

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

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Market Execution Quality Detail: March 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	201303	7UP	12 : MLO	21 : 0-6,499	146	176,864	6,665	170,199	0
NSE	NSE	201303	7UP	12 : MLO	22 : 6,500-34,999	19	242,127	16,565	207,236	0
NSE	NSE	201303	7UP	12 : MLO	23 : 35,000-126,499	7	469,742	34,650	435,092	0
NSE	NSE	201303	7UP	12 : MLO	24 : 126,500 & above	2	400,000	246,037	153,963	0
NSE	NSE	201303	7UP	13 : ITQ	21 : 0-6,499	99	253,412	103,376	75,331	0
NSE	NSE	201303	7UP	13 : ITQ	22 : 6,500-34,999	97	1,668,678	638,826	91,896	0
NSE	NSE	201303	7UP	13 : ITQ	23 : 35,000-126,499	12	823,106	362,908	131,525	0
NSE	NSE	201303	7UP	13 : ITQ	24 : 126,500 & above	10	2,250,000	1,050,000	156,350	0
NSE	NSE	201303	7UP	14 : ATQ	21 : 0-6,499	70	137,241	48,531	24,419	0
NSE	NSE	201303	7UP	14 : ATQ	22 : 6,500-34,999	40	601,044	181,437	41,895	0
NSE	NSE	201303	7UP	14 : ATQ	23 : 35,000-126,499	6	390,700	0	102,268	0
NSE	NSE	201303	7UP	14 : ATQ	24 : 126,500 & above	5	1,000,000	0	25,000	0
NSE	NSE	201303	7UP	15 : NTQ	21 : 0-6,499	8	21,200	13,100	2,000	0
NSE	NSE	201303	7UP	15 : NTQ	22 : 6,500-34,999	23	408,250	41,250	37,000	0
NSE	NSE	201303	7UP	15 : NTQ	23 : 35,000-126,499	4	350,000	300,000	0	0
NSE	NSE	201303	7UP	15 : NTQ	24 : 126,500 & above	11	2,450,000	200,000	0	0

Guidance:

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

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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	158,955	1,019	-	6,278	2,000	0.9607	
7UP	12 : MLO	22 : 6,500-34,999	182,859	14,772	1,045	3,370	4,277	0.9724	
7UP	12 : MLO	23 : 35,000-126,499	425,142	-	9,950	-	-	0.5833	
7UP	12 : MLO	24 : 126,500 & above	153,963	-	-	-	-	0.6531	
7UP	13 : ITQ	21 : 0-6,499	-	1,974	11,325	21,678	18,619	-0.8035	
7UP	13 : ITQ	22 : 6,500-34,999	-	21,576	9,227	19,779	6,210	-1.0045	
7UP	13 : ITQ	23 : 35,000-126,499	-	-	-	131,525	-	0.3012	
7UP	13 : ITQ	24 : 126,500 & above	150,000	6,250	-	100	-	-0.7398	
7UP	14 : ATQ	21 : 0-6,499	-	3,100	-	-	5,131	-0.2673	
7UP	14 : ATQ	22 : 6,500-34,999	-	-	-	697	9,964	-1.1226	
7UP	14 : ATQ	23 : 35,000-126,499	-	-	50,000	-	-	-1.1703	
7UP	14 : ATQ	24 : 126,500 & above	3,750	12,648	-	-	-	-2.3042	
7UP	15 : NTQ	21 : 0-6,499	-	-	-	2,000	-	-2.3600	
7UP	15 : NTQ	22 : 6,500-34,999	-	-	-	7,000	10,000	-2.0641	
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	1.055055		0	0.0000	0.0	166,304	130.0	3,895	0.0633	115.1
7UP	12 : MLO	22 : 6,500-34,999	1.025174		0	0.0000	0.0	112,451	184.0	94,785	0.0454	1.2
7UP	12 : MLO	23 : 35,000-126,499	1.301165		0	0.0000	0.0	230,900	9.8	204,192	0.3296	0.0
7UP	12 : MLO	24 : 126,500 & above	0.763050		0	0.0000	0.0	153,963	0.0	0	0.0000	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	201303	ABCTRANS	12 : MLO	21 : