000	0.0	56,165,100	40.8	3,084,929	0.0197	44.2
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.077353	400,000	0.0038	0.0	261,043,690	107.0	237,097,297	0.0394	49.1

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.

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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	201301	DANGFLOUR	11 : MKT	21 : 0-6,499	3	3,375	0	3,375	0	
NSE	NSE	201301	DANGFLOUR	11 : MKT	22 : 6,500-34,999	1	29,500	28,613	887	0	
NSE	NSE	201301	DANGFLOUR	12 : MLO	21 : 0-6,499	488	922,615	20,608	889,024	0	
NSE	NSE	201301	DANGFLOUR	12 : MLO	22 : 6,500-34,999	167	2,735,095	128,971	2,523,668	0	
NSE	NSE	201301	DANGFLOUR	12 : MLO	23 : 35,000-126,499	162	12,191,714	1,603,460	10,068,032	0	
NSE	NSE	201301	DANGFLOUR	12 : MLO	24 : 126,500 & above	91	71,311,412	31,501,489	38,659,673	0	
NSE	NSE	201301	DANGFLOUR	13 : ITQ	21 : 0-6,499	200	439,397	144,314	234,011	0	
NSE	NSE	201301	DANGFLOUR	13 : ITQ	22 : 6,500-34,999	132	2,213,521	952,904	770,401	0	
NSE	NSE	201301	DANGFLOUR	13 : ITQ	23 : 35,000-126,499	109	8,237,424	3,095,272	2,947,237	0	
NSE	NSE	201301	DANGFLOUR	13 : ITQ	24 : 126,500 & above	94	128,533,218	76,853,258	5,845,325	0	
NSE	NSE	201301	DANGFLOUR	14 : ATQ	21 : 0-6,499	231	541,904	224,548	230,566	0	
NSE	NSE	201301	DANGFLOUR	14 : ATQ	22 : 6,500-34,999	89	1,557,746	767,969	384,045	0	
NSE	NSE	201301	DANGFLOUR	14 : ATQ	23 : 35,000-126,499	78	6,016,192	2,521,605	1,604,696	0	
NSE	NSE	201301	DANGFLOUR	14 : ATQ	24 : 126,500 & above	106	306,806,567	164,543,645	4,997,923	0	
NSE	NSE	201301	DANGFLOUR	15 : NTQ	21 : 0-6,499	75	178,418	112,651	34,461	0	
NSE	NSE	201301	DANGFLOUR	15 : NTQ	22 : 6,500-34,999	60	1,164,684	317,022	336,012	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.

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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)
DIAMONDBNK	13 : ITQ	21 : 0-6,499	5,000	35,990	52,239	40,945	18,674	0.0185
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	73,898	473,631	807,807	812,456	163,881	0.0005
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	1,123,516	3,725,950	7,277,960	4,729,346	991,102	0.0010
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	7,160,743	12,922,532	19,844,990	20,250,204	3,506,333	0.0059
DIAMONDBNK	14 : ATQ	21 : 0-6,499	7,000	54,546	96,349	114,676	20,611	0.0062
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	160,500	425,035	1,062,471	1,076,129	195,250	0.0053
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	710,496	3,757,285	5,954,853	7,345,364	1,639,910	0.0096
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	13,714,362	15,571,156	27,589,837	37,269,241	4,736,130	-0.0098
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	3,900	10,000	38,550	11,486	0.0221
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	-	77,940	288,498	583,762	341,568	0.0044
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	-	455,300	3,443,303	6,791,431	3,475,168	0.0107
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	19,146,813	9,927,239	14,534,210	31,543,134	15,171,413	-0.0323
DNMEYER	12 : MLO	21 : 0-6,499	51,638	-	1,000	-	2,937	0.0872
DNMEYER	12 : MLO	22 : 6,500-34,999	110,457	-	-	-	-	0.0922
DNMEYER	12 : MLO	23 : 35,000-126,499	154,000	-	-	-	-	0.1117
DNMEYER	12 : MLO	24 : 126,500 & above	75,300	-	-	-	-	0.1381

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.

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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	0.085647		0	0.0000	0.0	55,575	187.0	0	0.0000	0.0
DNMEYER	12 : MLO	22 : 6,500-34,999	0.103053		0	0.0000	0.0	110,457	0.0	0	0.0000	0.0
DNMEYER	12 : MLO	23 : 35,000-126,499	0.111688		0	0.0000	0.0	154,000	0.0	0	0.0000	0.0
DNMEYER	12 : MLO	24 : 126,500 & above	0.138058		0	0.0000	0.0	206,000	2926.9	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.

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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	201301	DANGFLOUR	15 : NTQ	23 : 35,000-126,499	114	8,045,606	3,079,969	1,069,460	0
NSE	NSE	201301	DANGFLOUR	15 : NTQ	24 : 126,500 & above	111	104,116,685	56,684,416	8,868,534	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.

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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	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000	
DNMEYER	13 : ITQ	22 : 6,500-34,999	-	-	-	1,000	40,143	-0.0137	
DNMEYER	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.1209	
DNMEYER	14 : ATQ	23 : 35,000-126,499	-	-	-	-	4,000	-0.1300	
DNMEYER	14 : ATQ	24 : 126,500 & above	-	-	-	848	45,000	-0.1000	
DNMEYER	15 : NTQ	21 : 0-6,499	-	200	-	-	-	-0.1300	
ETI	11 : MKT	21 : 0-6,499	985	-	-	-	-	-0.0300	
ETI	11 : MKT	22 : 6,500-34,999	1,716	23,284	-	-	-	0.1400	
ETI	12 : MLO	21 : 0-6,499	897,921	17,497	6,675	19,751	5,000	0.0712	
ETI	12 : MLO	22 : 6,500-34,999	4,452,392	71,457	89,895	121,711	38,996	0.0359	
ETI	12 : MLO	23 : 35,000-126,499	17,841,579	559,284	749,821	732,527	200,939	0.0316	
ETI	12 : MLO	24 : 126,500 & above	110,684,863	4,443,361	1,386,907	1,337,550	119,040	0.0800	
ETI	13 : ITQ	21 : 0-6,499	235	41,155	100,985	85,385	25,549	0.0048	
ETI	13 : ITQ	22 : 6,500-34,999	55,000	221,211	346,450	649,475	155,881	0.0073	
ETI	13 : ITQ	23 : 35,000-126,499	434,990	1,699,172	1,924,409	2,904,439	647,546	-0.0437	
ETI	13 : ITQ	24 : 126,500 & above	242,500	1,607,021	2,713,137	2,406,632	579,310	-0.0841	

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.

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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)
DNMEYER	13 : ITQ	21 : 0-6,499									
DNMEYER	13 : ITQ	22 : 6,500-34,999									
DNMEYER	14 : ATQ	21 : 0-6,499									
DNMEYER	14 : ATQ	23 : 35,000-126,499									
DNMEYER	14 : ATQ	24 : 126,500 & above									
DNMEYER	15 : NTQ	21 : 0-6,499									
ETI	11 : MKT	21 : 0-6,499	0.160000	0	0.0000	0.0	985	0.0	0	0.0000	0.0
ETI	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	25,000	20.2	0	0.0000	0.0
ETI	12 : MLO	21 : 0-6,499	0.093731	0	0.0000	0.0	926,712	29.8	20,132	0.0215	3.9
ETI	12 : MLO	22 : 6,500-34,999	0.074153	0	0.0000	0.0	4,613,478	47.5	160,973	0.0141	0.0
ETI	12 : MLO	23 : 35,000-126,499	0.085267	0	0.0000	0.0	18,590,327	158.5	1,849,785	0.0439	125.7
ETI	12 : MLO	24 : 126,500 & above	0.159842	0	0.0000	0.0	37,289,412	52.1	81,078,272	0.0662	11.9
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									

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.

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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	201301	DANGSUGAR	11 : MKT	21 : 0-6,499	2	7,400	0	7,400	0
NSE	NSE	201301	DANGSUGAR	11 : MKT	22 : 6,500-34,999	2	26,315	0	26,315	0
NSE	NSE	201301	DANGSUGAR	11 : MKT	23 : 35,000-126,499	2	90,170	44,360	45,810	0
NSE	NSE	201301	DANGSUGAR	11 : MKT	24 : 126,500 & above	2	450,000	156,400	293,600	0
NSE	NSE	201301	DANGSUGAR	12 : MLO	21 : 0-6,499	471	1,144,027	15,660	1,128,367	0
NSE	NSE	201301	DANGSUGAR	12 : MLO	22 : 6,500-34,999	411	7,180,117	231,675	6,882,906	0
NSE	NSE	201301	DANGSUGAR	12 : MLO	23 : 35,000-126,499	560	41,605,990	1,459,634	39,109,403	0
NSE	NSE	201301	DANGSUGAR	12 : MLO	24 : 126,500 & above	440	140,783,319	11,929,226	127,950,782	0
NSE	NSE	201301	DANGSUGAR	13 : ITQ	21 : 0-6,499	172	456,957	124,082	296,708	0
NSE	NSE	201301	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	212	3,767,663	1,508,257	2,036,483	0
NSE	NSE	201301	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	349	26,066,104	9,761,717	12,753,753	0
NSE	NSE	201301	DANGSUGAR	13 : ITQ	24 : 126,500 & above	201	51,761,839	19,037,053	19,759,605	0
NSE	NSE	201301	DANGSUGAR	14 : ATQ	21 : 0-6,499	205	573,026	126,199	403,612	0
NSE	NSE	201301	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	263	4,575,747	1,495,207	2,692,408	0
NSE	NSE	201301	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	348	26,485,116	7,335,991	14,643,069	0
NSE	NSE	201301	DANGSUGAR	14 : ATQ	24 : 126,500 & above	215	60,796,680	26,634,775	22,577,805	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.

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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		
ETI	14 : ATQ	21 : 0-6,499	4,165	28,378	79,958	103,486	25,105	-0.0169	
ETI	14 : ATQ	22 : 6,500-34,999	27,200	297,734	713,889	851,957	333,864	-0.0504	
ETI	14 : ATQ	23 : 35,000-126,499	118,170	1,161,098	2,606,641	3,079,457	1,126,477	-0.0543	
ETI	14 : ATQ	24 : 126,500 & above	914,661	3,216,543	2,177,421	4,480,764	1,756,554	-0.0292	
ETI	15 : NTQ	21 : 0-6,499	-	-	8,837	17,480	15,688	-0.0257	
ETI	15 : NTQ	22 : 6,500-34,999	-	96,502	78,031	252,154	182,423	0.0251	
ETI	15 : NTQ	23 : 35,000-126,499	102,914	469,686	619,583	2,149,366	753,284	-0.0473	
ETI	15 : NTQ	24 : 126,500 & above	250,000	23,954,334	11,199,780	5,245,528	988,365	-0.1700	
FBNH	11 : MKT	21 : 0-6,499	41,959	-	-	-	-	0.0218	
FBNH	11 : MKT	22 : 6,500-34,999	25,356	-	-	-	-	0.0872	
FBNH	11 : MKT	24 : 126,500 & above	196,875	-	-	-	-	-0.0100	
FBNH	12 : MLO	21 : 0-6,499	7,761,165	82,337	110,926	90,397	19,162	0.0222	
FBNH	12 : MLO	22 : 6,500-34,999	29,425,259	1,020,891	890,760	697,278	75,212	0.0217	
FBNH	12 : MLO	23 : 35,000-126,499	101,561,090	6,639,681	5,405,213	3,537,284	166,304	0.0076	
FBNH	12 : MLO	24 : 126,500 & above	349,840,740	19,747,733	14,374,186	9,742,348	1,818,816	0.0065	
FBNH	13 : ITQ	21 : 0-6,499	62,182	297,452	246,517	153,407	22,133	0.0029	

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.

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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)
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									
ETI	15 : NTQ	23 : 35,000-126,499									
ETI	15 : NTQ	24 : 126,500 & above									
FBNH	11 : MKT	21 : 0-6,499	0.012040	0	0.0000	0.0	41,959	0.0	0	0.0000	0.0
FBNH	11 : MKT	22 : 6,500-34,999	0.015442	0	0.0000	0.0	25,356	0.0	0	0.0000	0.0
FBNH	11 : MKT	24 : 126,500 & above	0.050000	0	0.0000	0.0	196,875	0.0	0	0.0000	0.0
FBNH	12 : MLO	21 : 0-6,499	0.025797	1,605	0.0100	266.7	7,949,703	16.2	112,679	0.0096	24.5
FBNH	12 : MLO	22 : 6,500-34,999	0.027532	17,200	0.0207	309.9	30,771,555	24.4	1,320,645	0.0125	6.8
FBNH	12 : MLO	23 : 35,000-126,499	0.031411	70,000	0.0100	27.3	105,548,166	35.4	11,722,276	0.0132	19.3
FBNH	12 : MLO	24 : 126,500 & above	0.052389	372,286	0.0054	3705.2	270,493,071	45.0	125,174,197	0.0247	21.3
FBNH	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.

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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	201301	DANGSUGAR	15 : NTQ	21 : 0-6,499	115	361,272	161,484	158,736	0
NSE	NSE	201301	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	273	5,123,588	2,418,360	1,600,473	0
NSE	NSE	201301	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	483	36,729,683	16,036,908	9,623,087	0
NSE	NSE	201301	DANGSUGAR	15 : NTQ	24 : 126,500 & above	299	91,774,668	33,891,206	20,456,255	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.

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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)
FBNH	13 : ITQ	22 : 6,500-34,999	279,381	1,443,254	1,893,904	627,609	54,569	-0.0048
FBNH	13 : ITQ	23 : 35,000-126,499	1,642,144	4,604,460	5,891,593	3,489,336	656,610	-0.0335
FBNH	13 : ITQ	24 : 126,500 & above	5,763,043	6,011,838	5,646,712	6,390,132	1,161,039	0.0051
FBNH	14 : ATQ	21 : 0-6,499	84,659	509,116	647,803	568,409	76,196	0.0165
FBNH	14 : ATQ	22 : 6,500-34,999	655,486	2,509,031	3,883,534	3,825,565	679,453	0.0034
FBNH	14 : ATQ	23 : 35,000-126,499	1,944,535	10,202,686	13,899,021	13,421,284	2,866,320	0.0060
FBNH	14 : ATQ	24 : 126,500 & above	21,455,666	25,124,882	28,412,703	36,865,895	7,068,588	-0.0465
FBNH	15 : NTQ	21 : 0-6,499	16,190	34,603	171,785	335,251	74,992	0.0812
FBNH	15 : NTQ	22 : 6,500-34,999	18,452	499,977	1,311,101	3,146,066	901,267	0.0614
FBNH	15 : NTQ	23 : 35,000-126,499	414,281	3,208,073	6,349,407	13,325,648	4,750,833	0.0331
FBNH	15 : NTQ	24 : 126,500 & above	199,433	8,241,275	16,043,387	22,621,475	6,978,712	-0.0102
FCMB	11 : MKT	21 : 0-6,499	6,255	-	-	-	-	0.0573
FCMB	11 : MKT	22 : 6,500-34,999	21,500	-	-	-	-	0.2707
FCMB	11 : MKT	23 : 35,000-126,499	60,000	-	-	-	-	0.0200
FCMB	12 : MLO	21 : 0-6,499	1,076,717	11,513	10,211	32,966	-	0.0201
FCMB	12 : MLO	22 : 6,500-34,999	6,012,738	105,322	267,297	258,928	8,500	0.0269

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.

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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	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										
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	21 : 0-6,499	0.028297		0	0.0000	0.0	6,255	0.0	0	0.0000	0.0
FCMB	11 : MKT	22 : 6,500-34,999	0.094186		0	0.0000	0.0	21,500	0.0	0	0.0000	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.050000		0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
FCMB	12 : MLO	21 : 0-6,499	0.039377		97	0.0100	1457.0	1,114,840	16.0	16,470	0.0926	282.5
FCMB	12 : MLO	22 : 6,500-34,999	0.035405		0	0.0000	0.0	6,449,250	41.7	203,535	0.0148	17.4

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.

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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	201301	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201301	DIAMONDBNK	12 : MLO	21 : 0-6,499	468	1,049,062	1,173	1,047,889	0	
NSE	NSE	201301	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	475	8,556,219	247,124	8,299,095	0	
NSE	NSE	201301	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	836	62,024,395	2,393,081	59,250,029	0	
NSE	NSE	201301	DIAMONDBNK	12 : MLO	24 : 126,500 & above	1,000	566,487,445	58,709,357	498,540,987	0	
NSE	NSE	201301	DIAMONDBNK	13 : ITQ	21 : 0-6,499	98	275,480	80,105	172,248	0	
NSE	NSE	201301	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	211	3,871,117	1,248,463	2,418,673	0	
NSE	NSE	201301	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	395	30,863,534	10,043,292	18,957,074	0	
NSE	NSE	201301	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	425	180,740,066	73,693,179	66,760,371	0	
NSE	NSE	201301	DIAMONDBNK	14 : ATQ	21 : 0-6,499	162	463,900	140,042	301,813	0	
NSE	NSE	201301	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	253	4,717,161	1,339,247	3,004,385	0	
NSE	NSE	201301	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	489	38,212,986	12,724,144	21,371,430	0	
NSE	NSE	201301	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	518	231,761,384	70,158,294	107,353,618	0	
NSE	NSE	201301	DIAMONDBNK	15 : NTQ	21 : 0-6,499	95	290,291	146,381	76,010	0	
NSE	NSE	201301	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	269	5,058,171	2,646,877	1,726,734	0	
NSE	NSE	201301	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	707	57,628,404	29,476,662	17,496,740	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.

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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)
FCMB	12 : MLO	23 : 35,000-126,499	27,219,272	774,154	1,585,147	1,520,547	70,370	0.0225
FCMB	12 : MLO	24 : 126,500 & above	268,331,715	12,700,361	9,282,826	15,371,137	1,192,160	0.0277
FCMB	13 : ITQ	21 : 0-6,499	3,180	25,853	75,269	79,871	23,284	-0.0097
FCMB	13 : ITQ	22 : 6,500-34,999	20,000	265,750	531,343	585,849	55,426	-0.0089
FCMB	13 : ITQ	23 : 35,000-126,499	294,010	1,266,901	2,595,188	3,321,494	1,137,625	-0.0197
FCMB	13 : ITQ	24 : 126,500 & above	8,201,023	6,235,189	6,670,288	10,799,571	3,401,311	-0.0488
FCMB	14 : ATQ	21 : 0-6,499	10,087	34,579	72,266	120,832	22,298	0.0218
FCMB	14 : ATQ	22 : 6,500-34,999	18,701	276,012	628,811	1,019,943	11,000	-0.0263
FCMB	14 : ATQ	23 : 35,000-126,499	473,406	1,804,778	3,154,355	4,716,001	766,731	-0.0039
FCMB	14 : ATQ	24 : 126,500 & above	18,858,591	10,831,400	22,093,346	17,855,718	7,420,103	-0.0510
FCMB	15 : NTQ	21 : 0-6,499	-	4,762	1,000	34,057	19,238	-0.0191
FCMB	15 : NTQ	22 : 6,500-34,999	-	19,852	104,873	425,103	95,667	-0.0150
FCMB	15 : NTQ	23 : 35,000-126,499	150,000	592,616	1,268,486	3,301,192	1,277,831	-0.0184
FCMB	15 : NTQ	24 : 126,500 & above	7,476,014	5,073,186	22,760,080	11,337,093	6,866,181	-0.0235
FIDELITYBK	11 : MKT	21 : 0-6,499	2,700	-	-	-	-	0.0426
FIDELITYBK	11 : MKT	22 : 6,500-34,999	50,000	-	-	-	-	0.0338

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.

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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	12 : MLO	23 : 35,000-126,499	0.039937		0	0.0000	0.0	29,155,739	133.6	2,250,173	0.0152	25.9
FCMB	12 : MLO	24 : 126,500 & above	0.057685	1,223,283	0.0045	0.0	190,526,503	89.7	115,496,874	0.0254	11.8	
FCMB	13 : ITQ	21 : 0-6,499										
FCMB	13 : ITQ	22 : 6,500-34,999										
FCMB	13 : ITQ	23 : 35,000-126,499										
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	0.010000		0	0.0000	0.0	2,700	0.0	0	0.0000	0.0
FIDELITYBK	11 : MKT	22 : 6,500-34,999	0.026200		0	0.0000	0.0	50,000	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.

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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	201301	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	999	523,934,421	230,678,515	116,289,634	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.

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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	11 : MKT	23 : 35,000-126,499	68,081	-	-	-	-	0.0300	
FIDELITYBK	11 : MKT	24 : 126,500 & above	82,468	-	172,922	-	-	0.0597	
FIDELITYBK	12 : MLO	21 : 0-6,499	1,452,841	819	15,874	43,055	1,333	0.0184	
FIDELITYBK	12 : MLO	22 : 6,500-34,999	10,647,760	119,234	216,302	180,319	-	0.0166	
FIDELITYBK	12 : MLO	23 : 35,000-126,499	59,364,980	2,394,377	2,923,339	1,824,647	207,100	0.0094	
FIDELITYBK	12 : MLO	24 : 126,500 & above	462,015,674	34,080,354	28,312,254	19,138,809	3,456,798	0.0044	
FIDELITYBK	13 : ITQ	21 : 0-6,499	600	50,981	63,895	68,897	18,331	0.0012	
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	139,417	424,420	469,768	626,616	124,205	0.0001	
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	964,788	2,479,783	4,469,613	2,606,475	311,607	-0.0105	
FIDELITYBK	13 : ITQ	24 : 126,500 & above	17,886,000	14,449,948	16,462,612	20,088,143	2,165,685	0.0055	
FIDELITYBK	14 : ATQ	21 : 0-6,499	11,311	58,908	140,785	179,613	19,965	0.0029	
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	175,951	781,900	1,217,615	1,654,880	243,470	0.0057	
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	905,123	4,683,723	7,350,297	7,723,241	1,024,025	-0.0076	
FIDELITYBK	14 : ATQ	24 : 126,500 & above	9,626,137	22,328,607	24,974,352	35,290,973	7,713,301	-0.0140	
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	5,000	16,120	51,685	31,176	0.0097	
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	10,000	196,200	269,335	891,332	266,082	0.0128	

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.

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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	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	68,081	0.0	0	0.0000	0.0
FIDELITYBK	11 : MKT	24 : 126,500 & above	0.050000	0	0.0000	0.0	255,390	57.7	0	0.0000	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.019309	5,350	0.0107	456.0	1,495,172	19.0	13,400	0.0178	985.7
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.019853	6,600	0.0100	512.8	11,000,561	20.0	166,847	0.0086	76.1
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.021226	57,000	0.0100	1015.2	62,411,004	37.3	4,404,860	0.0111	187.2
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.030658	2,269,902	0.0308	898.9	407,680,250	92.0	139,529,217	0.0213	6.5
FIDELITYBK	13 : ITQ	21 : 0-6,499									
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									

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.

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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	201301	DNMEYER	12 : MLO	21 : 0-6,499	24	57,638	0	55,575	0
NSE	NSE	201301	DNMEYER	12 : MLO	22 : 6,500-34,999	8	132,019	21,562	110,457	0
NSE	NSE	201301	DNMEYER	12 : MLO	23 : 35,000-126,499	3	154,000	0	154,000	0
NSE	NSE	201301	DNMEYER	12 : MLO	24 : 126,500 & above	2	417,770	211,770	206,000	0
NSE	NSE	201301	DNMEYER	13 : ITQ	21 : 0-6,499	8	20,088	7,776	0	0
NSE	NSE	201301	DNMEYER	13 : ITQ	22 : 6,500-34,999	7	114,565	33,051	44,632	0
NSE	NSE	201301	DNMEYER	14 : ATQ	21 : 0-6,499	12	29,115	13,000	6,551	0
NSE	NSE	201301	DNMEYER	14 : ATQ	23 : 35,000-126,499	2	210,000	0	4,000	0
NSE	NSE	201301	DNMEYER	14 : ATQ	24 : 126,500 & above	1	140,000	0	53,848	0
NSE	NSE	201301	DNMEYER	15 : NTQ	21 : 0-6,499	2	529	0	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.

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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)
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	230,660	741,788	1,872,152	7,782,999	3,598,431	-0.0053
FIDELITYBK	15 : NTQ	24 : 126,500 & above	6,167,728	6,635,389	9,825,899	44,980,946	17,482,950	-0.0082
FIDSON	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	-0.0300
FIDSON	12 : MLO	21 : 0-6,499	169,395	-	-	6,134	3,500	0.0259
FIDSON	12 : MLO	22 : 6,500-34,999	1,935,349	80,654	4,770	65,004	24,447	0.0179
FIDSON	12 : MLO	23 : 35,000-126,499	11,241,616	191,995	394,012	525,390	67,101	0.0130
FIDSON	12 : MLO	24 : 126,500 & above	38,113,916	1,613,569	2,548,438	2,406,872	715,644	0.0234
FIDSON	13 : ITQ	21 : 0-6,499	2,500	6,000	5,500	11,416	11,158	-0.0126
FIDSON	13 : ITQ	22 : 6,500-34,999	-	63,166	109,307	438,810	60,916	-0.0102
FIDSON	13 : ITQ	23 : 35,000-126,499	-	503,100	641,500	1,309,100	422,786	-0.0070
FIDSON	13 : ITQ	24 : 126,500 & above	-	2,280,000	560,680	5,889,279	877,434	-0.0203
FIDSON	14 : ATQ	21 : 0-6,499	-	4,000	6,772	40,762	49,300	-0.0145
FIDSON	14 : ATQ	22 : 6,500-34,999	-	57,000	173,114	242,805	160,456	-0.0128
FIDSON	14 : ATQ	23 : 35,000-126,499	35,500	515,484	642,800	1,322,240	714,300	-0.0166
FIDSON	14 : ATQ	24 : 126,500 & above	-	581,000	572,700	3,888,374	1,423,467	-0.0280
FIDSON	15 : NTQ	21 : 0-6,499	-	2,370	-	2,700	5,040	-0.0595

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.

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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	15 : NTQ	23 : 35,000-126,499										
FIDELITYBK	15 : NTQ	24 : 126,500 & above										
FIDSON	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
FIDSON	12 : MLO	21 : 0-6,499	0.025823		0	0.0000	0.0	179,029	57.4	0	0.0000	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.023765		0	0.0000	0.0	2,077,724	112.2	56,500	0.0101	0.0
FIDSON	12 : MLO	23 : 35,000-126,499	0.023484	50,000	0.0068	0.0	11,638,337	83.4	792,777	0.0100	2.7	
FIDSON	12 : MLO	24 : 126,500 & above	0.043280	628,000	0.0096	0.0	27,318,045	271.1	17,912,143	0.0208	100.6	
FIDSON	13 : ITQ	21 : 0-6,499										
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										

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.

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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	201301	ETI	11 : MKT	21 : 0-6,499	1	985	0	985	0
NSE	NSE	201301	ETI	11 : MKT	22 : 6,500-34,999	1	25,000	0	25,000	0
NSE	NSE	201301	ETI	12 : MLO	21 : 0-6,499	659	958,349	8,931	946,844	0
NSE	NSE	201301	ETI	12 : MLO	22 : 6,500-34,999	278	4,990,376	114,792	4,774,451	0
NSE	NSE	201301	ETI	12 : MLO	23 : 35,000-126,499	339	22,981,434	2,129,295	20,440,112	0
NSE	NSE	201301	ETI	12 : MLO	24 : 126,500 & above	162	139,737,257	19,375,648	118,367,684	0
NSE	NSE	201301	ETI	13 : ITQ	21 : 0-6,499	204	470,317	144,475	267,203	0
NSE	NSE	201301	ETI	13 : ITQ	22 : 6,500-34,999	200	3,626,922	1,514,007	1,554,469	0
NSE	NSE	201301	ETI	13 : ITQ	23 : 35,000-126,499	299	22,041,592	9,460,508	8,158,551	0
NSE	NSE	201301	ETI	13 : ITQ	24 : 126,500 & above	142	34,782,729	15,442,873	8,427,758	0
NSE	NSE	201301	ETI	14 : ATQ	21 : 0-6,499	270	539,243	193,280	259,892	0
NSE	NSE	201301	ETI	14 : ATQ	22 : 6,500-34,999	303	6,277,631	1,625,509	2,615,405	0
NSE	NSE	201301	ETI	14 : ATQ	23 : 35,000-126,499	376	26,890,446	10,626,832	9,559,907	0
NSE	NSE	201301	ETI	14 : ATQ	24 : 126,500 & above	154	41,990,651	14,623,237	13,334,456	0
NSE	NSE	201301	ETI	15 : NTQ	21 : 0-6,499	108	309,928	149,414	59,412	0
NSE	NSE	201301	ETI	15 : NTQ	22 : 6,500-34,999	242	4,937,709	1,880,861	781,310	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.

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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)
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	145,000	123,960	-0.0208
FIDSON	15 : NTQ	23 : 35,000-126,499	-	100,000	504,070	593,964	584,120	-0.0547
FIDSON	15 : NTQ	24 : 126,500 & above	-	-	544,200	2,766,927	461,400	-0.0586
FLOURMILL	11 : MKT	21 : 0-6,499	3,670	-	-	-	-	1.5067
FLOURMILL	12 : MLO	21 : 0-6,499	682,280	20,798	14,950	24,403	1,294	0.6614
FLOURMILL	12 : MLO	22 : 6,500-34,999	1,581,278	83,450	50,533	88,899	22,696	0.2660
FLOURMILL	12 : MLO	23 : 35,000-126,499	2,829,050	59,676	150,090	181,168	39,819	0.2921
FLOURMILL	12 : MLO	24 : 126,500 & above	1,755,830	-	2,003	156,729	-	2.2432
FLOURMILL	13 : ITQ	21 : 0-6,499	1,388	35,583	68,895	117,878	10,151	-0.2833
FLOURMILL	13 : ITQ	22 : 6,500-34,999	24,460	95,134	134,239	346,926	76,569	-0.5374
FLOURMILL	13 : ITQ	23 : 35,000-126,499	2,000	100,521	30,563	299,917	52,493	-0.4781
FLOURMILL	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
FLOURMILL	14 : ATQ	21 : 0-6,499	10,000	22,807	46,115	57,334	31,239	-0.2878
FLOURMILL	14 : ATQ	22 : 6,500-34,999	30,000	11,321	29,783	119,167	65,201	-0.8952
FLOURMILL	14 : ATQ	23 : 35,000-126,499	-	-	153,084	158,192	270,665	-0.2809
FLOURMILL	14 : ATQ	24 : 126,500 & above	692,900	-	33,800	14,575	-	-2.2255

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.

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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	15 : NTQ	22 : 6,500-34,999										
FIDSON	15 : NTQ	23 : 35,000-126,499										
FIDSON	15 : NTQ	24 : 126,500 & above										
FLOURMILL	11 : MKT	21 : 0-6,499	1.267972		0	0.0000	0.0	3,670	0.0	0	0.0000	0.0
FLOURMILL	12 : MLO	21 : 0-6,499	0.883101		0	0.0000	0.0	714,606	45.2	30,187	0.1394	20.0
FLOURMILL	12 : MLO	22 : 6,500-34,999	1.090586		0	0.0000	0.0	1,409,631	99.5	422,044	0.1079	29.4
FLOURMILL	12 : MLO	23 : 35,000-126,499	1.328836		0	0.0000	0.0	1,727,594	396.9	1,620,833	0.2021	14.6
FLOURMILL	12 : MLO	24 : 126,500 & above	2.742123		0	0.0000	0.0	932,120	0.0	982,442	0.6402	112.4
FLOURMILL	13 : ITQ	21 : 0-6,499										
FLOURMILL	13 : ITQ	22 : 6,500-34,999										
FLOURMILL	13 : ITQ	23 : 35,000-126,499										
FLOURMILL	13 : ITQ	24 : 126,500 & above										
FLOURMILL	14 : ATQ	21 : 0-6,499										
FLOURMILL	14 : ATQ	22 : 6,500-34,999										
FLOURMILL	14 : ATQ	23 : 35,000-126,499										
FLOURMILL	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.

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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	201301	ETI	15 : NTQ	23 : 35,000-126,499	412	30,182,874	12,708,667	5,625,964	0
NSE	NSE	201301	ETI	15 : NTQ	24 : 126,500 & above	256	115,329,748	36,409,970	43,422,664	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.

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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)
FLOURMILL	15 : NTQ	21 : 0-6,499	-	-	5,146	11,684	7,164	-1.5309
FLOURMILL	15 : NTQ	22 : 6,500-34,999	-	20,655	83,504	76,264	11,322	0.4107
FLOURMILL	15 : NTQ	23 : 35,000-126,499	85,000	184,442	-	309,026	53,003	-1.4074
FLOURMILL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
GUARANTY	11 : MKT	21 : 0-6,499	34,283	2,763	-	-	2,709	-0.0208
GUARANTY	11 : MKT	23 : 35,000-126,499	135,508	-	-	-	-	0.0174
GUARANTY	12 : MLO	21 : 0-6,499	4,612,459	82,242	84,537	73,540	2,999	0.0393
GUARANTY	12 : MLO	22 : 6,500-34,999	18,649,035	866,508	574,510	723,104	25,000	0.0333
GUARANTY	12 : MLO	23 : 35,000-126,499	73,302,583	5,001,178	3,918,683	3,284,886	163,312	0.0133
GUARANTY	12 : MLO	24 : 126,500 & above	246,322,358	11,350,499	11,409,447	5,989,952	1,374,331	0.1038
GUARANTY	13 : ITQ	21 : 0-6,499	53,632	216,636	313,347	163,085	31,599	-0.0137
GUARANTY	13 : ITQ	22 : 6,500-34,999	332,773	1,514,468	1,418,916	837,151	171,137	-0.0143
GUARANTY	13 : ITQ	23 : 35,000-126,499	1,458,203	4,540,842	6,227,743	4,145,991	418,011	-0.0287
GUARANTY	13 : ITQ	24 : 126,500 & above	4,416,976	6,640,514	7,842,977	11,172,762	1,017,164	0.0182
GUARANTY	14 : ATQ	21 : 0-6,499	60,670	240,917	493,682	369,925	75,784	0.0174
GUARANTY	14 : ATQ	22 : 6,500-34,999	377,886	1,250,330	2,217,336	2,017,547	210,265	0.0148

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.

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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)
FLOURMILL	15 : NTQ	21 : 0-6,499									
FLOURMILL	15 : NTQ	22 : 6,500-34,999									
FLOURMILL	15 : NTQ	23 : 35,000-126,499									
FLOURMILL	15 : NTQ	24 : 126,500 & above									
GUARANTY	11 : MKT	21 : 0-6,499	0.042752	0	0.0000	0.0	39,755	230.9	0	0.0000	0.0
GUARANTY	11 : MKT	23 : 35,000-126,499	0.030481	0	0.0000	0.0	135,508	0.0	0	0.0000	0.0
GUARANTY	12 : MLO	21 : 0-6,499	0.055566	19,913	0.0123	531.1	4,702,917	29.5	138,530	0.0530	72.2
GUARANTY	12 : MLO	22 : 6,500-34,999	0.049942	169,486	0.0651	825.2	19,360,066	61.7	1,394,616	0.0159	79.5
GUARANTY	12 : MLO	23 : 35,000-126,499	0.052194	293,192	0.1920	735.8	74,499,852	65.0	11,082,858	0.0206	27.0
GUARANTY	12 : MLO	24 : 126,500 & above	0.192889	87,245	0.0059	0.0	156,440,952	79.4	120,823,367	0.0891	32.1
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									

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.

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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	201301	FBNH	11 : MKT	21 : 0-6,499	16	41,959	0	41,959	0
NSE	NSE	201301	FBNH	11 : MKT	22 : 6,500-34,999	2	25,356	0	25,356	0
NSE	NSE	201301	FBNH	11 : MKT	24 : 126,500 & above	1	196,875	0	196,875	0
NSE	NSE	201301	FBNH	12 : MLO	21 : 0-6,499	3,523	8,118,119	49,290	8,063,987	0
NSE	NSE	201301	FBNH	12 : MLO	22 : 6,500-34,999	2,020	32,984,076	806,545	32,109,400	0
NSE	NSE	201301	FBNH	12 : MLO	23 : 35,000-126,499	1,695	123,216,280	5,119,768	117,340,442	0
NSE	NSE	201301	FBNH	12 : MLO	24 : 126,500 & above	1,058	476,415,309	68,316,455	396,039,554	0
NSE	NSE	201301	FBNH	13 : ITQ	21 : 0-6,499	408	1,055,241	230,583	790,174	0
NSE	NSE	201301	FBNH	13 : ITQ	22 : 6,500-34,999	385	6,741,600	2,066,146	4,347,723	0
NSE	NSE	201301	FBNH	13 : ITQ	23 : 35,000-126,499	433	31,110,701	12,476,810	16,764,047	0
NSE	NSE	201301	FBNH	13 : ITQ	24 : 126,500 & above	191	62,608,243	26,568,798	25,222,655	0
NSE	NSE	201301	FBNH	14 : ATQ	21 : 0-6,499	1,181	2,732,876	681,092	1,933,537	0
NSE	NSE	201301	FBNH	14 : ATQ	22 : 6,500-34,999	1,077	18,465,377	5,384,950	12,033,746	0
NSE	NSE	201301	FBNH	14 : ATQ	23 : 35,000-126,499	952	70,967,146	20,619,281	43,783,593	0
NSE	NSE	201301	FBNH	14 : ATQ	24 : 126,500 & above	591	273,921,904	76,965,984	139,929,894	0
NSE	NSE	201301	FBNH	15 : NTQ	21 : 0-6,499	775	2,063,525	1,084,395	745,965	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.

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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	14 : ATQ	23 : 35,000-126,499	1,826,563	5,485,863	10,283,880	9,142,429	1,067,910	0.0016
GUARANTY	14 : ATQ	24 : 126,500 & above	3,703,116	11,828,649	8,885,022	6,908,918	2,843,317	-0.0251
GUARANTY	15 : NTQ	21 : 0-6,499	15,833	29,621	111,116	231,543	75,730	0.0786
GUARANTY	15 : NTQ	22 : 6,500-34,999	83,502	364,993	875,953	1,840,705	583,920	0.0513
GUARANTY	15 : NTQ	23 : 35,000-126,499	365,875	2,304,568	5,218,443	10,170,475	2,484,167	0.0160
GUARANTY	15 : NTQ	24 : 126,500 & above	1,383,636	11,747,656	7,799,072	13,875,231	4,063,465	0.0047
GUINNESS	12 : MLO	21 : 0-6,499	1,204,183	45,261	34,403	13,775	2,566	1.5727
GUINNESS	12 : MLO	22 : 6,500-34,999	2,151,366	159,417	64,871	120,602	17,711	-0.1279
GUINNESS	12 : MLO	23 : 35,000-126,499	2,070,232	81,755	59,200	185,626	24,523	1.5686
GUINNESS	12 : MLO	24 : 126,500 & above	1,089,319	1,627	-	-	-	5.3490
GUINNESS	13 : ITQ	21 : 0-6,499	27,793	128,029	119,851	129,281	33,113	-1.6077
GUINNESS	13 : ITQ	22 : 6,500-34,999	39,572	175,049	202,307	278,949	39,417	-0.8017
GUINNESS	13 : ITQ	23 : 35,000-126,499	174,000	25,000	36,828	90,895	57,588	-5.6996
GUINNESS	13 : ITQ	24 : 126,500 & above	177,491	-	-	509	-	0.3892
GUINNESS	14 : ATQ	21 : 0-6,499	25,409	85,304	123,506	129,675	60,857	-0.4407
GUINNESS	14 : ATQ	22 : 6,500-34,999	52,742	116,551	71,656	433,417	89,638	0.2974

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.

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(Order Execution Detail Over Market Maker Stocks)



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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	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	12 : MLO	21 : 0-6,499	2.533700	15,057	0.0665	134.4	1,184,486	14.6	100,645	0.3013	11.8
GUINNESS	12 : MLO	22 : 6,500-34,999	2.411112	8,000	0.0050	0.0	1,915,641	83.3	595,046	0.2875	6.9
GUINNESS	12 : MLO	23 : 35,000-126,499	2.522921	0	0.0000	0.0	1,311,088	119.5	1,110,248	0.1539	63.7
GUINNESS	12 : MLO	24 : 126,500 & above	4.378909	0	0.0000	0.0	177,491	0.0	913,455	0.4333	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									

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.

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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	201301	FBNH	15 : NTQ	22 : 6,500-34,999	1,030	18,283,170	8,668,876	6,965,492	0
NSE	NSE	201301	FBNH	15 : NTQ	23 : 35,000-126,499	1,217	90,168,718	41,087,056	33,708,372	0
NSE	NSE	201301	FBNH	15 : NTQ	24 : 126,500 & above	812	322,429,338	167,444,290	85,081,475	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.

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Market Execution Quality Detail: January 2013

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	14 : ATQ	23 : 35,000-126,499	105,000	9,937	17,703	93,649	105,396	0.5339
GUINNESS	15 : NTQ	21 : 0-6,499	-	16,000	21,130	49,798	18,555	0.0868
GUINNESS	15 : NTQ	22 : 6,500-34,999	15,714	81,109	64,828	135,057	34,100	-0.3636
GUINNESS	15 : NTQ	23 : 35,000-126,499	72,338	-	80,782	86,200	14,300	-0.6595
GUINNESS	15 : NTQ	24 : 126,500 & above	384,500	5,500	622,287	-	-	-7.4804
INTBREW	11 : MKT	22 : 6,500-34,999	15,000	-	-	-	-	-0.0700
INTBREW	12 : MLO	21 : 0-6,499	555,150	4,305	1,500	8,934	132	0.4145
INTBREW	12 : MLO	22 : 6,500-34,999	2,610,742	157,509	106,942	63,900	8,144	0.3525
INTBREW	12 : MLO	23 : 35,000-126,499	4,919,488	276,413	325,508	101,445	29,000	0.3274
INTBREW	12 : MLO	24 : 126,500 & above	6,905,564	-	150,000	680	-	-0.0529
INTBREW	13 : ITQ	21 : 0-6,499	6,750	17,712	40,143	78,197	24,912	-0.4531
INTBREW	13 : ITQ	22 : 6,500-34,999	27,900	198,572	306,175	281,379	76,375	-0.4141
INTBREW	13 : ITQ	23 : 35,000-126,499	1,000	228,917	371,817	578,235	203,250	-0.4707
INTBREW	13 : ITQ	24 : 126,500 & above	100,000	217,700	2,500,000	50,005	-	-0.2012
INTBREW	14 : ATQ	21 : 0-6,499	3,000	11,650	8,850	25,430	44,287	-0.6788
INTBREW	14 : ATQ	22 : 6,500-34,999	-	90,870	131,424	334,676	60,650	-0.6123

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.

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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	14 : ATQ	23 : 35,000-126,499										
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	0.240000		0	0.0000	0.0	15,000	0.0	0	0.0000	0.0
INTBREW	12 : MLO	21 : 0-6,499	0.484816		0	0.0000	0.0	533,574	22.9	36,952	0.0528	0.0
INTBREW	12 : MLO	22 : 6,500-34,999	0.435006		0	0.0000	0.0	2,700,864	32.3	246,373	0.1439	23.9
INTBREW	12 : MLO	23 : 35,000-126,499	0.568827	61,875	0.0146	0.0	4,150,708	88.6	1,487,071	0.1681	58.4	
INTBREW	12 : MLO	24 : 126,500 & above	0.566452		0	0.0000	0.0	6,114,486	3.3	941,758	0.0656	0.8
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										

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.

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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	201301	FCMB	11 : MKT	21 : 0-6,499	4	6,255	0	6,255	0	
NSE	NSE	201301	FCMB	11 : MKT	22 : 6,500-34,999	2	21,500	0	21,500	0	
NSE	NSE	201301	FCMB	11 : MKT	23 : 35,000-126,499	1	60,000	0	60,000	0	
NSE	NSE	201301	FCMB	12 : MLO	21 : 0-6,499	541	1,141,615	10,208	1,131,407	0	
NSE	NSE	201301	FCMB	12 : MLO	22 : 6,500-34,999	401	6,806,159	129,962	6,652,785	0	
NSE	NSE	201301	FCMB	12 : MLO	23 : 35,000-126,499	436	33,243,340	1,572,516	31,405,912	0	
NSE	NSE	201301	FCMB	12 : MLO	24 : 126,500 & above	536	363,792,059	44,374,865	307,246,660	0	
NSE	NSE	201301	FCMB	13 : ITQ	21 : 0-6,499	135	352,654	94,660	239,235	0	
NSE	NSE	201301	FCMB	13 : ITQ	22 : 6,500-34,999	142	2,557,013	821,104	1,557,097	0	
NSE	NSE	201301	FCMB	13 : ITQ	23 : 35,000-126,499	236	18,659,960	6,216,965	9,544,813	0	
NSE	NSE	201301	FCMB	13 : ITQ	24 : 126,500 & above	225	86,826,660	26,243,053	37,047,359	0	
NSE	NSE	201301	FCMB	14 : ATQ	21 : 0-6,499	223	532,803	195,433	281,353	0	
NSE	NSE	201301	FCMB	14 : ATQ	22 : 6,500-34,999	202	3,584,716	1,182,447	2,147,755	0	
NSE	NSE	201301	FCMB	14 : ATQ	23 : 35,000-126,499	314	22,932,082	6,780,785	12,181,417	0	
NSE	NSE	201301	FCMB	14 : ATQ	24 : 126,500 & above	422	193,394,407	54,044,562	85,368,072	0	
NSE	NSE	201301	FCMB	15 : NTQ	21 : 0-6,499	107	297,500	165,471	68,895	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.

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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	14 : ATQ	23 : 35,000-126,499	-	77,140	182,110	543,846	175,289	-0.5468
INTBREW	14 : ATQ	24 : 126,500 & above	-	2,512,491	12,293	172,607	-	-0.1000
INTBREW	15 : NTQ	21 : 0-6,499	-	1,000	-	5,000	1,200	-0.4895
INTBREW	15 : NTQ	22 : 6,500-34,999	-	-	-	89,192	17,800	-0.1868
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	61,250	269,704	107,856	-0.3043
INTBREW	15 : NTQ	24 : 126,500 & above	-	-	-	-	82,400	-0.0099
JBERGER	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.5900
JBERGER	12 : MLO	21 : 0-6,499	320,290	3,923	1,756	17,183	11,286	0.6502
JBERGER	12 : MLO	22 : 6,500-34,999	1,238,584	15,715	48,638	5,872	-	0.7547
JBERGER	12 : MLO	23 : 35,000-126,499	2,323,187	51,974	99,052	61,055	2,500	0.0090
JBERGER	12 : MLO	24 : 126,500 & above	1,522,241	227,900	-	-	165,648	1.7741
JBERGER	13 : ITQ	21 : 0-6,499	-	1,630	42,371	32,000	5,862	-1.4275
JBERGER	13 : ITQ	22 : 6,500-34,999	-	14,865	35,141	182,242	96,056	-0.7833
JBERGER	13 : ITQ	23 : 35,000-126,499	-	52,427	50,200	191,619	-	-1.2899
JBERGER	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
JBERGER	14 : ATQ	21 : 0-6,499	2,000	5,834	14,527	15,550	6,470	-1.2157

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.

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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	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										
JBERGER	11 : MKT	21 : 0-6,499	0.590000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
JBERGER	12 : MLO	21 : 0-6,499	0.733696		0	0.0000	0.0	337,957	115.6	16,481	0.1185	26.1
JBERGER	12 : MLO	22 : 6,500-34,999	0.685045		0	0.0000	0.0	1,067,076	29.5	247,464	0.0958	13.6
JBERGER	12 : MLO	23 : 35,000-126,499	0.606821		0	0.0000	0.0	1,824,368	5.7	713,400	0.1268	81.9
JBERGER	12 : MLO	24 : 126,500 & above	1.965968		0	0.0000	0.0	1,003,392	417.3	912,397	1.5025	5.2
JBERGER	13 : ITQ	21 : 0-6,499										
JBERGER	13 : ITQ	22 : 6,500-34,999										
JBERGER	13 : ITQ	23 : 35,000-126,499										
JBERGER	13 : ITQ	24 : 126,500 & above										
JBERGER	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.

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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	201301	FCMB	15 : NTQ	22 : 6,500-34,999	159	2,892,183	1,286,620	811,978	0
NSE	NSE	201301	FCMB	15 : NTQ	23 : 35,000-126,499	422	30,434,009	11,886,822	8,666,990	0
NSE	NSE	201301	FCMB	15 : NTQ	24 : 126,500 & above	533	252,117,913	87,672,070	66,678,987	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.

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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)
JBERGER	14 : ATQ	22 : 6,500-34,999	-	79,000	38,500	122,000	22,950	-1.3917
JBERGER	14 : ATQ	23 : 35,000-126,499	-	41,850	24,092	94,950	59,272	-0.6907
JBERGER	14 : ATQ	24 : 126,500 & above	-	-	-	33,830	-	-1.8674
JBERGER	15 : NTQ	21 : 0-6,499	-	5,523	3,850	5,000	-	-0.5375
JBERGER	15 : NTQ	22 : 6,500-34,999	-	30,214	15,294	129,015	25,466	-1.6743
JBERGER	15 : NTQ	23 : 35,000-126,499	-	-	45,777	6,591	113,453	-1.9726
JBERGER	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NASCON	11 : MKT	21 : 0-6,499	2,500	-	-	-	-	-0.0100
NASCON	11 : MKT	23 : 35,000-126,499	25,000	-	25,000	-	-	0.3800
NASCON	12 : MLO	21 : 0-6,499	532,242	900	5,634	2,952	-	0.1629
NASCON	12 : MLO	22 : 6,500-34,999	3,640,314	137,947	144,737	164,638	25,997	0.0974
NASCON	12 : MLO	23 : 35,000-126,499	16,040,238	958,484	541,428	421,759	139,060	0.0754
NASCON	12 : MLO	24 : 126,500 & above	29,760,697	429,552	851,260	1,311,896	201,820	0.2140
NASCON	13 : ITQ	21 : 0-6,499	5,000	29,840	76,974	97,413	20,156	0.0052
NASCON	13 : ITQ	22 : 6,500-34,999	24,750	256,925	512,634	524,008	269,950	-0.1492
NASCON	13 : ITQ	23 : 35,000-126,499	190,210	1,170,793	1,625,297	2,839,491	1,009,749	-0.1845

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.

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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)	
JBERGER	14 : ATQ	22 : 6,500-34,999										
JBERGER	14 : ATQ	23 : 35,000-126,499										
JBERGER	14 : ATQ	24 : 126,500 & above										
JBERGER	15 : NTQ	21 : 0-6,499										
JBERGER	15 : NTQ	22 : 6,500-34,999										
JBERGER	15 : NTQ	23 : 35,000-126,499										
JBERGER	15 : NTQ	24 : 126,500 & above										
NASCON	11 : MKT	21 : 0-6,499	0.190000		0	0.0000	0.0	2,500	0.0	0	0.0000	0.0
NASCON	11 : MKT	23 : 35,000-126,499	0.550000		0	0.0000	0.0	50,000	91.6	0	0.0000	0.0
NASCON	12 : MLO	21 : 0-6,499	0.167698		0	0.0000	0.0	546,567	446.0	11,769	0.0060	0.0
NASCON	12 : MLO	22 : 6,500-34,999	0.156194	20,000	0.0100	2617.7	3,835,473	68.8	274,800	0.0336	0.0	
NASCON	12 : MLO	23 : 35,000-126,499	0.192024		0	0.0000	0.0	14,034,400	112.6	4,192,885	0.0530	6.9
NASCON	12 : MLO	24 : 126,500 & above	0.418195		0	0.0000	0.0	8,636,692	130.8	23,918,533	0.1195	10.1
NASCON	13 : ITQ	21 : 0-6,499										
NASCON	13 : ITQ	22 : 6,500-34,999										
NASCON	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.

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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	201301	FIDELITYBK	11 : MKT	21 : 0-6,499	2	2,700	0	2,700	0	
NSE	NSE	201301	FIDELITYBK	11 : MKT	22 : 6,500-34,999	3	50,000	0	50,000	0	
NSE	NSE	201301	FIDELITYBK	11 : MKT	23 : 35,000-126,499	1	68,081	0	68,081	0	
NSE	NSE	201301	FIDELITYBK	11 : MKT	24 : 126,500 & above	1	255,390	0	255,390	0	
NSE	NSE	201301	FIDELITYBK	12 : MLO	21 : 0-6,499	550	1,513,922	0	1,513,922	0	
NSE	NSE	201301	FIDELITYBK	12 : MLO	22 : 6,500-34,999	663	11,309,370	116,709	11,174,008	0	
NSE	NSE	201301	FIDELITYBK	12 : MLO	23 : 35,000-126,499	910	69,303,311	2,008,363	66,872,864	0	
NSE	NSE	201301	FIDELITYBK	12 : MLO	24 : 126,500 & above	1,238	618,874,361	59,646,820	549,479,369	0	
NSE	NSE	201301	FIDELITYBK	13 : ITQ	21 : 0-6,499	93	271,749	41,285	222,104	0	
NSE	NSE	201301	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	149	2,635,642	635,607	1,889,951	0	
NSE	NSE	201301	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	250	19,773,431	7,225,843	11,650,888	0	
NSE	NSE	201301	FIDELITYBK	13 : ITQ	24 : 126,500 & above	337	162,871,314	51,915,620	77,028,261	0	
NSE	NSE	201301	FIDELITYBK	14 : ATQ	21 : 0-6,499	213	631,891	168,119	424,522	0	
NSE	NSE	201301	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	379	6,586,315	1,833,933	4,397,684	0	
NSE	NSE	201301	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	506	39,254,375	13,660,454	22,647,409	0	
NSE	NSE	201301	FIDELITYBK	14 : ATQ	24 : 126,500 & above	634	243,087,983	84,665,234	107,255,127	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.

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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)
NASCON	13 : ITQ	24 : 126,500 & above	750,000	750,000	1,609,176	200,000	305,303	-0.1187
NASCON	14 : ATQ	21 : 0-6,499	5,500	23,018	48,320	46,550	20,491	-0.0531
NASCON	14 : ATQ	22 : 6,500-34,999	17,476	194,400	373,483	512,388	140,224	-0.1072
NASCON	14 : ATQ	23 : 35,000-126,499	259,093	481,581	217,403	1,865,643	837,453	-0.0953
NASCON	14 : ATQ	24 : 126,500 & above	250,000	580,792	-	1,130,997	54,260	-0.0544
NASCON	15 : NTQ	21 : 0-6,499	-	-	5,800	12,000	6,825	0.1135
NASCON	15 : NTQ	22 : 6,500-34,999	-	51,000	273,579	358,564	82,386	-0.0297
NASCON	15 : NTQ	23 : 35,000-126,499	50,000	101,600	636,390	1,761,457	681,936	0.0037
NASCON	15 : NTQ	24 : 126,500 & above	-	500,000	130,400	263,076	200,000	-0.0664
NB	11 : MKT	21 : 0-6,499	630	1,940	580	-	-	0.0914
NB	12 : MLO	21 : 0-6,499	2,345,142	46,545	50,101	23,010	9	0.5449
NB	12 : MLO	22 : 6,500-34,999	7,224,788	303,859	162,290	80,221	7,000	0.4169
NB	12 : MLO	23 : 35,000-126,499	8,879,456	611,616	467,167	368,931	70,628	0.2993
NB	12 : MLO	24 : 126,500 & above	7,086,510	499,715	111,902	109,752	-	1.0277
NB	13 : ITQ	21 : 0-6,499	74,670	237,063	342,818	240,238	32,485	-0.2697
NB	13 : ITQ	22 : 6,500-34,999	267,419	549,517	999,330	759,614	123,940	-0.3345

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.

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Market Execution Quality Detail: January 2013

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	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									
NASCON	15 : NTQ	24 : 126,500 & above									
NB	11 : MKT	21 : 0-6,499	0.157142	0	0.0000	0.0	3,150	58.3	0	0.0000	0.0
NB	12 : MLO	21 : 0-6,499	0.651365	12,674	0.0175	0.0	2,314,639	22.4	142,462	0.0513	6.7
NB	12 : MLO	22 : 6,500-34,999	0.659492	19,012	0.0007	0.0	6,160,468	19.7	1,600,642	0.1582	5.3
NB	12 : MLO	23 : 35,000-126,499	0.817129	36,168	0.0005	0.0	7,016,569	243.3	3,464,246	0.1996	12.5
NB	12 : MLO	24 : 126,500 & above	1.994181	0	0.0000	0.0	2,231,940	39.0	5,575,939	0.6253	7.2
NB	13 : ITQ	21 : 0-6,499									
NB	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.

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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	201301	FIDELITYBK	15 : NTQ	21 : 0-6,499	118	430,634	199,021	140,471	0
NSE	NSE	201301	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	342	6,434,309	3,145,127	2,095,773	0
NSE	NSE	201301	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	759	61,368,716	32,063,686	18,871,509	0
NSE	NSE	201301	FIDELITYBK	15 : NTQ	24 : 126,500 & above	1,297	653,350,713	265,053,008	127,953,215	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.

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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	13 : ITQ	23 : 35,000-126,499	261,019	521,067	566,040	722,477	13,075	-0.7890
NB	13 : ITQ	24 : 126,500 & above	91,858	150,000	336,815	250,000	-	-0.6600
NB	14 : ATQ	21 : 0-6,499	24,416	152,589	274,516	363,302	89,804	-0.2622
NB	14 : ATQ	22 : 6,500-34,999	199,997	362,720	501,612	919,477	141,315	-0.3766
NB	14 : ATQ	23 : 35,000-126,499	197,290	407,467	568,365	687,675	253,233	-0.2158
NB	14 : ATQ	24 : 126,500 & above	394,540	-	128,000	32,000	8,625	-1.3887
NB	15 : NTQ	21 : 0-6,499	7,345	27,403	74,620	158,676	64,252	-0.3125
NB	15 : NTQ	22 : 6,500-34,999	25,710	36,250	192,312	588,752	322,351	-0.3997
NB	15 : NTQ	23 : 35,000-126,499	59,733	54,349	222,313	551,962	529,742	-0.1772
NB	15 : NTQ	24 : 126,500 & above	-	759,778	-	252,950	500	-1.4767
NESTLE	11 : MKT	21 : 0-6,499	1,305	-	-	-	-	-7.5877
NESTLE	12 : MLO	21 : 0-6,499	911,579	35,092	21,524	17,912	2,056	4.9140
NESTLE	12 : MLO	22 : 6,500-34,999	906,637	47,608	2,252	17,452	7,290	5.2905
NESTLE	12 : MLO	23 : 35,000-126,499	167,135	75,788	-	6,793	-	0.4266
NESTLE	12 : MLO	24 : 126,500 & above	149,292	708	-	-	-	17.1449
NESTLE	13 : ITQ	21 : 0-6,499	35,178	76,222	129,527	134,708	14,562	-6.0140

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.

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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	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									
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	6.878084	0	0.0000	0.0	1,305	0.0	0	0.0000	0.0
NESTLE	12 : MLO	21 : 0-6,499	8.221502	20,418	2.5075	265.3	815,766	44.9	153,284	0.8957	0.3
NESTLE	12 : MLO	22 : 6,500-34,999	11.278113	20,000	1.2171	0.0	697,753	128.5	273,123	0.8885	0.4
NESTLE	12 : MLO	23 : 35,000-126,499	13.862807	0	0.0000	0.0	84,003	136.6	165,713	2.4564	7.4
NESTLE	12 : MLO	24 : 126,500 & above	27.854903	0	0.0000	0.0	0	0.0	150,000	4.4875	0.1
NESTLE	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.

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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	201301	FIDSON	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201301	FIDSON	12 : MLO	21 : 0-6,499	69	179,029	0	179,029	0
NSE	NSE	201301	FIDSON	12 : MLO	22 : 6,500-34,999	121	2,202,923	39,372	2,134,224	0
NSE	NSE	201301	FIDSON	12 : MLO	23 : 35,000-126,499	178	13,300,868	581,750	12,481,114	0
NSE	NSE	201301	FIDSON	12 : MLO	24 : 126,500 & above	128	51,805,124	3,368,232	45,858,188	0
NSE	NSE	201301	FIDSON	13 : ITQ	21 : 0-6,499	28	69,269	24,210	42,059	0
NSE	NSE	201301	FIDSON	13 : ITQ	22 : 6,500-34,999	61	1,155,421	263,930	758,665	0
NSE	NSE	201301	FIDSON	13 : ITQ	23 : 35,000-126,499	117	8,776,890	2,699,710	3,653,038	0
NSE	NSE	201301	FIDSON	13 : ITQ	24 : 126,500 & above	82	32,617,346	7,470,194	11,025,550	0
NSE	NSE	201301	FIDSON	14 : ATQ	21 : 0-6,499	53	150,946	36,232	111,274	0
NSE	NSE	201301	FIDSON	14 : ATQ	22 : 6,500-34,999	101	2,119,787	651,308	848,845	0
NSE	NSE	201301	FIDSON	14 : ATQ	23 : 35,000-126,499	139	10,581,370	3,435,009	4,053,175	0
NSE	NSE	201301	FIDSON	14 : ATQ	24 : 126,500 & above	110	41,150,077	14,603,257	9,081,908	0
NSE	NSE	201301	FIDSON	15 : NTQ	21 : 0-6,499	27	81,882	31,022	12,360	0
NSE	NSE	201301	FIDSON	15 : NTQ	22 : 6,500-34,999	118	2,570,194	956,743	400,076	0
NSE	NSE	201301	FIDSON	15 : NTQ	23 : 35,000-126,499	257	20,847,173	7,635,288	2,762,082	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.

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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)
NESTLE	13 : ITQ	22 : 6,500-34,999	48,721	57,507	130,002	118,543	25,950	-2.7478
NESTLE	13 : ITQ	23 : 35,000-126,499	-	-	380	-	-	-3.6526
NESTLE	14 : ATQ	21 : 0-6,499	36,554	46,530	79,891	67,997	19,834	-8.9178
NESTLE	14 : ATQ	22 : 6,500-34,999	52,525	34,815	55,662	63,074	7,941	-10.3280
NESTLE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	1,469	-2.0000
NESTLE	15 : NTQ	21 : 0-6,499	2,500	6,418	13,434	36,887	14,019	-5.2006
NESTLE	15 : NTQ	22 : 6,500-34,999	-	-	15	32,921	-	-5.8953
NESTLE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NESTLE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
OANDO	11 : MKT	21 : 0-6,499	8,100	-	-	-	-	0.0846
OANDO	11 : MKT	23 : 35,000-126,499	41,868	-	-	-	-	-0.0100
OANDO	12 : MLO	21 : 0-6,499	1,602,202	30,313	43,371	23,743	15,179	0.0695
OANDO	12 : MLO	22 : 6,500-34,999	8,343,978	281,255	434,770	237,966	64,914	0.0645
OANDO	12 : MLO	23 : 35,000-126,499	31,656,460	1,743,152	1,750,198	1,667,393	306,888	0.0212
OANDO	12 : MLO	24 : 126,500 & above	36,176,586	2,211,893	2,823,302	1,471,263	155,465	0.0462
OANDO	13 : ITQ	21 : 0-6,499	16,405	81,855	166,343	157,791	27,904	-0.0359

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.

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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)
NESTLE	13 : ITQ	22 : 6,500-34,999									
NESTLE	13 : ITQ	23 : 35,000-126,499									
NESTLE	14 : ATQ	21 : 0-6,499									
NESTLE	14 : ATQ	22 : 6,500-34,999									
NESTLE	14 : ATQ	23 : 35,000-126,499									
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									
OANDO	11 : MKT	21 : 0-6,499	0.123333	0	0.0000	0.0	8,100	0.0	0	0.0000	0.0
OANDO	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	41,868	0.0	0	0.0000	0.0
OANDO	12 : MLO	21 : 0-6,499	0.085125	1,623	0.0146	2379.6	1,682,046	51.3	37,714	0.0375	17.6
OANDO	12 : MLO	22 : 6,500-34,999	0.101566	0	0.0000	0.0	8,455,131	48.2	912,317	0.0191	46.6
OANDO	12 : MLO	23 : 35,000-126,499	0.114066	0	0.0000	0.0	28,674,484	96.1	8,574,064	0.0242	13.2
OANDO	12 : MLO	24 : 126,500 & above	0.168653	0	0.0000	0.0	21,244,589	68.8	21,727,381	0.0533	33.4
OANDO	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.

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(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: January 2013

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	201301	FIDSON	15 : NTQ	24 : 126,500 & above	290	123,927,020	25,174,708	8,374,886	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.

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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)
OANDO	13 : ITQ	22 : 6,500-34,999	83,717	521,405	796,463	1,017,778	210,136	-0.0201
OANDO	13 : ITQ	23 : 35,000-126,499	307,349	928,680	1,964,435	3,548,157	547,802	-0.0715
OANDO	13 : ITQ	24 : 126,500 & above	9,960	498,835	839,500	542,440	674,675	-0.0879
OANDO	14 : ATQ	21 : 0-6,499	15,051	100,717	169,792	217,942	49,039	-0.0003
OANDO	14 : ATQ	22 : 6,500-34,999	76,013	436,970	565,083	1,263,794	461,043	-0.0006
OANDO	14 : ATQ	23 : 35,000-126,499	507,545	2,210,857	3,194,722	4,153,602	1,335,798	-0.0213
OANDO	14 : ATQ	24 : 126,500 & above	99,728	1,170,208	1,471,650	2,343,841	811,062	-0.0980
OANDO	15 : NTQ	21 : 0-6,499	-	20,880	37,936	150,354	9,444	0.0839
OANDO	15 : NTQ	22 : 6,500-34,999	20,000	98,148	312,920	825,110	241,389	0.0975
OANDO	15 : NTQ	23 : 35,000-126,499	212,092	1,005,479	1,098,619	2,919,919	1,534,363	-0.0394
OANDO	15 : NTQ	24 : 126,500 & above	340,564	554,908	180,485	1,612,444	2,003,595	-0.0180
PRESKO	11 : MKT	21 : 0-6,499	5,000	-	-	100	-	0.3800
PRESKO	12 : MLO	21 : 0-6,499	526,068	5,795	20,718	10,850	1,707	0.3027
PRESKO	12 : MLO	22 : 6,500-34,999	3,339,532	122,774	175,274	119,250	16,730	0.1645
PRESKO	12 : MLO	23 : 35,000-126,499	8,319,675	317,549	275,945	121,973	87,277	0.0144
PRESKO	12 : MLO	24 : 126,500 & above	14,699,622	170,851	284,230	253,447	-	1.5720

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.

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Market Execution Quality Detail: January 2013

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)	
OANDO	13 : ITQ	22 : 6,500-34,999										
OANDO	13 : ITQ	23 : 35,000-126,499										
OANDO	13 : ITQ	24 : 126,500 & above										
OANDO	14 : ATQ	21 : 0-6,499										
OANDO	14 : ATQ	22 : 6,500-34,999										
OANDO	14 : ATQ	23 : 35,000-126,499										
OANDO	14 : ATQ	24 : 126,500 & above										
OANDO	15 : NTQ	21 : 0-6,499										
OANDO	15 : NTQ	22 : 6,500-34,999										
OANDO	15 : NTQ	23 : 35,000-126,499										
OANDO	15 : NTQ	24 : 126,500 & above										
PRESCO	11 : MKT	21 : 0-6,499	0.470000		0	0.0000	0.0	5,100	5.9	0	0.0000	0.0
PRESCO	12 : MLO	21 : 0-6,499	0.457887		0	0.0000	0.0	545,531	26.4	19,607	0.0221	0.0
PRESCO	12 : MLO	22 : 6,500-34,999	0.417790		0	0.0000	0.0	3,432,162	65.3	364,711	0.0619	54.9
PRESCO	12 : MLO	23 : 35,000-126,499	0.566076		0	0.0000	0.0	5,275,701	279.7	3,954,968	0.0993	5.5
PRESCO	12 : MLO	24 : 126,500 & above	2.577674		0	0.0000	0.0	960,146	374.6	14,448,858	0.8117	9.1

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.

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Market Execution Quality Detail: January 2013

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	201301	FLOURMILL	11 : MKT	21 : 0-6,499	5	4,166	496	3,670	0
NSE	NSE	201301	FLOURMILL	12 : MLO	21 : 0-6,499	486	797,694	49,375	744,793	0
NSE	NSE	201301	FLOURMILL	12 : MLO	22 : 6,500-34,999	143	2,091,730	217,789	1,831,675	0
NSE	NSE	201301	FLOURMILL	12 : MLO	23 : 35,000-126,499	72	4,610,983	1,025,166	3,348,427	0
NSE	NSE	201301	FLOURMILL	12 : MLO	24 : 126,500 & above	8	2,159,242	82,612	1,914,562	0
NSE	NSE	201301	FLOURMILL	13 : ITQ	21 : 0-6,499	299	633,523	326,693	255,511	0
NSE	NSE	201301	FLOURMILL	13 : ITQ	22 : 6,500-34,999	267	4,726,483	2,546,990	800,404	0
NSE	NSE	201301	FLOURMILL	13 : ITQ	23 : 35,000-126,499	114	6,443,210	3,566,111	672,550	0
NSE	NSE	201301	FLOURMILL	13 : ITQ	24 : 126,500 & above	3	488,155	488,155	0	0
NSE	NSE	201301	FLOURMILL	14 : ATQ	21 : 0-6,499	239	485,285	242,398	186,436	0
NSE	NSE	201301	FLOURMILL	14 : ATQ	22 : 6,500-34,999	99	1,470,620	757,737	337,905	0
NSE	NSE	201301	FLOURMILL	14 : ATQ	23 : 35,000-126,499	54	3,121,574	518,564	734,222	0
NSE	NSE	201301	FLOURMILL	14 : ATQ	24 : 126,500 & above	5	1,249,654	208,379	758,495	0
NSE	NSE	201301	FLOURMILL	15 : NTQ	21 : 0-6,499	85	194,084	134,095	31,887	0
NSE	NSE	201301	FLOURMILL	15 : NTQ	22 : 6,500-34,999	109	1,808,813	903,918	221,671	0
NSE	NSE	201301	FLOURMILL	15 : NTQ	23 : 35,000-126,499	51	3,093,108	1,664,248	631,471	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.

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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	13 : ITQ	21 : 0-6,499	1,000	48,550	62,105	115,243	27,950	-0.0782
PRESCO	13 : ITQ	22 : 6,500-34,999	28,000	258,910	544,238	767,979	184,232	-0.3365
PRESCO	13 : ITQ	23 : 35,000-126,499	86,644	428,738	616,256	1,285,286	701,919	-0.1546
PRESCO	13 : ITQ	24 : 126,500 & above	-	-	-	172,000	-	-0.7043
PRESCO	14 : ATQ	21 : 0-6,499	2,955	8,100	27,525	53,560	10,640	0.1702
PRESCO	14 : ATQ	22 : 6,500-34,999	62,680	62,612	61,899	297,870	195,355	-0.1785
PRESCO	14 : ATQ	23 : 35,000-126,499	29,421	162,709	53,000	774,021	156,260	-0.2839
PRESCO	14 : ATQ	24 : 126,500 & above	-	-	-	114,122	-	-1.3600
PRESCO	15 : NTQ	21 : 0-6,499	-	675	4,500	20,475	13,320	0.1751
PRESCO	15 : NTQ	22 : 6,500-34,999	-	24,764	54,980	217,435	50,038	-0.1713
PRESCO	15 : NTQ	23 : 35,000-126,499	-	-	38,390	211,738	80,500	-0.3103
PRESCO	15 : NTQ	24 : 126,500 & above	-	188,750	149,293	10,390	-	-0.9422
PRESTIGE	11 : MKT	21 : 0-6,499	240	-	-	-	-	0.0300
PRESTIGE	12 : MLO	21 : 0-6,499	47,695	-	-	-	-	0.0212
PRESTIGE	12 : MLO	22 : 6,500-34,999	651,883	-	-	42,286	-	0.0139
PRESTIGE	12 : MLO	23 : 35,000-126,499	2,246,491	-	110,000	65,000	-	0.0259

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.

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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)
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									
PRESKO	15 : NTQ	21 : 0-6,499									
PRESKO	15 : NTQ	22 : 6,500-34,999									
PRESKO	15 : NTQ	23 : 35,000-126,499									
PRESKO	15 : NTQ	24 : 126,500 & above									
PRESTIGE	11 : MKT	21 : 0-6,499	0.030000	0	0.0000	0.0	240	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	21 : 0-6,499	0.023138	0	0.0000	0.0	47,695	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.017999	0	0.0000	0.0	694,169	66.7	0	0.0000	0.0
PRESTIGE	12 : MLO	23 : 35,000-126,499	0.024369	0	0.0000	0.0	2,381,491	44.3	40,000	0.0100	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.

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Market Execution Quality Detail: January 2013

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	201301	FLOURMILL	15 : NTQ	24 : 126,500 & above	4	1,028,635	878,635	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.

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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	12 : MLO	24 : 126,500 & above	38,917,215	1,450,000	281,000	1,709,728	958,000	0.1290
PRESTIGE	13 : ITQ	21 : 0-6,499	-	-	-	5,900	-	-0.0200
PRESTIGE	13 : ITQ	22 : 6,500-34,999	-	-	40,400	47,285	40,000	-0.0173
PRESTIGE	13 : ITQ	23 : 35,000-126,499	-	50,000	-	383,000	7,200	-0.0245
PRESTIGE	13 : ITQ	24 : 126,500 & above	-	-	498,470	1,000	737,500	-0.0314
PRESTIGE	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0100
PRESTIGE	14 : ATQ	22 : 6,500-34,999	-	3,600	80,000	25,000	50,000	-0.0294
PRESTIGE	14 : ATQ	23 : 35,000-126,499	90,000	-	-	275,000	74,000	-0.0540
PRESTIGE	14 : ATQ	24 : 126,500 & above	-	-	-	201,530	371,696	-0.0269
PRESTIGE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	22 : 6,500-34,999	-	-	10,000	-	-	-0.1419
PRESTIGE	15 : NTQ	23 : 35,000-126,499	-	-	-	267,000	50,000	-0.1144
PRESTIGE	15 : NTQ	24 : 126,500 & above	-	-	-	200,000	-	-0.1160
PZ	11 : MKT	21 : 0-6,499	3,624	-	-	-	-	0.1498
PZ	11 : MKT	22 : 6,500-34,999	12,138	-	-	-	-	1.2500
PZ	12 : MLO	21 : 0-6,499	679,113	15,637	6,818	1,520	-	0.3637

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.

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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	12 : MLO	24 : 126,500 & above	0.128243		0	0.0000	0.0	14,621,515	270.2	28,717,761	0.0908	5.2
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										
PRESTIGE	15 : NTQ	21 : 0-6,499										
PRESTIGE	15 : NTQ	22 : 6,500-34,999										
PRESTIGE	15 : NTQ	23 : 35,000-126,499										
PRESTIGE	15 : NTQ	24 : 126,500 & above										
PZ	11 : MKT	21 : 0-6,499	0.289315		0	0.0000	0.0	2,843	0.0	781	0.0400	0.0
PZ	11 : MKT	22 : 6,500-34,999	1.570000		0	0.0000	0.0	12,138	0.0	0	0.0000	0.0
PZ	12 : MLO	21 : 0-6,499	0.498241		0	0.0000	0.0	671,571	24.6	33,719	0.3897	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.

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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	201301	GUARANTY	11 : MKT	21 : 0-6,499	17	39,755	0	39,755	0
NSE	NSE	201301	GUARANTY	11 : MKT	23 : 35,000-126,499	2	135,508	0	135,508	0
NSE	NSE	201301	GUARANTY	12 : MLO	21 : 0-6,499	2,304	4,917,318	47,992	4,861,360	0
NSE	NSE	201301	GUARANTY	12 : MLO	22 : 6,500-34,999	1,307	21,835,184	908,375	20,924,168	0
NSE	NSE	201301	GUARANTY	12 : MLO	23 : 35,000-126,499	1,288	94,665,019	8,083,090	85,875,902	0
NSE	NSE	201301	GUARANTY	12 : MLO	24 : 126,500 & above	740	336,423,566	54,715,343	277,351,564	0
NSE	NSE	201301	GUARANTY	13 : ITQ	21 : 0-6,499	477	1,070,121	227,006	792,823	0
NSE	NSE	201301	GUARANTY	13 : ITQ	22 : 6,500-34,999	391	6,885,700	2,122,298	4,409,456	0
NSE	NSE	201301	GUARANTY	13 : ITQ	23 : 35,000-126,499	502	36,593,276	14,295,767	17,504,542	0
NSE	NSE	201301	GUARANTY	13 : ITQ	24 : 126,500 & above	268	90,160,354	49,257,719	33,640,180	0
NSE	NSE	201301	GUARANTY	14 : ATQ	21 : 0-6,499	865	1,914,592	553,625	1,295,612	0
NSE	NSE	201301	GUARANTY	14 : ATQ	22 : 6,500-34,999	588	10,302,666	3,458,890	6,332,954	0
NSE	NSE	201301	GUARANTY	14 : ATQ	23 : 35,000-126,499	674	49,036,720	16,508,390	28,882,944	0
NSE	NSE	201301	GUARANTY	14 : ATQ	24 : 126,500 & above	252	76,375,604	27,228,011	35,793,815	0
NSE	NSE	201301	GUARANTY	15 : NTQ	21 : 0-6,499	545	1,419,471	737,903	521,143	0
NSE	NSE	201301	GUARANTY	15 : NTQ	22 : 6,500-34,999	633	11,073,970	5,356,787	4,337,420	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.

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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)
PZ	12 : MLO	22 : 6,500-34,999	2,059,524	80,107	19,231	93,523	2	0.2248
PZ	12 : MLO	23 : 35,000-126,499	3,427,241	202,859	90,308	175,449	30,772	0.1027
PZ	12 : MLO	24 : 126,500 & above	2,645,795	225,364	-	-	-	0.4222
PZ	13 : ITQ	21 : 0-6,499	4,167	18,117	72,892	96,242	36,033	-0.1468
PZ	13 : ITQ	22 : 6,500-34,999	23,014	205,254	254,603	387,011	114,289	0.0125
PZ	13 : ITQ	23 : 35,000-126,499	79,745	185,495	631,099	426,823	91,390	-0.2690
PZ	13 : ITQ	24 : 126,500 & above	400,000	443,207	1,145	27,619	-	-0.2573
PZ	14 : ATQ	21 : 0-6,499	1,000	18,678	33,415	38,847	20,611	0.0666
PZ	14 : ATQ	22 : 6,500-34,999	11,204	23,062	104,250	195,661	101,864	0.2291
PZ	14 : ATQ	23 : 35,000-126,499	100,070	3,106	80,509	284,210	172,985	0.1449
PZ	14 : ATQ	24 : 126,500 & above	20,320	9,489	258,000	5,001	-	-1.7634
PZ	15 : NTQ	21 : 0-6,499	-	-	-	5,087	-	-0.3632
PZ	15 : NTQ	22 : 6,500-34,999	-	43,795	34,396	65,839	19,300	-0.6207
PZ	15 : NTQ	23 : 35,000-126,499	-	-	-	163,870	49,995	0.3385
PZ	15 : NTQ	24 : 126,500 & above	217,680	-	500,000	-	-	-1.5032
REDSTAREX	12 : MLO	21 : 0-6,499	140,227	-	3,132	400	-	0.0866

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.

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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)
PZ	12 : MLO	22 : 6,500-34,999	0.380952	20,979	0.0095	0.0	1,847,527	30.2	383,881	0.0758	36.7
PZ	12 : MLO	23 : 35,000-126,499	0.491786	131,250	0.0539	0.0	2,542,870	221.1	1,328,852	0.1402	1.7
PZ	12 : MLO	24 : 126,500 & above	1.682954	0	0.0000	0.0	1,208,452	0.0	1,688,335	0.9072	63.8
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									
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	0.082187	0	0.0000	0.0	137,759	5.1	6,000	0.0182	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.

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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	201301	GUARANTY	15 : NTQ	23 : 35,000-126,499	935	70,520,232	36,862,950	23,353,863	0
NSE	NSE	201301	GUARANTY	15 : NTQ	24 : 126,500 & above	510	174,880,804	86,819,123	45,499,905	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.

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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)
REDSTAREX	12 : MLO	22 : 6,500-34,999	1,222,014	7,020	20,000	42,928	26,289	0.0602
REDSTAREX	12 : MLO	23 : 35,000-126,499	3,258,872	-	196,582	305,834	-	0.0595
REDSTAREX	12 : MLO	24 : 126,500 & above	9,204,316	367,000	251,541	181,816	87,700	0.1135
REDSTAREX	13 : ITQ	21 : 0-6,499	2,027	5,000	10,307	15,573	2,000	-0.0014
REDSTAREX	13 : ITQ	22 : 6,500-34,999	-	40,000	101,430	280,828	151,900	-0.0286
REDSTAREX	13 : ITQ	23 : 35,000-126,499	-	68,000	188,717	698,947	212,213	-0.0527
REDSTAREX	13 : ITQ	24 : 126,500 & above	-	-	2,000	902,806	600,163	0.0153
REDSTAREX	14 : ATQ	21 : 0-6,499	-	-	-	19,000	15,462	-0.0394
REDSTAREX	14 : ATQ	22 : 6,500-34,999	30,000	65,000	15,000	44,800	113,500	-0.0587
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	100,000	125,728	339,571	304,077	-0.0799
REDSTAREX	14 : ATQ	24 : 126,500 & above	-	-	145,000	55,000	-	-0.0378
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
REDSTAREX	15 : NTQ	22 : 6,500-34,999	-	-	-	30,000	-	0.0219
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	49,618	99,447	150,000	-0.1058
REDSTAREX	15 : NTQ	24 : 126,500 & above	-	-	-	160,000	733,582	-0.1811
SKYEBANK	11 : MKT	21 : 0-6,499	3,000	-	-	-	-	0.0567

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.

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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)	
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.074774		0	0.0000	0.0	1,248,459	101.2	74,292	0.0046	153.1
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.072381		0	0.0000	0.0	3,431,911	177.5	375,377	0.0132	0.0
REDSTAREX	12 : MLO	24 : 126,500 & above	0.154156		0	0.0000	0.0	4,253,066	2468.4	6,547,307	0.0953	0.2
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										
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	0.033333		0	0.0000	0.0	3,000	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.

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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	201301	GUINNESS	12 : MLO	21 : 0-6,499	771	1,398,254	92,876	1,300,188	0
NSE	NSE	201301	GUINNESS	12 : MLO	22 : 6,500-34,999	232	3,183,359	597,854	2,518,687	0
NSE	NSE	201301	GUINNESS	12 : MLO	23 : 35,000-126,499	53	3,247,646	737,310	2,421,336	0
NSE	NSE	201301	GUINNESS	12 : MLO	24 : 126,500 & above	4	1,090,946	0	1,090,946	0
NSE	NSE	201301	GUINNESS	13 : ITQ	21 : 0-6,499	656	1,453,480	808,350	476,719	0
NSE	NSE	201301	GUINNESS	13 : ITQ	22 : 6,500-34,999	358	5,145,144	3,347,431	783,107	0
NSE	NSE	201301	GUINNESS	13 : ITQ	23 : 35,000-126,499	58	2,803,855	1,918,498	396,709	0
NSE	NSE	201301	GUINNESS	13 : ITQ	24 : 126,500 & above	1	178,000	0	178,000	0
NSE	NSE	201301	GUINNESS	14 : ATQ	21 : 0-6,499	505	1,184,134	533,937	494,795	0
NSE	NSE	201301	GUINNESS	14 : ATQ	22 : 6,500-34,999	242	3,085,845	1,418,580	813,507	0
NSE	NSE	201301	GUINNESS	14 : ATQ	23 : 35,000-126,499	29	1,601,533	783,356	341,685	0
NSE	NSE	201301	GUINNESS	15 : NTQ	21 : 0-6,499	327	923,206	619,099	139,231	0
NSE	NSE	201301	GUINNESS	15 : NTQ	22 : 6,500-34,999	282	3,786,596	2,362,985	370,313	0
NSE	NSE	201301	GUINNESS	15 : NTQ	23 : 35,000-126,499	41	2,193,118	1,050,918	253,620	0
NSE	NSE	201301	GUINNESS	15 : NTQ	24 : 126,500 & above	4	1,212,287	0	1,037,208	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.

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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)
SKYEBANK	11 : MKT	22 : 6,500-34,999	25,000	-	-	-	-	0.1620
SKYEBANK	11 : MKT	23 : 35,000-126,499	180,748	55,301	1,951	-	-	-0.0018
SKYEBANK	11 : MKT	24 : 126,500 & above	259,500	-	-	1,700	-	-0.0278
SKYEBANK	12 : MLO	21 : 0-6,499	1,197,263	3,071	6,150	16,533	-	0.0320
SKYEBANK	12 : MLO	22 : 6,500-34,999	7,481,450	242,533	71,584	152,393	-	0.0112
SKYEBANK	12 : MLO	23 : 35,000-126,499	41,029,917	1,861,549	1,593,878	1,534,629	239,958	0.0118
SKYEBANK	12 : MLO	24 : 126,500 & above	200,635,407	9,832,833	12,374,566	9,378,549	2,259,231	0.0073
SKYEBANK	13 : ITQ	21 : 0-6,499	8,000	46,196	97,703	90,492	15,007	-0.0339
SKYEBANK	13 : ITQ	22 : 6,500-34,999	143,350	449,035	767,503	867,939	59,800	-0.0124
SKYEBANK	13 : ITQ	23 : 35,000-126,499	569,189	2,886,715	4,432,123	4,495,206	1,041,594	-0.0183
SKYEBANK	13 : ITQ	24 : 126,500 & above	1,473,000	6,169,422	9,006,594	13,783,725	5,772,883	-0.0062
SKYEBANK	14 : ATQ	21 : 0-6,499	5,249	44,764	91,105	107,608	29,823	0.0105
SKYEBANK	14 : ATQ	22 : 6,500-34,999	80,000	410,597	651,143	1,233,998	141,867	0.0112
SKYEBANK	14 : ATQ	23 : 35,000-126,499	624,031	2,413,477	4,950,745	6,195,886	1,172,314	-0.0011
SKYEBANK	14 : ATQ	24 : 126,500 & above	3,409,793	6,779,148	9,883,933	18,690,511	2,010,144	-0.0385
SKYEBANK	15 : NTQ	21 : 0-6,499	-	3,100	7,700	80,782	31,000	0.0256

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.

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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)	
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.072000		0	0.0000	0.0	25,000	0.0	0	0.0000	0.0
SKYEBANK	11 : MKT	23 : 35,000-126,499	0.017563		0	0.0000	0.0	238,000	7.8	0	0.0000	0.0
SKYEBANK	11 : MKT	24 : 126,500 & above	0.053016		0	0.0000	0.0	261,200	3.5	0	0.0000	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.038081	5,000	0.1000	433.9	1,212,084	10.9	6,433	0.0425	0.0	
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.036584		0	0.0000	0.0	7,693,900	20.4	263,550	0.0176	0.2
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.039935		0	0.0000	0.0	42,848,534	75.5	3,644,265	0.0154	35.7
SKYEBANK	12 : MLO	24 : 126,500 & above	0.055394		0	0.0000	0.0	139,109,882	80.5	95,786,994	0.0233	74.2
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										
SKYEBANK	14 : ATQ	23 : 35,000-126,499										
SKYEBANK	14 : ATQ	24 : 126,500 & above										
SKYEBANK	15 : NTQ	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.

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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	201301	INTBREW	11 : MKT	22 : 6,500-34,999	1	15,000	0	15,000	0
NSE	NSE	201301	INTBREW	12 : MLO	21 : 0-6,499	300	588,971	11,155	570,526	0
NSE	NSE	201301	INTBREW	12 : MLO	22 : 6,500-34,999	197	3,338,566	365,416	2,947,237	0
NSE	NSE	201301	INTBREW	12 : MLO	23 : 35,000-126,499	120	7,296,215	1,382,120	5,699,654	0
NSE	NSE	201301	INTBREW	12 : MLO	24 : 126,500 & above	13	7,416,779	289,715	7,056,244	0
NSE	NSE	201301	INTBREW	13 : ITQ	21 : 0-6,499	169	418,991	144,510	190,448	0
NSE	NSE	201301	INTBREW	13 : ITQ	22 : 6,500-34,999	178	3,010,987	1,332,582	989,316	0
NSE	NSE	201301	INTBREW	13 : ITQ	23 : 35,000-126,499	169	10,219,128	4,271,239	1,647,780	0
NSE	NSE	201301	INTBREW	13 : ITQ	24 : 126,500 & above	22	11,061,363	4,534,479	2,942,730	0
NSE	NSE	201301	INTBREW	14 : ATQ	21 : 0-6,499	147	341,221	142,520	124,976	0
NSE	NSE	201301	INTBREW	14 : ATQ	22 : 6,500-34,999	103	1,889,515	696,158	707,477	0
NSE	NSE	201301	INTBREW	14 : ATQ	23 : 35,000-126,499	154	8,229,145	3,076,443	1,253,865	0
NSE	NSE	201301	INTBREW	14 : ATQ	24 : 126,500 & above	10	5,724,087	335,809	2,697,391	0
NSE	NSE	201301	INTBREW	15 : NTQ	21 : 0-6,499	23	59,910	30,595	10,700	0
NSE	NSE	201301	INTBREW	15 : NTQ	22 : 6,500-34,999	52	891,225	327,390	145,866	0
NSE	NSE	201301	INTBREW	15 : NTQ	23 : 35,000-126,499	78	4,582,123	1,935,434	507,510	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.

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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)
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	65,000	248,313	532,476	337,140	0.0218
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	383,666	2,535,029	4,705,209	2,212,694	-0.0016
SKYEBANK	15 : NTQ	24 : 126,500 & above	3,047,173	1,670,029	5,980,758	14,943,150	12,559,385	0.0097
STERLNBANK	11 : MKT	22 : 6,500-34,999	20,500	-	-	-	-	0.0080
STERLNBANK	11 : MKT	23 : 35,000-126,499	375,974	-	-	-	-	-0.0407
STERLNBANK	12 : MLO	21 : 0-6,499	793,324	2,199	6,724	23,998	-	0.0197
STERLNBANK	12 : MLO	22 : 6,500-34,999	6,736,167	206,430	199,570	226,400	25,000	0.0176
STERLNBANK	12 : MLO	23 : 35,000-126,499	49,290,191	2,101,373	2,024,983	1,654,118	82,148	0.0163
STERLNBANK	12 : MLO	24 : 126,500 & above	387,922,243	30,061,912	27,555,753	18,224,551	2,544,058	0.0114
STERLNBANK	13 : ITQ	21 : 0-6,499	2,400	27,828	50,751	36,784	23,680	-0.0046
STERLNBANK	13 : ITQ	22 : 6,500-34,999	61,000	252,695	539,585	520,469	221,450	-0.0108
STERLNBANK	13 : ITQ	23 : 35,000-126,499	835,925	3,095,178	3,280,372	3,599,704	566,712	-0.0002
STERLNBANK	13 : ITQ	24 : 126,500 & above	3,647,612	12,979,227	18,513,167	21,680,703	6,540,142	-0.0153
STERLNBANK	14 : ATQ	21 : 0-6,499	12,667	36,103	65,829	103,655	22,376	-0.0053
STERLNBANK	14 : ATQ	22 : 6,500-34,999	60,720	415,894	741,419	713,911	263,118	-0.0045
STERLNBANK	14 : ATQ	23 : 35,000-126,499	981,990	2,864,095	4,698,757	6,120,029	1,699,652	-0.0178

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.

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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)
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	0.030000	0	0.0000	0.0	20,500	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.036359	0	0.0000	0.0	375,974	0.0	0	0.0000	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.023781	12,300	0.0287	943.6	800,272	9.9	13,673	0.0100	0.3
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.023303	51,800	0.0274	721.9	7,270,267	31.1	71,500	0.0098	0.0
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.024169	152,600	0.0100	1066.4	51,505,337	31.1	3,494,876	0.0123	56.3
STERLNBANK	12 : MLO	24 : 126,500 & above	0.040149	344,440	0.0100	1136.0	316,058,538	108.4	152,751,331	0.0246	30.9
STERLNBANK	13 : ITQ	21 : 0-6,499									
STERLNBANK	13 : ITQ	22 : 6,500-34,999									
STERLNBANK	13 : ITQ	23 : 35,000-126,499									
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									

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.

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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	201301	INTBREW	15 : NTQ	24 : 126,500 & above	7	2,065,490	771,090	82,400	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.

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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)
STERLNBANK	14 : ATQ	24 : 126,500 & above	2,177,496	16,282,080	25,623,144	34,545,587	11,094,419	-0.0097
STERLNBANK	15 : NTQ	21 : 0-6,499	2,000	5,740	25,480	28,190	13,854	-0.0174
STERLNBANK	15 : NTQ	22 : 6,500-34,999	27,000	167,003	225,198	445,200	244,658	-0.0049
STERLNBANK	15 : NTQ	23 : 35,000-126,499	40,000	363,109	2,351,501	6,142,962	2,163,874	-0.0017
STERLNBANK	15 : NTQ	24 : 126,500 & above	3,359,856	6,773,130	16,636,239	43,848,466	14,421,039	-0.0252
TRANSCORP	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0100
TRANSCORP	11 : MKT	23 : 35,000-126,499	150,000	-	-	-	-	0.0100
TRANSCORP	11 : MKT	24 : 126,500 & above	1,557,810	500,000	5,500	856,690	-	-0.0052
TRANSCORP	12 : MLO	21 : 0-6,499	713,980	2,000	12,640	9,665	2,585	0.0119
TRANSCORP	12 : MLO	22 : 6,500-34,999	4,742,518	60,159	37,555	119,148	11,000	0.0089
TRANSCORP	12 : MLO	23 : 35,000-126,499	25,815,432	539,680	674,149	770,731	65,510	0.0062
TRANSCORP	12 : MLO	24 : 126,500 & above	841,565,295	17,706,769	14,776,577	21,854,310	7,185,851	0.0269
TRANSCORP	13 : ITQ	21 : 0-6,499	-	1,950	8,550	18,900	5,600	0.0009
TRANSCORP	13 : ITQ	22 : 6,500-34,999	17,000	36,000	79,200	172,465	3,500	0.0040
TRANSCORP	13 : ITQ	23 : 35,000-126,499	-	113,200	1,052,900	1,203,510	184,350	-0.0067
TRANSCORP	13 : ITQ	24 : 126,500 & above	893,158	2,786,410	14,312,537	10,333,810	1,398,250	-0.0196

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.

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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)	
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										
TRANSCORP	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
TRANSCORP	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
TRANSCORP	11 : MKT	24 : 126,500 & above	0.010000		0	0.0000	0.0	2,920,000	159.8	0	0.0000	0.0
TRANSCORP	12 : MLO	21 : 0-6,499	0.012535	7,415	0.0100	264.8	722,455	7.7	11,000	0.0100	524.2	
TRANSCORP	12 : MLO	22 : 6,500-34,999	0.011060		0	0.0000	0.0	4,976,380	44.8	15,000	0.0100	0.0
TRANSCORP	12 : MLO	23 : 35,000-126,499	0.011187	163,600	0.0100	1362.1	27,439,316	69.4	400,000	0.0065	0.0	
TRANSCORP	12 : MLO	24 : 126,500 & above	0.034141		0	0.0000	0.0	443,469,028	154.0	464,625,779	0.0223	1.9
TRANSCORP	13 : ITQ	21 : 0-6,499										
TRANSCORP	13 : ITQ	22 : 6,500-34,999										
TRANSCORP	13 : ITQ	23 : 35,000-126,499										
TRANSCORP	13 : ITQ	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.

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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	201301	JBERGER	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201301	JBERGER	12 : MLO	21 : 0-6,499	198	374,958	15,376	354,438	0
NSE	NSE	201301	JBERGER	12 : MLO	22 : 6,500-34,999	97	1,516,192	162,425	1,314,540	0
NSE	NSE	201301	JBERGER	12 : MLO	23 : 35,000-126,499	45	3,048,696	418,903	2,537,768	0
NSE	NSE	201301	JBERGER	12 : MLO	24 : 126,500 & above	11	2,601,518	685,729	1,915,789	0
NSE	NSE	201301	JBERGER	13 : ITQ	21 : 0-6,499	151	373,656	185,143	96,335	0
NSE	NSE	201301	JBERGER	13 : ITQ	22 : 6,500-34,999	142	2,603,604	1,173,638	414,724	0
NSE	NSE	201301	JBERGER	13 : ITQ	23 : 35,000-126,499	45	2,559,477	1,273,564	384,699	0
NSE	NSE	201301	JBERGER	13 : ITQ	24 : 126,500 & above	4	797,376	333,588	0	0
NSE	NSE	201301	JBERGER	14 : ATQ	21 : 0-6,499	91	213,576	115,965	51,131	0
NSE	NSE	201301	JBERGER	14 : ATQ	22 : 6,500-34,999	64	1,092,104	444,174	277,150	0
NSE	NSE	201301	JBERGER	14 : ATQ	23 : 35,000-126,499	20	1,163,008	527,070	339,214	0
NSE	NSE	201301	JBERGER	14 : ATQ	24 : 126,500 & above	4	811,938	48,397	101,603	0
NSE	NSE	201301	JBERGER	15 : NTQ	21 : 0-6,499	24	55,831	22,749	14,715	0
NSE	NSE	201301	JBERGER	15 : NTQ	22 : 6,500-34,999	55	941,941	296,926	303,622	0
NSE	NSE	201301	JBERGER	15 : NTQ	23 : 35,000-126,499	20	1,026,225	391,995	165,821	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.

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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)
TRANSCORP	14 : ATQ	21 : 0-6,499	-	10,078	32,338	65,552	14,880	-0.0010
TRANSCORP	14 : ATQ	22 : 6,500-34,999	60,000	144,746	342,079	812,710	222,622	-0.0005
TRANSCORP	14 : ATQ	23 : 35,000-126,499	91,000	674,100	2,434,675	5,158,634	993,082	-0.0044
TRANSCORP	14 : ATQ	24 : 126,500 & above	4,844,953	13,881,041	31,651,185	60,637,798	21,251,903	-0.0087
TRANSCORP	15 : NTQ	21 : 0-6,499	-	-	-	7,700	-	-0.0180
TRANSCORP	15 : NTQ	22 : 6,500-34,999	-	-	22,000	115,513	125,500	-0.0203
TRANSCORP	15 : NTQ	23 : 35,000-126,499	100,000	50,000	381,001	1,098,400	1,457,539	-0.0199
TRANSCORP	15 : NTQ	24 : 126,500 & above	49,856,116	1,754,434	12,014,465	290,907,428	36,584,736	-0.0441
UACN	11 : MKT	21 : 0-6,499	1,343	-	-	-	-	-0.6038
UACN	12 : MLO	21 : 0-6,499	639,043	4,228	32,725	18,386	1,236	0.7395
UACN	12 : MLO	22 : 6,500-34,999	1,810,296	41,522	63,510	106,588	39,743	0.5453
UACN	12 : MLO	23 : 35,000-126,499	5,298,423	476,348	256,063	52,048	40,059	-0.0151
UACN	12 : MLO	24 : 126,500 & above	7,242,854	219,817	381,005	106,686	-	0.9876
UACN	13 : ITQ	21 : 0-6,499	8,137	25,675	25,472	95,312	15,520	-0.6429
UACN	13 : ITQ	22 : 6,500-34,999	25,000	29,940	156,967	424,581	88,209	-0.3730
UACN	13 : ITQ	23 : 35,000-126,499	20,000	211,350	112,672	670,437	281,827	-0.3452

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.

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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)
TRANSCORP	14 : ATQ	21 : 0-6,499									
TRANSCORP	14 : ATQ	22 : 6,500-34,999									
TRANSCORP	14 : ATQ	23 : 35,000-126,499									
TRANSCORP	14 : ATQ	24 : 126,500 & above									
TRANSCORP	15 : NTQ	21 : 0-6,499									
TRANSCORP	15 : NTQ	22 : 6,500-34,999									
TRANSCORP	15 : NTQ	23 : 35,000-126,499									
TRANSCORP	15 : NTQ	24 : 126,500 & above									
UACN	11 : MKT	21 : 0-6,499	0.809076	0	0.0000	0.0	1,343	0.0	0	0.0000	0.0
UACN	12 : MLO	21 : 0-6,499	0.692690	400	0.0100	627.8	656,412	20.4	39,052	0.0215	159.8
UACN	12 : MLO	22 : 6,500-34,999	1.024712	0	0.0000	0.0	1,709,130	118.4	370,181	0.0813	285.3
UACN	12 : MLO	23 : 35,000-126,499	0.632690	0	0.0000	0.0	4,465,127	55.0	1,673,918	0.2042	9.9
UACN	12 : MLO	24 : 126,500 & above	1.693589	0	0.0000	0.0	3,100,923	57.4	4,849,439	0.6345	0.2
UACN	13 : ITQ	21 : 0-6,499									
UACN	13 : ITQ	22 : 6,500-34,999									
UACN	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.

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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	201301	JBERGER	15 : NTQ	24 : 126,500 & above	2	280,000	280,000	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.

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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)
UACN	13 : ITQ	24 : 126,500 & above	356,991	1,223,709	751,937	202,200	2,283	-0.7597
UACN	14 : ATQ	21 : 0-6,499	5,243	12,083	6,943	68,447	34,264	-0.6644
UACN	14 : ATQ	22 : 6,500-34,999	600	113,666	156,195	332,821	47,836	-0.2887
UACN	14 : ATQ	23 : 35,000-126,499	78,369	347,297	370,539	353,452	130,139	-0.6130
UACN	14 : ATQ	24 : 126,500 & above	-	410,000	-	189,488	-	-1.2798
UACN	15 : NTQ	21 : 0-6,499	-	2,590	-	21,038	3,600	0.0978
UACN	15 : NTQ	22 : 6,500-34,999	-	6,833	19,678	88,104	-	-0.7579
UACN	15 : NTQ	23 : 35,000-126,499	-	-	50,000	179,710	70,000	-0.4330
UACN	15 : NTQ	24 : 126,500 & above	385,104	-	114,896	100,000	190,020	-0.4429
UAC-PROP	11 : MKT	21 : 0-6,499	4,000	-	-	-	-	0.0500
UAC-PROP	12 : MLO	21 : 0-6,499	231,006	4,630	8,345	16,786	4,200	0.2106
UAC-PROP	12 : MLO	22 : 6,500-34,999	2,057,697	40,923	20,748	121,700	7,101	0.2498
UAC-PROP	12 : MLO	23 : 35,000-126,499	5,073,884	174,400	83,151	423,739	76,705	-0.0211
UAC-PROP	12 : MLO	24 : 126,500 & above	5,654,091	236,304	279,443	361,104	-	0.2302
UAC-PROP	13 : ITQ	21 : 0-6,499	-	770	29,679	76,147	30,558	-0.2089
UAC-PROP	13 : ITQ	22 : 6,500-34,999	12,500	84,870	286,733	391,086	148,964	-0.2328

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.

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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)
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	11 : MKT	21 : 0-6,499	0.050000	0	0.0000	0.0	4,000	0.0	0	0.0000	0.0
UAC-PROP	12 : MLO	21 : 0-6,499	0.320482	4,630	0.0100	589.3	242,345	282.1	21,192	0.0557	147.2
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.347415	0	0.0000	0.0	1,942,931	56.6	322,257	0.1532	285.9
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.358040	0	0.0000	0.0	4,405,409	182.1	1,525,670	0.0502	130.6
UAC-PROP	12 : MLO	24 : 126,500 & above	0.935427	0	0.0000	0.0	1,845,875	40.2	4,703,257	0.2816	46.0
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.

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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	201301	NASCON	11 : MKT	21 : 0-6,499	1	2,500	0	2,500	0	
NSE	NSE	201301	NASCON	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	
NSE	NSE	201301	NASCON	12 : MLO	21 : 0-6,499	229	569,473	6,165	558,336	0	
NSE	NSE	201301	NASCON	12 : MLO	22 : 6,500-34,999	274	4,668,444	459,671	4,130,273	0	
NSE	NSE	201301	NASCON	12 : MLO	23 : 35,000-126,499	306	20,390,326	1,642,095	18,227,285	0	
NSE	NSE	201301	NASCON	12 : MLO	24 : 126,500 & above	86	36,471,586	3,549,180	32,555,225	0	
NSE	NSE	201301	NASCON	13 : ITQ	21 : 0-6,499	159	433,518	131,586	256,150	0	
NSE	NSE	201301	NASCON	13 : ITQ	22 : 6,500-34,999	264	4,716,836	2,294,577	1,802,722	0	
NSE	NSE	201301	NASCON	13 : ITQ	23 : 35,000-126,499	363	25,503,269	10,951,446	8,314,590	0	
NSE	NSE	201301	NASCON	13 : ITQ	24 : 126,500 & above	79	25,504,903	11,335,824	3,919,079	0	
NSE	NSE	201301	NASCON	14 : ATQ	21 : 0-6,499	131	356,041	137,617	165,921	0	
NSE	NSE	201301	NASCON	14 : ATQ	22 : 6,500-34,999	227	4,191,971	2,009,514	1,498,299	0	
NSE	NSE	201301	NASCON	14 : ATQ	23 : 35,000-126,499	213	14,478,378	5,071,139	4,731,718	0	
NSE	NSE	201301	NASCON	14 : ATQ	24 : 126,500 & above	57	14,827,491	6,018,351	3,115,517	0	
NSE	NSE	201301	NASCON	15 : NTQ	21 : 0-6,499	50	163,535	76,233	41,025	0	
NSE	NSE	201301	NASCON	15 : NTQ	22 : 6,500-34,999	226	4,306,380	2,019,322	966,565	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.

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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)
UAC-PROP	13 : ITQ	23 : 35,000-126,499	80,000	56,950	193,430	700,945	47,095	0.0538
UAC-PROP	13 : ITQ	24 : 126,500 & above	250,000	294,499	195,619	264,409	119	-0.5840
UAC-PROP	14 : ATQ	21 : 0-6,499	25	1,975	6,041	32,800	3,825	-0.2949
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	121,441	93,794	170,322	138,550	-0.0035
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	413,275	465,418	615,345	183,383	-0.2885
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	5,000	6,570	1,000	0.0627
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	41,379	65,624	51,047	0.2898
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	35,118	40,000	264,091	149,625	0.9931
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UBA	11 : MKT	21 : 0-6,499	12,500	-	-	-	-	0.0814
UBA	11 : MKT	22 : 6,500-34,999	73,745	-	10,210	736	-	0.0615
UBA	11 : MKT	23 : 35,000-126,499	108,000	-	-	-	-	-0.0267
UBA	11 : MKT	24 : 126,500 & above	176,633	52,597	135,950	26,871	-	0.0203
UBA	12 : MLO	21 : 0-6,499	2,808,320	27,127	41,965	85,439	21,529	0.0112
UBA	12 : MLO	22 : 6,500-34,999	17,508,583	374,572	566,616	713,654	81,920	0.0085

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.

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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)
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	0.020240	0	0.0000	0.0	12,500	0.0	0	0.0000	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.029362	0	0.0000	0.0	84,691	26.2	0	0.0000	0.0
UBA	11 : MKT	23 : 35,000-126,499	0.020000	0	0.0000	0.0	108,000	0.0	0	0.0000	0.0
UBA	11 : MKT	24 : 126,500 & above	0.018162	0	0.0000	0.0	392,051	86.5	0	0.0000	0.0
UBA	12 : MLO	21 : 0-6,499	0.021709	27,220	0.1141	788.2	2,921,820	41.1	35,340	0.0504	28.6
UBA	12 : MLO	22 : 6,500-34,999	0.020993	90,544	0.0561	774.4	18,828,601	42.8	330,200	0.0114	188.1

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.

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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	201301	NASCON	15 : NTQ	23 : 35,000-126,499	255	17,629,264	7,988,953	4,381,793	0
NSE	NSE	201301	NASCON	15 : NTQ	24 : 126,500 & above	69	17,100,095	6,382,400	1,693,476	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.

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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)
UBA	12 : MLO	23 : 35,000-126,499	77,227,566	4,695,766	4,535,311	2,730,896	954,288	0.0053
UBA	12 : MLO	24 : 126,500 & above	852,371,686	65,556,033	54,200,170	26,563,621	23,723,523	0.0085
UBA	13 : ITQ	21 : 0-6,499	30,335	50,732	140,086	50,635	2,800	-0.0037
UBA	13 : ITQ	22 : 6,500-34,999	141,122	692,033	1,097,439	663,312	36,697	-0.0105
UBA	13 : ITQ	23 : 35,000-126,499	1,229,164	4,987,051	6,513,787	4,183,160	635,917	-0.0096
UBA	13 : ITQ	24 : 126,500 & above	4,585,014	16,102,243	12,264,474	10,692,490	1,122,644	-0.0302
UBA	14 : ATQ	21 : 0-6,499	26,805	176,168	324,307	265,070	40,583	-0.0039
UBA	14 : ATQ	22 : 6,500-34,999	285,996	1,167,258	2,147,779	2,049,568	383,396	-0.0111
UBA	14 : ATQ	23 : 35,000-126,499	2,385,979	8,811,464	13,642,518	10,052,299	2,314,111	-0.0164
UBA	14 : ATQ	24 : 126,500 & above	26,434,464	45,224,210	38,867,363	50,289,763	6,311,165	-0.0160
UBA	15 : NTQ	21 : 0-6,499	1,090	25,345	49,052	175,435	47,322	-0.0288
UBA	15 : NTQ	22 : 6,500-34,999	-	210,122	886,972	1,675,039	784,092	-0.0197
UBA	15 : NTQ	23 : 35,000-126,499	152,000	2,179,973	5,904,862	12,731,441	5,051,054	-0.0150
UBA	15 : NTQ	24 : 126,500 & above	5,692,146	12,824,135	21,639,211	39,415,987	27,791,616	-0.0324
UBN	11 : MKT	21 : 0-6,499	2,528	-	-	85	-	-0.1702
UBN	12 : MLO	21 : 0-6,499	935,149	1,852	9,625	31,766	437	0.0675

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.

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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)
UBA	12 : MLO	23 : 35,000-126,499	0.022236	227,875	0.1154	1238.2	85,179,496	93.1	4,981,845	0.0141	48.8
UBA	12 : MLO	24 : 126,500 & above	0.034977	0	0.0000	0.0	725,964,902	126.4	297,786,181	0.0309	21.4
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	0.062659	0	0.0000	0.0	2,613	38.8	0	0.0000	0.0
UBN	12 : MLO	21 : 0-6,499	0.075974	0	0.0000	0.0	960,063	85.7	23,681	0.0054	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.

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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	201301	NB	11 : MKT	21 : 0-6,499	3	3,150	0	3,150	0
NSE	NSE	201301	NB	12 : MLO	21 : 0-6,499	1,383	2,644,322	171,433	2,469,775	0
NSE	NSE	201301	NB	12 : MLO	22 : 6,500-34,999	609	9,211,214	1,347,785	7,780,122	0
NSE	NSE	201301	NB	12 : MLO	23 : 35,000-126,499	223	13,836,735	3,041,484	10,516,983	0
NSE	NSE	201301	NB	12 : MLO	24 : 126,500 & above	31	8,920,253	1,040,565	7,807,879	0
NSE	NSE	201301	NB	13 : ITQ	21 : 0-6,499	961	2,395,538	1,350,538	961,257	0
NSE	NSE	201301	NB	13 : ITQ	22 : 6,500-34,999	807	12,146,104	8,095,288	2,840,271	0
NSE	NSE	201301	NB	13 : ITQ	23 : 35,000-126,499	206	11,445,350	8,424,320	2,257,289	0
NSE	NSE	201301	NB	13 : ITQ	24 : 126,500 & above	12	2,682,278	1,214,164	995,858	0
NSE	NSE	201301	NB	14 : ATQ	21 : 0-6,499	808	2,133,264	991,542	959,799	0
NSE	NSE	201301	NB	14 : ATQ	22 : 6,500-34,999	514	7,278,409	4,040,523	2,248,284	0
NSE	NSE	201301	NB	14 : ATQ	23 : 35,000-126,499	115	6,960,654	3,475,137	2,304,264	0
NSE	NSE	201301	NB	14 : ATQ	24 : 126,500 & above	12	2,685,000	1,135,960	563,165	0
NSE	NSE	201301	NB	15 : NTQ	21 : 0-6,499	559	1,643,818	1,065,705	372,132	0
NSE	NSE	201301	NB	15 : NTQ	22 : 6,500-34,999	623	9,363,331	6,572,539	1,339,972	0
NSE	NSE	201301	NB	15 : NTQ	23 : 35,000-126,499	217	13,943,997	8,490,296	1,434,777	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.

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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)
UBN	12 : MLO	22 : 6,500-34,999	2,816,332	58,081	182,255	138,119	32,324	0.0641
UBN	12 : MLO	23 : 35,000-126,499	11,117,292	560,223	585,860	665,506	245,339	0.0462
UBN	12 : MLO	24 : 126,500 & above	11,158,852	397,139	371,131	531,848	47,725	0.1376
UBN	13 : ITQ	21 : 0-6,499	7,079	13,792	29,205	97,930	16,206	-0.0394
UBN	13 : ITQ	22 : 6,500-34,999	-	35,090	123,598	406,378	93,318	-0.0440
UBN	13 : ITQ	23 : 35,000-126,499	250,076	441,127	1,207,747	1,371,313	423,397	-0.0464
UBN	13 : ITQ	24 : 126,500 & above	282,933	587,039	1,333,342	1,350,596	693,192	-0.1822
UBN	14 : ATQ	21 : 0-6,499	-	8,748	29,694	90,149	21,234	-0.0221
UBN	14 : ATQ	22 : 6,500-34,999	-	94,009	105,744	277,025	88,536	-0.0318
UBN	14 : ATQ	23 : 35,000-126,499	97,188	3,000	657,171	821,929	587,435	-0.0544
UBN	14 : ATQ	24 : 126,500 & above	800,000	264,399	920,565	1,887,052	592,786	-0.2019
UBN	15 : NTQ	21 : 0-6,499	-	-	9,862	11,234	2,625	0.0267
UBN	15 : NTQ	22 : 6,500-34,999	-	45,775	27,798	197,756	11,749	0.0376
UBN	15 : NTQ	23 : 35,000-126,499	-	300,442	113,062	688,744	350,714	-0.0351
UBN	15 : NTQ	24 : 126,500 & above	-	251,971	201,312	119,402	160,811	-0.0961
UNILEVER	11 : MKT	21 : 0-6,499	8,000	-	-	-	-	0.5144

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.

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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)	
UBN	12 : MLO	22 : 6,500-34,999	0.086048		0	0.0000	0.0	2,986,344	85.9	240,767	0.0278	8.9
UBN	12 : MLO	23 : 35,000-126,499	0.084948		0	0.0000	0.0	11,059,497	107.9	2,207,663	0.0289	222.5
UBN	12 : MLO	24 : 126,500 & above	0.163111		0	0.0000	0.0	7,788,267	143.9	4,806,323	0.0308	25.6
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										
UNILEVER	11 : MKT	21 : 0-6,499	0.423125		0	0.0000	0.0	8,000	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.

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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	201301	NB	15 : NTQ	24 : 126,500 & above	18	4,616,877	1,848,312	1,013,228	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.

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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)
UNILEVER	11 : MKT	22 : 6,500-34,999	3,635	-	-	3,945	-	-0.4101
UNILEVER	12 : MLO	21 : 0-6,499	865,697	9,886	12,989	6,000	49	0.3872
UNILEVER	12 : MLO	22 : 6,500-34,999	3,410,951	120,412	143,740	142,166	27,662	0.2580
UNILEVER	12 : MLO	23 : 35,000-126,499	4,166,991	174,640	245,498	177,873	100	0.2317
UNILEVER	12 : MLO	24 : 126,500 & above	9,030,267	-	336,046	188,277	-	0.2237
UNILEVER	13 : ITQ	21 : 0-6,499	17,879	45,758	116,232	101,748	33,610	-0.2846
UNILEVER	13 : ITQ	22 : 6,500-34,999	34,602	186,248	435,565	742,622	189,858	-0.3096
UNILEVER	13 : ITQ	23 : 35,000-126,499	100,000	59,400	273,564	798,257	115,983	-0.1064
UNILEVER	13 : ITQ	24 : 126,500 & above	574,102	316,295	1,001,778	928,426	198,468	-0.0504
UNILEVER	14 : ATQ	21 : 0-6,499	800	7,805	45,820	98,541	47,461	-0.2066
UNILEVER	14 : ATQ	22 : 6,500-34,999	60,404	68,719	293,665	481,785	110,555	-0.2419
UNILEVER	14 : ATQ	23 : 35,000-126,499	169,653	-	217,293	545,765	50,000	-0.0807
UNILEVER	14 : ATQ	24 : 126,500 & above	389,950	-	1,035,750	620,681	-	0.0239
UNILEVER	15 : NTQ	21 : 0-6,499	160	4,832	7,165	22,901	15,550	-0.6552
UNILEVER	15 : NTQ	22 : 6,500-34,999	-	22,226	97,649	176,397	50,766	-0.1499
UNILEVER	15 : NTQ	23 : 35,000-126,499	-	2,000	244,250	236,843	-	-0.2382

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.

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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)	
UNILEVER	11 : MKT	22 : 6,500-34,999	0.900000		0	0.0000	0.0	7,580	414.9	0	0.0000	0.0
UNILEVER	12 : MLO	21 : 0-6,499	0.470437		0	0.0000	0.0	861,746	33.9	37,098	0.0369	0.1
UNILEVER	12 : MLO	22 : 6,500-34,999	0.396324	10,000	0.4000	1800.9	3,316,852	65.1	527,220	0.0658	21.5	
UNILEVER	12 : MLO	23 : 35,000-126,499	0.484285		0	0.0000	0.0	3,143,099	57.9	1,622,003	0.0787	7.8
UNILEVER	12 : MLO	24 : 126,500 & above	0.566982		0	0.0000	0.0	3,925,084	51.9	5,635,301	0.1762	9.9
UNILEVER	13 : ITQ	21 : 0-6,499										
UNILEVER	13 : ITQ	22 : 6,500-34,999										
UNILEVER	13 : ITQ	23 : 35,000-126,499										
UNILEVER	13 : ITQ	24 : 126,500 & above										
UNILEVER	14 : ATQ	21 : 0-6,499										
UNILEVER	14 : ATQ	22 : 6,500-34,999										
UNILEVER	14 : ATQ	23 : 35,000-126,499										
UNILEVER	14 : ATQ	24 : 126,500 & above										
UNILEVER	15 : NTQ	21 : 0-6,499										
UNILEVER	15 : NTQ	22 : 6,500-34,999										
UNILEVER	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.

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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	201301	NESTLE	11 : MKT	21 : 0-6,499	2	1,305	0	1,305	0
NSE	NSE	201301	NESTLE	12 : MLO	21 : 0-6,499	876	1,101,140	98,475	989,468	0
NSE	NSE	201301	NESTLE	12 : MLO	22 : 6,500-34,999	108	1,421,436	384,453	990,876	0
NSE	NSE	201301	NESTLE	12 : MLO	23 : 35,000-126,499	7	447,907	198,191	249,716	0
NSE	NSE	201301	NESTLE	12 : MLO	24 : 126,500 & above	1	150,000	0	150,000	0
NSE	NSE	201301	NESTLE	13 : ITQ	21 : 0-6,499	1,302	2,292,363	1,516,932	416,620	0
NSE	NSE	201301	NESTLE	13 : ITQ	22 : 6,500-34,999	285	4,101,235	3,367,595	390,592	0
NSE	NSE	201301	NESTLE	13 : ITQ	23 : 35,000-126,499	24	1,117,497	817,612	9,885	0
NSE	NSE	201301	NESTLE	14 : ATQ	21 : 0-6,499	884	1,399,051	760,161	274,411	0
NSE	NSE	201301	NESTLE	14 : ATQ	22 : 6,500-34,999	115	1,573,718	1,075,898	252,227	0
NSE	NSE	201301	NESTLE	14 : ATQ	23 : 35,000-126,499	3	120,034	36,889	1,469	0
NSE	NSE	201301	NESTLE	15 : NTQ	21 : 0-6,499	696	1,443,476	856,653	113,430	0
NSE	NSE	201301	NESTLE	15 : NTQ	22 : 6,500-34,999	150	1,944,324	1,139,737	72,303	0
NSE	NSE	201301	NESTLE	15 : NTQ	23 : 35,000-126,499	5	206,167	156,167	0	0
NSE	NSE	201301	NESTLE	15 : NTQ	24 : 126,500 & above	1	127,809	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.

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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)
UNILEVER	15 : NTQ	24 : 126,500 & above	1,917,593	816,000	55,125	-	28,416	-0.8260
UNITYBNK	11 : MKT	23 : 35,000-126,499	160,000	-	-	-	-	0.0388
UNITYBNK	12 : MLO	21 : 0-6,499	234,214	-	-	-	6,300	0.0020
UNITYBNK	12 : MLO	22 : 6,500-34,999	3,368,226	73,021	85,698	205,325	-	0.0056
UNITYBNK	12 : MLO	23 : 35,000-126,499	20,412,237	627,231	1,057,936	588,520	158,342	0.0039
UNITYBNK	12 : MLO	24 : 126,500 & above	990,448,199	36,023,666	71,584,754	98,704,795	19,339,618	0.0091
UNITYBNK	13 : ITQ	21 : 0-6,499	-	5,500	-	9,642	938	-0.0006
UNITYBNK	13 : ITQ	22 : 6,500-34,999	9,000	65,000	49,971	36,002	11,550	-0.0123
UNITYBNK	13 : ITQ	23 : 35,000-126,499	100,000	412,914	576,950	625,503	230,000	-0.0091
UNITYBNK	13 : ITQ	24 : 126,500 & above	1,604,124	7,428,000	5,736,492	10,867,842	3,239,488	-0.0098
UNITYBNK	14 : ATQ	21 : 0-6,499	-	9,450	16,450	30,100	9,870	-0.0107
UNITYBNK	14 : ATQ	22 : 6,500-34,999	-	105,000	346,398	419,309	40,000	-0.0114
UNITYBNK	14 : ATQ	23 : 35,000-126,499	82,901	724,404	2,074,413	2,440,577	424,000	-0.0108
UNITYBNK	14 : ATQ	24 : 126,500 & above	2,549,851	13,707,192	22,294,957	60,466,436	28,362,555	-0.0163
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	5,000	5,000	6,289	-0.0177
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	15,000	64,500	73,100	-0.0229

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.

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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)
UNILEVER	15 : NTQ	24 : 126,500 & above									
UNITYBNK	11 : MKT	23 : 35,000-126,499	0.026250	0	0.0000	0.0	160,000	0.0	0	0.0000	0.0
UNITYBNK	12 : MLO	21 : 0-6,499	0.006539	0	0.0000	0.0	254,566	630.2	0	0.0000	0.0
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.007500	14,500	0.0100	286.1	3,770,223	273.3	32,521	0.0100	46.1
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.008357	70,000	0.0100	2659.9	22,779,204	177.8	374,062	0.0088	118.5
UNITYBNK	12 : MLO	24 : 126,500 & above	0.019718	6,150,000	0.0100	2616.7	957,096,814	204.4	293,583,797	0.0281	497.3
UNITYBNK	13 : ITQ	21 : 0-6,499									
UNITYBNK	13 : ITQ	22 : 6,500-34,999									
UNITYBNK	13 : ITQ	23 : 35,000-126,499									
UNITYBNK	13 : ITQ	24 : 126,500 & above									
UNITYBNK	14 : ATQ	21 : 0-6,499									
UNITYBNK	14 : ATQ	22 : 6,500-34,999									
UNITYBNK	14 : ATQ	23 : 35,000-126,499									
UNITYBNK	14 : ATQ	24 : 126,500 & above									
UNITYBNK	15 : NTQ	21 : 0-6,499									
UNITYBNK	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.

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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	201301	OANDO	11 : MKT	21 : 0-6,499	3	8,100	0	8,100	0	
NSE	NSE	201301	OANDO	11 : MKT	23 : 35,000-126,499	1	41,868	0	41,868	0	
NSE	NSE	201301	OANDO	12 : MLO	21 : 0-6,499	883	1,769,146	47,405	1,721,383	0	
NSE	NSE	201301	OANDO	12 : MLO	22 : 6,500-34,999	580	9,827,447	411,537	9,367,448	0	
NSE	NSE	201301	OANDO	12 : MLO	23 : 35,000-126,499	607	41,934,087	3,763,371	37,248,548	0	
NSE	NSE	201301	OANDO	12 : MLO	24 : 126,500 & above	171	54,582,286	11,002,912	42,971,970	0	
NSE	NSE	201301	OANDO	13 : ITQ	21 : 0-6,499	334	811,956	303,872	459,388	0	
NSE	NSE	201301	OANDO	13 : ITQ	22 : 6,500-34,999	301	5,272,006	2,174,370	2,826,559	0	
NSE	NSE	201301	OANDO	13 : ITQ	23 :	298	20,521,223	9,442,944	7,971,250	0	
NSE	NSE	201301	OANDO	13 : ITQ	24 :	64	17,956,221	8,115,839	3,189,474	0	
NSE	NSE	201301	OANDO	14 : ATQ	21 :	456	971,358	337,666	585,996	0	
NSE	NSE	201301	OANDO	14 : ATQ	22 :	326	5,507,750	2,104,725	3,019,998	0	
NSE	NSE	201301	OANDO	14 : ATQ	23 :	374	26,178,834	9,041,408	12,575,676	0	
NSE	NSE	201301	OANDO	14 : ATQ	24 :	66	17,199,385	7,850,113	6,234,191	0	
NSE	NSE	201301	OANDO	15 : NTQ	21 :	269	638,050	295,100	257,708	0	
NSE	NSE	201301	OANDO	15 : NTQ	22 :	283	5,063,314	2,556,550	1,741,217	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.

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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)
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	90,000	780,375	931,206	898,557	-0.0252
UNITYBNK	15 : NTQ	24 : 126,500 & above	-	2,284,084	32,034,587	56,457,056	31,266,849	-0.0639
WAPCO	11 : MKT	21 : 0-6,499	2,598	-	-	-	-	1.6128
WAPCO	12 : MLO	21 : 0-6,499	544,228	5,278	6,588	10,641	1,100	0.7478
WAPCO	12 : MLO	22 : 6,500-34,999	3,079,682	92,382	75,312	51,052	360	0.4499
WAPCO	12 : MLO	23 : 35,000-126,499	6,412,928	192,332	448,895	266,328	37,508	0.3575
WAPCO	12 : MLO	24 : 126,500 & above	11,314,900	329,800	159,115	187,995	-	0.4760
WAPCO	13 : ITQ	21 : 0-6,499	10,539	39,524	95,041	106,020	44,305	-0.5963
WAPCO	13 : ITQ	22 : 6,500-34,999	137,363	177,413	492,896	550,919	339,984	-0.6933
WAPCO	13 : ITQ	23 : 35,000-126,499	436,069	248,727	844,362	998,148	391,108	-0.5204
WAPCO	13 : ITQ	24 : 126,500 & above	1,340,000	172,500	2,800	302,000	119,500	-0.5118
WAPCO	14 : ATQ	21 : 0-6,499	4,802	12,962	52,159	66,032	26,934	-0.6267
WAPCO	14 : ATQ	22 : 6,500-34,999	58,466	289,718	214,716	374,772	231,235	-0.2797
WAPCO	14 : ATQ	23 : 35,000-126,499	43,855	458,060	252,669	439,142	388,975	-0.5146
WAPCO	14 : ATQ	24 : 126,500 & above	-	-	-	-	86,560	0.0521
WAPCO	15 : NTQ	21 : 0-6,499	-	-	3,550	13,100	188	-0.4639

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.

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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)	
UNITYBNK	15 : NTQ	23 : 35,000-126,499										
UNITYBNK	15 : NTQ	24 : 126,500 & above										
WAPCO	11 : MKT	21 : 0-6,499	0.837020		0	0.0000	0.0	2,598	0.0	0	0.0000	0.0
WAPCO	12 : MLO	21 : 0-6,499	1.026527		0	0.0000	0.0	532,605	18.5	35,604	0.0819	1.6
WAPCO	12 : MLO	22 : 6,500-34,999	0.969787		0	0.0000	0.0	2,918,802	24.5	382,323	0.1272	0.3
WAPCO	12 : MLO	23 : 35,000-126,499	1.009348	40,000	0	0.0063	0.0	5,528,763	71.5	1,789,228	0.0938	2.3
WAPCO	12 : MLO	24 : 126,500 & above	1.833844		0	0.0000	0.0	2,916,215	10.4	9,075,595	0.3453	14.4
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										
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										

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.

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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	201301	OANDO	15 : NTQ	23 : 35,000-126,499	427	29,723,978	14,719,895	8,315,130	0
NSE	NSE	201301	OANDO	15 : NTQ	24 : 126,500 & above	118	33,350,668	11,926,650	5,558,941	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.

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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)
WAPCO	15 : NTQ	22 : 6,500-34,999	10,000	20,000	114,759	172,084	60,499	-0.3356
WAPCO	15 : NTQ	23 : 35,000-126,499	-	23,000	172,775	527,168	-	-0.0823
WAPCO	15 : NTQ	24 : 126,500 & above	940,913	459,625	230,000	10,375	-	-0.8331
ZENITHBANK	11 : MKT	21 : 0-6,499	14,862	-	-	-	-	0.1612
ZENITHBANK	11 : MKT	22 : 6,500-34,999	38,781	-	-	-	-	0.1073
ZENITHBANK	11 : MKT	23 : 35,000-126,499	178,695	-	-	-	-	-0.0790
ZENITHBANK	12 : MLO	21 : 0-6,499	3,803,913	25,221	30,129	44,206	471	0.0415
ZENITHBANK	12 : MLO	22 : 6,500-34,999	15,367,969	393,849	380,525	252,453	21,062	0.0275
ZENITHBANK	12 : MLO	23 : 35,000-126,499	70,787,818	4,071,701	2,494,931	972,695	68,631	-0.0006
ZENITHBANK	12 : MLO	24 : 126,500 & above	349,718,672	16,783,069	9,488,175	14,969,620	680,622	-0.0024
ZENITHBANK	13 : ITQ	21 : 0-6,499	52,223	150,302	173,136	134,377	26,300	-0.0033
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	226,069	870,584	1,188,583	1,004,121	200,492	-0.0230
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	1,182,717	5,650,195	6,657,117	7,313,768	765,797	-0.0315
ZENITHBANK	13 : ITQ	24 : 126,500 & above	1,493,091	11,419,617	7,534,106	3,966,982	1,043,371	-0.0177
ZENITHBANK	14 : ATQ	21 : 0-6,499	50,714	138,416	331,658	352,416	103,163	0.0265
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	229,661	1,090,020	1,895,156	1,956,172	253,276	0.0110

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.

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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)	
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	0.061090		0	0.0000	0.0	14,862	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.042747		0	0.0000	0.0	38,781	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.019042		0	0.0000	0.0	178,695	0.0	0	0.0000	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.051140	17,450	0.0600	901.8	3,828,338	5.8	58,302	0.0078	29.2	
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.047393		0	0.0000	0.0	15,651,143	32.4	796,887	0.0167	6.2
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.048005		0	0.0000	0.0	67,104,902	57.0	11,581,803	0.0204	15.0
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.077694		0	0.0000	0.0	238,561,967	76.7	153,958,728	0.0332	16.7
ZENITHBANK	13 : ITQ	21 : 0-6,499										
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										

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.

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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	201301	PRESKO	11 : MKT	21 : 0-6,499	2	5,100	0	5,100	0
NSE	NSE	201301	PRESKO	12 : MLO	21 : 0-6,499	245	582,656	9,875	565,138	0
NSE	NSE	201301	PRESKO	12 : MLO	22 : 6,500-34,999	256	4,423,046	586,429	3,796,873	0
NSE	NSE	201301	PRESKO	12 : MLO	23 : 35,000-126,499	170	10,948,763	1,389,181	9,230,669	0
NSE	NSE	201301	PRESKO	12 : MLO	24 : 126,500 & above	24	15,596,557	187,553	15,409,004	0
NSE	NSE	201301	PRESKO	13 : ITQ	21 : 0-6,499	213	670,375	320,413	261,748	0
NSE	NSE	201301	PRESKO	13 : ITQ	22 : 6,500-34,999	346	6,378,493	3,377,829	2,043,416	0
NSE	NSE	201301	PRESKO	13 : ITQ	23 : 35,000-126,499	275	16,740,466	8,548,393	3,953,839	0
NSE	NSE	201301	PRESKO	13 : ITQ	24 : 126,500 & above	16	3,335,000	1,579,889	555,111	0
NSE	NSE	201301	PRESKO	14 : ATQ	21 : 0-6,499	124	258,591	113,111	113,480	0
NSE	NSE	201301	PRESKO	14 : ATQ	22 : 6,500-34,999	151	2,714,818	1,230,191	903,990	0
NSE	NSE	201301	PRESKO	14 : ATQ	23 : 35,000-126,499	113	7,573,990	4,383,983	1,512,641	0
NSE	NSE	201301	PRESKO	14 : ATQ	24 : 126,500 & above	6	1,400,000	435,878	114,122	0
NSE	NSE	201301	PRESKO	15 : NTQ	21 : 0-6,499	42	115,495	44,487	60,088	0
NSE	NSE	201301	PRESKO	15 : NTQ	22 : 6,500-34,999	96	1,724,287	844,915	420,702	0
NSE	NSE	201301	PRESKO	15 : NTQ	23 : 35,000-126,499	76	4,947,747	3,015,514	695,471	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.

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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)
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	2,282,885	6,941,540	9,794,367	10,558,403	1,930,143	-0.0083
ZENITHBANK	14 : ATQ	24 : 126,500 & above	27,515,970	15,304,501	11,464,168	16,251,513	1,702,551	-0.0233
ZENITHBANK	15 : NTQ	21 : 0-6,499	2,830	20,564	39,104	142,221	49,738	0.0757
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	9,500	236,407	528,083	935,441	402,941	0.0450
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	167,921	1,492,504	3,843,174	7,083,581	2,843,058	0.0363
ZENITHBANK	15 : NTQ	24 : 126,500 & above	69,953,254	11,436,468	9,179,135	11,912,435	8,835,352	0.0319

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.

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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)	
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.

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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	201301	PRESCO	15 : NTQ	24 : 126,500 & above	6	1,500,000	490,655	419,735	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.

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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	201301	PRESTIGE	11 : MKT	21 : 0-6,499	2	240	0	240	0
NSE	NSE	201301	PRESTIGE	12 : MLO	21 : 0-6,499	19	47,695	0	47,695	0
NSE	NSE	201301	PRESTIGE	12 : MLO	22 : 6,500-34,999	41	712,169	18,000	694,169	0
NSE	NSE	201301	PRESTIGE	12 : MLO	23 : 35,000-126,499	35	2,586,020	0	2,421,491	0
NSE	NSE	201301	PRESTIGE	12 : MLO	24 : 126,500 & above	46	46,620,195	1,398,446	43,339,276	0
NSE	NSE	201301	PRESTIGE	13 : ITQ	21 : 0-6,499	3	9,065	3,165	5,900	0
NSE	NSE	201301	PRESTIGE	13 : ITQ	22 : 6,500-34,999	10	207,685	20,000	137,685	0
NSE	NSE	201301	PRESTIGE	13 : ITQ	23 : 35,000-126,499	14	972,829	180,115	602,157	0
NSE	NSE	201301	PRESTIGE	13 : ITQ	24 : 126,500 & above	14	5,022,268	1,399,965	1,412,803	0
NSE	NSE	201301	PRESTIGE	14 : ATQ	21 : 0-6,499	6	13,341	5,700	6,641	0
NSE	NSE	201301	PRESTIGE	14 : ATQ	22 : 6,500-34,999	34	617,553	187,489	262,621	0
NSE	NSE	201301	PRESTIGE	14 : ATQ	23 : 35,000-126,499	29	2,037,102	605,303	587,240	0
NSE	NSE	201301	PRESTIGE	14 : ATQ	24 : 126,500 & above	24	12,659,060	2,892,889	1,117,902	0
NSE	NSE	201301	PRESTIGE	15 : NTQ	21 : 0-6,499	2	5,500	0	0	0
NSE	NSE	201301	PRESTIGE	15 : NTQ	22 : 6,500-34,999	13	289,017	49,166	42,000	0
NSE	NSE	201301	PRESTIGE	15 : NTQ	23 : 35,000-126,499	13	1,057,379	100,000	517,000	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.

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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	201301	PRESTIGE	15 : NTQ	24 : 126,500 & above	22	7,652,276	1,492,068	1,450,000	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.

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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	201301	PZ	11 : MKT	21 : 0-6,499	3	3,624	0	3,624	0
NSE	NSE	201301	PZ	11 : MKT	22 : 6,500-34,999	1	12,138	0	12,138	0
NSE	NSE	201301	PZ	12 : MLO	21 : 0-6,499	394	731,116	23,873	705,290	0
NSE	NSE	201301	PZ	12 : MLO	22 : 6,500-34,999	165	2,801,647	500,831	2,252,387	0
NSE	NSE	201301	PZ	12 : MLO	23 : 35,000-126,499	111	6,478,366	2,086,555	4,002,972	0
NSE	NSE	201301	PZ	12 : MLO	24 : 126,500 & above	17	4,581,506	1,684,719	2,896,787	0
NSE	NSE	201301	PZ	13 : ITQ	21 : 0-6,499	225	586,448	291,723	252,405	0
NSE	NSE	201301	PZ	13 : ITQ	22 : 6,500-34,999	324	5,625,803	3,105,199	1,172,505	0
NSE	NSE	201301	PZ	13 : ITQ	23 : 35,000-126,499	365	20,508,874	14,554,509	2,022,982	0
NSE	NSE	201301	PZ	13 : ITQ	24 : 126,500 & above	29	7,597,036	6,475,065	871,971	0
NSE	NSE	201301	PZ	14 : ATQ	21 : 0-6,499	181	470,365	216,380	153,140	0
NSE	NSE	201301	PZ	14 : ATQ	22 : 6,500-34,999	137	2,319,953	926,579	544,845	0
NSE	NSE	201301	PZ	14 : ATQ	23 : 35,000-126,499	99	5,899,116	3,602,339	767,639	0
NSE	NSE	201301	PZ	14 : ATQ	24 : 126,500 & above	13	3,525,823	1,387,940	292,810	0
NSE	NSE	201301	PZ	15 : NTQ	21 : 0-6,499	65	211,037	103,901	10,590	0
NSE	NSE	201301	PZ	15 : NTQ	22 : 6,500-34,999	113	1,818,964	940,101	226,174	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.

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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	201301	PZ	15 : NTQ	23 : 35,000-126,499	146	8,382,322	5,559,758	230,898	0
NSE	NSE	201301	PZ	15 : NTQ	24 : 126,500 & above	19	4,830,620	2,754,386	717,680	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.

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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	201301	REDSTAREX	12 : MLO	21 : 0-6,499	57	143,759	0	143,759	0
NSE	NSE	201301	REDSTAREX	12 : MLO	22 : 6,500-34,999	82	1,376,858	45,500	1,322,751	0
NSE	NSE	201301	REDSTAREX	12 : MLO	23 : 35,000-126,499	65	4,140,657	323,869	3,807,288	0
NSE	NSE	201301	REDSTAREX	12 : MLO	24 : 126,500 & above	30	14,278,194	1,370,044	10,800,373	0
NSE	NSE	201301	REDSTAREX	13 : ITQ	21 : 0-6,499	31	79,411	20,175	50,636	0
NSE	NSE	201301	REDSTAREX	13 : ITQ	22 : 6,500-34,999	85	1,621,438	692,100	681,338	0
NSE	NSE	201301	REDSTAREX	13 : ITQ	23 : 35,000-126,499	113	7,867,092	2,350,904	1,781,824	0
NSE	NSE	201301	REDSTAREX	13 : ITQ	24 : 126,500 & above	47	16,496,579	8,129,693	2,329,969	0
NSE	NSE	201301	REDSTAREX	14 : ATQ	21 : 0-6,499	36	84,526	25,614	42,762	0
NSE	NSE	201301	REDSTAREX	14 : ATQ	22 : 6,500-34,999	65	1,105,309	372,011	363,921	0
NSE	NSE	201301	REDSTAREX	14 : ATQ	23 : 35,000-126,499	64	4,472,726	1,486,165	1,084,392	0
NSE	NSE	201301	REDSTAREX	14 : ATQ	24 : 126,500 & above	29	21,508,109	7,677,677	254,600	0
NSE	NSE	201301	REDSTAREX	15 : NTQ	21 : 0-6,499	15	60,807	24,500	0	0
NSE	NSE	201301	REDSTAREX	15 : NTQ	22 : 6,500-34,999	47	980,575	298,520	85,555	0
NSE	NSE	201301	REDSTAREX	15 : NTQ	23 : 35,000-126,499	105	7,415,373	2,049,079	1,130,065	0
NSE	NSE	201301	REDSTAREX	15 : NTQ	24 : 126,500 & above	74	31,217,365	4,100,000	2,104,582	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.

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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	201301	SKYEBANK	11 : MKT	21 : 0-6,499	2	3,000	0	3,000	0	
NSE	NSE	201301	SKYEBANK	11 : MKT	22 : 6,500-34,999	2	25,000	0	25,000	0	
NSE	NSE	201301	SKYEBANK	11 : MKT	23 : 35,000-126,499	4	238,000	0	238,000	0	
NSE	NSE	201301	SKYEBANK	11 : MKT	24 : 126,500 & above	2	420,000	158,800	261,200	0	
NSE	NSE	201301	SKYEBANK	12 : MLO	21 : 0-6,499	520	1,224,367	850	1,223,517	0	
NSE	NSE	201301	SKYEBANK	12 : MLO	22 : 6,500-34,999	463	8,126,384	123,183	7,957,450	0	
NSE	NSE	201301	SKYEBANK	12 : MLO	23 : 35,000-126,499	670	48,911,927	2,290,291	46,492,799	0	
NSE	NSE	201301	SKYEBANK	12 : MLO	24 : 126,500 & above	644	274,200,924	33,543,665	234,896,876	0	
NSE	NSE	201301	SKYEBANK	13 : ITQ	21 : 0-6,499	132	412,177	112,279	267,898	0	
NSE	NSE	201301	SKYEBANK	13 : ITQ	22 : 6,500-34,999	216	4,202,593	1,461,527	2,412,310	0	
NSE	NSE	201301	SKYEBANK	13 : ITQ	23 : 35,000-126,499	388	28,566,266	10,928,030	14,493,505	0	
NSE	NSE	201301	SKYEBANK	13 : ITQ	24 : 126,500 & above	344	122,727,269	56,888,238	39,305,804	0	
NSE	NSE	201301	SKYEBANK	14 : ATQ	21 : 0-6,499	180	462,298	148,047	289,051	0	
NSE	NSE	201301	SKYEBANK	14 : ATQ	22 : 6,500-34,999	251	4,758,103	1,543,476	2,727,573	0	
NSE	NSE	201301	SKYEBANK	14 : ATQ	23 : 35,000-126,499	418	31,078,571	10,412,294	16,624,475	0	
NSE	NSE	201301	SKYEBANK	14 : ATQ	24 : 126,500 & above	359	135,268,607	54,783,485	48,895,047	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.

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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	201301	SKYEBANK	15 : NTQ	21 : 0-6,499	129	428,204	210,102	151,082	0
NSE	NSE	201301	SKYEBANK	15 : NTQ	22 : 6,500-34,999	281	5,487,958	3,157,769	1,515,905	0
NSE	NSE	201301	SKYEBANK	15 : NTQ	23 : 35,000-126,499	531	41,389,371	20,121,642	13,444,224	0
NSE	NSE	201301	SKYEBANK	15 : NTQ	24 : 126,500 & above	636	262,835,659	118,351,904	47,202,830	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.

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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	201301	STERLNBANK	11 : MKT	22 : 6,500-34,999	2	20,500	0	20,500	0	
NSE	NSE	201301	STERLNBANK	11 : MKT	23 : 35,000-126,499	5	375,974	0	375,974	0	
NSE	NSE	201301	STERLNBANK	12 : MLO	21 : 0-6,499	337	829,869	3,624	826,245	0	
NSE	NSE	201301	STERLNBANK	12 : MLO	22 : 6,500-34,999	425	7,480,676	87,109	7,393,567	0	
NSE	NSE	201301	STERLNBANK	12 : MLO	23 : 35,000-126,499	750	57,162,909	1,846,412	55,152,813	0	
NSE	NSE	201301	STERLNBANK	12 : MLO	24 : 126,500 & above	1,055	527,822,968	53,319,590	469,154,309	0	
NSE	NSE	201301	STERLNBANK	13 : ITQ	21 : 0-6,499	74	214,831	55,888	150,943	0	
NSE	NSE	201301	STERLNBANK	13 : ITQ	22 : 6,500-34,999	132	2,516,057	795,473	1,627,966	0	
NSE	NSE	201301	STERLNBANK	13 : ITQ	23 : 35,000-126,499	256	19,377,926	5,600,270	12,104,341	0	
NSE	NSE	201301	STERLNBANK	13 : ITQ	24 : 126,500 & above	371	137,062,742	51,663,440	70,924,739	0	
NSE	NSE	201301	STERLNBANK	14 : ATQ	21 : 0-6,499	118	361,853	65,131	249,240	0	
NSE	NSE	201301	STERLNBANK	14 : ATQ	22 : 6,500-34,999	215	3,936,600	1,330,193	2,321,666	0	
NSE	NSE	201301	STERLNBANK	14 : ATQ	23 : 35,000-126,499	403	31,844,648	11,922,216	16,926,339	0	
NSE	NSE	201301	STERLNBANK	14 : ATQ	24 : 126,500 & above	510	223,075,881	85,374,868	98,435,479	0	
NSE	NSE	201301	STERLNBANK	15 : NTQ	21 : 0-6,499	66	190,914	81,796	77,264	0	
NSE	NSE	201301	STERLNBANK	15 : NTQ	22 : 6,500-34,999	265	4,967,121	2,312,571	1,434,153	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.

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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	201301	STERLNBANK	15 : NTQ	23 : 35,000-126,499	653	51,587,005	24,492,331	14,021,599	0
NSE	NSE	201301	STERLNBANK	15 : NTQ	24 : 126,500 & above	1,133	528,312,361	228,543,363	108,686,903	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.

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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	201301	TRANSCORP	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0	
NSE	NSE	201301	TRANSCORP	11 : MKT	23 : 35,000-126,499	2	150,000	0	150,000	0	
NSE	NSE	201301	TRANSCORP	11 : MKT	24 : 126,500 & above	5	2,920,000	0	2,920,000	0	
NSE	NSE	201301	TRANSCORP	12 : MLO	21 : 0-6,499	271	740,870	0	740,870	0	
NSE	NSE	201301	TRANSCORP	12 : MLO	22 : 6,500-34,999	302	5,002,230	10,850	4,991,380	0	
NSE	NSE	201301	TRANSCORP	12 : MLO	23 : 35,000-126,499	377	28,393,029	390,113	28,002,916	0	
NSE	NSE	201301	TRANSCORP	12 : MLO	24 : 126,500 & above	731	1,008,682,827	66,404,802	908,094,807	0	
NSE	NSE	201301	TRANSCORP	13 : ITQ	21 : 0-6,499	14	53,550	4,000	40,000	0	
NSE	NSE	201301	TRANSCORP	13 : ITQ	22 : 6,500-34,999	35	563,776	174,061	351,065	0	
NSE	NSE	201301	TRANSCORP	13 : ITQ	23 : 35,000-126,499	54	4,112,135	1,049,175	2,793,960	0	
NSE	NSE	201301	TRANSCORP	13 : ITQ	24 : 126,500 & above	128	188,328,937	117,889,179	38,346,166	0	
NSE	NSE	201301	TRANSCORP	14 : ATQ	21 : 0-6,499	80	251,463	82,315	143,248	0	
NSE	NSE	201301	TRANSCORP	14 : ATQ	22 : 6,500-34,999	154	2,770,250	699,242	1,771,408	0	
NSE	NSE	201301	TRANSCORP	14 : ATQ	23 : 35,000-126,499	255	18,883,474	5,998,367	10,386,370	0	
NSE	NSE	201301	TRANSCORP	14 : ATQ	24 : 126,500 & above	551	468,398,052	151,484,523	179,912,900	0	
NSE	NSE	201301	TRANSCORP	15 : NTQ	21 : 0-6,499	48	155,988	89,275	33,133	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.

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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	201301	TRANSCORP	15 : NTQ	22 : 6,500-34,999	116	2,149,706	904,530	600,174	0
NSE	NSE	201301	TRANSCORP	15 : NTQ	23 : 35,000-126,499	354	27,297,108	11,351,643	5,425,828	0
NSE	NSE	201301	TRANSCORP	15 : NTQ	24 : 126,500 & above	1,227	1,653,099,721	515,089,908	500,936,275	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.

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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	201301	UACN	11 : MKT	21 : 0-6,499	4	1,343	0	1,343	0
NSE	NSE	201301	UACN	12 : MLO	21 : 0-6,499	413	712,839	16,975	695,864	0
NSE	NSE	201301	UACN	12 : MLO	22 : 6,500-34,999	138	2,421,695	241,250	2,079,311	0
NSE	NSE	201301	UACN	12 : MLO	23 : 35,000-126,499	117	7,402,775	1,148,345	6,139,045	0
NSE	NSE	201301	UACN	12 : MLO	24 : 126,500 & above	28	8,762,104	658,101	7,950,362	0
NSE	NSE	201301	UACN	13 : ITQ	21 : 0-6,499	234	469,292	220,382	182,414	0
NSE	NSE	201301	UACN	13 : ITQ	22 : 6,500-34,999	205	3,784,127	1,976,262	801,484	0
NSE	NSE	201301	UACN	13 : ITQ	23 : 35,000-126,499	160	9,002,201	4,158,981	1,404,586	0
NSE	NSE	201301	UACN	13 : ITQ	24 : 126,500 & above	28	7,590,438	2,662,835	2,540,312	0
NSE	NSE	201301	UACN	14 : ATQ	21 : 0-6,499	169	331,737	128,934	146,367	0
NSE	NSE	201301	UACN	14 : ATQ	22 : 6,500-34,999	136	2,494,719	1,108,486	742,214	0
NSE	NSE	201301	UACN	14 : ATQ	23 : 35,000-126,499	76	4,686,410	1,930,551	1,374,286	0
NSE	NSE	201301	UACN	14 : ATQ	24 : 126,500 & above	12	3,910,000	2,660,512	606,638	0
NSE	NSE	201301	UACN	15 : NTQ	21 : 0-6,499	68	150,294	76,497	35,527	0
NSE	NSE	201301	UACN	15 : NTQ	22 : 6,500-34,999	92	1,855,133	1,195,149	159,615	0
NSE	NSE	201301	UACN	15 : NTQ	23 : 35,000-126,499	73	4,841,703	1,965,232	349,710	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.

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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	201301	UACN	15 : NTQ	24 : 126,500 & above	15	3,791,555	1,855,689	792,705	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.

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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	201301	UAC-PROP	11 : MKT	21 : 0-6,499	1	4,000	0	4,000	0	
NSE	NSE	201301	UAC-PROP	12 : MLO	21 : 0-6,499	147	271,811	2,958	268,167	0	
NSE	NSE	201301	UAC-PROP	12 : MLO	22 : 6,500-34,999	140	2,566,902	241,816	2,265,188	0	
NSE	NSE	201301	UAC-PROP	12 : MLO	23 : 35,000-126,499	117	7,313,043	1,065,754	5,931,079	0	
NSE	NSE	201301	UAC-PROP	12 : MLO	24 : 126,500 & above	26	8,781,995	2,167,520	6,549,132	0	
NSE	NSE	201301	UAC-PROP	13 : ITQ	21 : 0-6,499	122	249,857	73,645	141,988	0	
NSE	NSE	201301	UAC-PROP	13 : ITQ	22 : 6,500-34,999	179	3,364,017	1,522,991	1,173,571	0	
NSE	NSE	201301	UAC-PROP	13 : ITQ	23 : 35,000-126,499	144	9,291,439	3,643,143	1,651,295	0	
NSE	NSE	201301	UAC-PROP	13 : ITQ	24 : 126,500 & above	38	8,906,682	4,736,874	1,007,846	0	
NSE	NSE	201301	UAC-PROP	14 : ATQ	21 : 0-6,499	80	148,905	49,365	62,776	0	
NSE	NSE	201301	UAC-PROP	14 : ATQ	22 : 6,500-34,999	77	1,520,034	525,772	572,720	0	
NSE	NSE	201301	UAC-PROP	14 : ATQ	23 : 35,000-126,499	92	6,269,190	1,752,183	1,857,368	0	
NSE	NSE	201301	UAC-PROP	14 : ATQ	24 : 126,500 & above	5	1,267,571	200,000	0	0	
NSE	NSE	201301	UAC-PROP	15 : NTQ	21 : 0-6,499	24	74,351	24,632	24,570	0	
NSE	NSE	201301	UAC-PROP	15 : NTQ	22 : 6,500-34,999	57	1,078,370	538,915	245,302	0	
NSE	NSE	201301	UAC-PROP	15 : NTQ	23 : 35,000-126,499	64	4,661,126	2,235,890	694,475	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.

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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	201301	UAC-PROP	15 : NTQ	24 : 126,500 & above	11	2,601,860	310,000	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.

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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	201301	UBA	11 : MKT	21 : 0-6,499	4	12,500	0	12,500	0
NSE	NSE	201301	UBA	11 : MKT	22 : 6,500-34,999	6	84,691	0	84,691	0
NSE	NSE	201301	UBA	11 : MKT	23 : 35,000-126,499	2	108,000	0	108,000	0
NSE	NSE	201301	UBA	11 : MKT	24 : 126,500 & above	2	578,220	186,169	392,051	0
NSE	NSE	201301	UBA	12 : MLO	21 : 0-6,499	1,351	3,070,224	63,880	2,984,380	0
NSE	NSE	201301	UBA	12 : MLO	22 : 6,500-34,999	1,193	20,858,849	1,180,959	19,249,345	0
NSE	NSE	201301	UBA	12 : MLO	23 : 35,000-126,499	1,367	101,433,605	8,411,967	90,389,216	0
NSE	NSE	201301	UBA	12 : MLO	24 : 126,500 & above	1,532	1,286,781,426	183,556,111	1,023,751,083	0
NSE	NSE	201301	UBA	13 : ITQ	21 : 0-6,499	152	375,225	88,537	276,188	0
NSE	NSE	201301	UBA	13 : ITQ	22 : 6,500-34,999	230	3,954,384	982,678	2,673,703	0
NSE	NSE	201301	UBA	13 : ITQ	23 : 35,000-126,499	391	29,025,361	9,139,683	18,178,479	0
NSE	NSE	201301	UBA	13 : ITQ	24 : 126,500 & above	255	103,038,649	40,829,735	48,522,426	0
NSE	NSE	201301	UBA	14 : ATQ	21 : 0-6,499	422	1,164,784	288,349	848,859	0
NSE	NSE	201301	UBA	14 : ATQ	22 : 6,500-34,999	530	8,856,226	2,261,511	6,252,051	0
NSE	NSE	201301	UBA	14 : ATQ	23 : 35,000-126,499	757	56,178,125	15,040,266	38,260,419	0
NSE	NSE	201301	UBA	14 : ATQ	24 : 126,500 & above	569	276,849,695	67,615,602	171,911,336	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.

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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	201301	UBA	15 : NTQ	21 : 0-6,499	293	813,577	352,734	371,575	0
NSE	NSE	201301	UBA	15 : NTQ	22 : 6,500-34,999	577	10,535,377	4,863,740	4,279,225	0
NSE	NSE	201301	UBA	15 : NTQ	23 : 35,000-126,499	1,183	88,939,423	45,739,933	30,682,374	0
NSE	NSE	201301	UBA	15 : NTQ	24 : 126,500 & above	997	527,472,329	219,799,275	163,669,489	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.

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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	201301	UBN	11 : MKT	21 : 0-6,499	4	2,613	0	2,613	0
NSE	NSE	201301	UBN	12 : MLO	21 : 0-6,499	614	1,010,557	24,053	983,744	0
NSE	NSE	201301	UBN	12 : MLO	22 : 6,500-34,999	208	3,418,403	151,334	3,227,111	0
NSE	NSE	201301	UBN	12 : MLO	23 : 35,000-126,499	224	15,562,733	2,091,967	13,267,160	0
NSE	NSE	201301	UBN	12 : MLO	24 : 126,500 & above	62	19,760,726	6,078,441	12,594,590	0
NSE	NSE	201301	UBN	13 : ITQ	21 : 0-6,499	172	335,641	116,206	183,469	0
NSE	NSE	201301	UBN	13 : ITQ	22 : 6,500-34,999	82	1,534,605	617,858	685,287	0
NSE	NSE	201301	UBN	13 : ITQ	23 : 35,000-126,499	171	13,182,844	6,105,132	3,901,556	0
NSE	NSE	201301	UBN	13 : ITQ	24 : 126,500 & above	63	16,452,026	4,519,489	4,304,077	0
NSE	NSE	201301	UBN	14 : ATQ	21 : 0-6,499	243	429,181	162,345	170,127	0
NSE	NSE	201301	UBN	14 : ATQ	22 : 6,500-34,999	97	1,673,014	705,383	682,810	0
NSE	NSE	201301	UBN	14 : ATQ	23 : 35,000-126,499	143	10,388,802	3,725,986	2,423,043	0
NSE	NSE	201301	UBN	14 : ATQ	24 : 126,500 & above	50	18,534,733	6,486,432	5,654,910	0
NSE	NSE	201301	UBN	15 : NTQ	21 : 0-6,499	76	178,677	78,202	50,806	0
NSE	NSE	201301	UBN	15 : NTQ	22 : 6,500-34,999	68	1,175,276	584,184	407,491	0
NSE	NSE	201301	UBN	15 : NTQ	23 : 35,000-126,499	136	9,979,065	5,066,001	1,490,039	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.

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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	201301	UBN	15 : NTQ	24 : 126,500 & above	55	20,218,382	8,120,597	749,562	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.

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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	201301	UNILEVER	11 : MKT	21 : 0-6,499	3	8,000	0	8,000	0
NSE	NSE	201301	UNILEVER	11 : MKT	22 : 6,500-34,999	1	7,580	0	7,580	0
NSE	NSE	201301	UNILEVER	12 : MLO	21 : 0-6,499	492	944,527	40,769	898,844	0
NSE	NSE	201301	UNILEVER	12 : MLO	22 : 6,500-34,999	262	4,320,530	396,694	3,854,072	0
NSE	NSE	201301	UNILEVER	12 : MLO	23 : 35,000-126,499	96	6,100,818	1,089,579	4,765,102	0
NSE	NSE	201301	UNILEVER	12 : MLO	24 : 126,500 & above	29	11,491,508	1,926,097	9,560,385	0
NSE	NSE	201301	UNILEVER	13 : ITQ	21 : 0-6,499	300	784,033	395,158	324,781	0
NSE	NSE	201301	UNILEVER	13 : ITQ	22 : 6,500-34,999	349	6,314,167	3,719,566	1,716,310	0
NSE	NSE	201301	UNILEVER	13 : ITQ	23 : 35,000-126,499	181	10,859,681	6,852,032	1,454,704	0
NSE	NSE	201301	UNILEVER	13 : ITQ	24 : 126,500 & above	25	6,288,354	2,543,935	3,019,069	0
NSE	NSE	201301	UNILEVER	14 : ATQ	21 : 0-6,499	226	546,874	221,585	253,695	0
NSE	NSE	201301	UNILEVER	14 : ATQ	22 : 6,500-34,999	258	4,458,454	2,595,815	1,144,948	0
NSE	NSE	201301	UNILEVER	14 : ATQ	23 : 35,000-126,499	74	4,267,147	2,100,896	1,021,097	0
NSE	NSE	201301	UNILEVER	14 : ATQ	24 : 126,500 & above	9	3,083,612	200,000	2,046,381	0
NSE	NSE	201301	UNILEVER	15 : NTQ	21 : 0-6,499	93	220,547	115,769	68,851	0
NSE	NSE	201301	UNILEVER	15 : NTQ	22 : 6,500-34,999	127	2,406,659	1,216,383	421,190	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.

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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	201301	UNILEVER	15 : NTQ	23 : 35,000-126,499	97	5,829,427	3,773,009	645,763	0
NSE	NSE	201301	UNILEVER	15 : NTQ	24 : 126,500 & above	26	8,723,456	3,431,740	3,022,718	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.

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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	201301	UNITYBNK	11 : MKT	23 : 35,000-126,499	2	160,000	0	160,000	0	
NSE	NSE	201301	UNITYBNK	12 : MLO	21 : 0-6,499	114	254,566	0	254,566	0	
NSE	NSE	201301	UNITYBNK	12 : MLO	22 : 6,500-34,999	206	3,833,740	16,496	3,817,244	0	
NSE	NSE	201301	UNITYBNK	12 : MLO	23 : 35,000-126,499	312	23,770,502	495,236	23,223,266	0	
NSE	NSE	201301	UNITYBNK	12 : MLO	24 : 126,500 & above	856	1,354,736,313	79,054,856	1,256,830,611	0	
NSE	NSE	201301	UNITYBNK	13 : ITQ	21 : 0-6,499	6	21,186	0	16,080	0	
NSE	NSE	201301	UNITYBNK	13 : ITQ	22 : 6,500-34,999	14	208,899	19,553	171,523	0	
NSE	NSE	201301	UNITYBNK	13 : ITQ	23 : 35,000-126,499	29	2,624,660	450,000	1,984,674	0	
NSE	NSE	201301	UNITYBNK	13 : ITQ	24 : 126,500 & above	85	76,478,828	34,762,882	29,125,946	0	
NSE	NSE	201301	UNITYBNK	14 : ATQ	21 : 0-6,499	27	81,573	10,500	65,870	0	
NSE	NSE	201301	UNITYBNK	14 : ATQ	22 : 6,500-34,999	93	1,559,836	496,270	1,035,566	0	
NSE	NSE	201301	UNITYBNK	14 : ATQ	23 : 35,000-126,499	126	9,169,627	2,361,917	6,106,295	0	
NSE	NSE	201301	UNITYBNK	14 : ATQ	24 : 126,500 & above	356	335,998,981	137,997,283	144,595,091	0	
NSE	NSE	201301	UNITYBNK	15 : NTQ	21 : 0-6,499	14	53,670	19,200	22,289	0	
NSE	NSE	201301	UNITYBNK	15 : NTQ	22 : 6,500-34,999	40	804,913	433,263	210,400	0	
NSE	NSE	201301	UNITYBNK	15 : NTQ	23 : 35,000-126,499	146	11,945,167	6,112,519	3,030,138	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)



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Market Execution Quality Detail: January 2013

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	201301	UNITYBNK	15 : NTQ	24 : 126,500 & above	522	714,425,126	309,432,825	156,812,860	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.

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NSE	NSE	201301	WAPCO	11 : MKT	21 : 0-6,499	4	2,598	0	2,598	0	
NSE	NSE	201301	WAPCO	12 : MLO	21 : 0-6,499	308	599,144	25,422	568,209	0	
NSE	NSE	201301	WAPCO	12 : MLO	22 : 6,500-34,999	231	3,761,740	423,062	3,301,125	0	
NSE	NSE	201301	WAPCO	12 : MLO	23 : 35,000-126,499	144	9,064,222	1,324,879	7,357,991	0	
NSE	NSE	201301	WAPCO	12 : MLO	24 : 126,500 & above	31	13,480,640	1,187,725	11,991,810	0	
NSE	NSE	201301	WAPCO	13 : ITQ	21 : 0-6,499	327	1,000,294	531,957	313,314	0	
NSE	NSE	201301	WAPCO	13 : ITQ	22 : 6,500-34,999	536	10,607,085	6,257,266	1,790,100	0	
NSE	NSE	201301	WAPCO	13 : ITQ	23 : 35,000-126,499	370	22,487,971	13,735,654	3,190,111	0	
NSE	NSE	201301	WAPCO	13 : ITQ	24 : 126,500 & above	26	6,055,922	2,824,970	1,936,800	0	
NSE	NSE	201301	WAPCO	14 : ATQ	21 : 0-6,499	253	762,675	308,948	190,420	0	
NSE	NSE	201301	WAPCO	14 : ATQ	22 : 6,500-34,999	297	5,327,648	2,803,815	1,248,018	0	
NSE	NSE	201301	WAPCO	14 : ATQ	23 : 35,000-126,499	151	9,631,807	5,176,167	1,697,751	0	
NSE	NSE	201301	WAPCO	14 : ATQ	24 : 126,500 & above	8	1,723,835	749,070	298,765	0	
NSE	NSE	201301	WAPCO	15 : NTQ	21 : 0-6,499	96	321,428	190,990	17,438	0	
NSE	NSE	201301	WAPCO	15 : NTQ	22 : 6,500-34,999	250	5,126,070	2,687,465	479,149	0	
NSE	NSE	201301	WAPCO	15 : NTQ	23 : 35,000-126,499	157	9,483,341	5,242,391	912,200	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.

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NSE	NSE	201301	WAPCO	15 : NTQ	24 : 126,500 & above	18	5,105,048	2,147,348	1,794,759	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.

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NSE	NSE	201301	ZENITHBANK	11 : MKT	21 : 0-6,499	8	14,862	0	14,862	0
NSE	NSE	201301	ZENITHBANK	11 : MKT	22 : 6,500-34,999	2	38,781	0	38,781	0
NSE	NSE	201301	ZENITHBANK	11 : MKT	23 : 35,000-126,499	2	178,695	0	178,695	0
NSE	NSE	201301	ZENITHBANK	12 : MLO	21 : 0-6,499	1,715	3,925,457	18,835	3,904,090	0
NSE	NSE	201301	ZENITHBANK	12 : MLO	22 : 6,500-34,999	983	16,825,955	354,112	16,448,030	0
NSE	NSE	201301	ZENITHBANK	12 : MLO	23 : 35,000-126,499	1,139	84,384,623	5,167,805	78,686,705	0
NSE	NSE	201301	ZENITHBANK	12 : MLO	24 : 126,500 & above	710	467,167,564	71,123,192	392,520,695	0
NSE	NSE	201301	ZENITHBANK	13 : ITQ	21 : 0-6,499	347	893,747	315,162	552,452	0
NSE	NSE	201301	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	335	6,013,763	2,065,307	3,641,418	0
NSE	NSE	201301	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	589	44,298,267	18,750,093	22,232,995	0
NSE	NSE	201301	ZENITHBANK	13 : ITQ	24 : 126,500 & above	251	91,154,733	53,361,332	28,447,417	0
NSE	NSE	201301	ZENITHBANK	14 : ATQ	21 : 0-6,499	695	1,701,042	619,412	1,000,075	0
NSE	NSE	201301	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	582	10,803,987	4,547,485	5,790,499	0
NSE	NSE	201301	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	864	66,037,575	26,407,816	33,262,235	0
NSE	NSE	201301	ZENITHBANK	14 : ATQ	24 : 126,500 & above	343	161,590,645	65,059,254	76,305,734	0
NSE	NSE	201301	ZENITHBANK	15 : NTQ	21 : 0-6,499	369	971,211	565,916	315,106	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.

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NSE	NSE	201301	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	480	9,015,160	5,623,585	2,461,813	0
NSE	NSE	201301	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	982	74,916,433	46,226,662	17,989,700	0
NSE	NSE	201301	ZENITHBANK	15 : NTQ	24 : 126,500 & above	482	257,432,110	116,193,058	117,053,493	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.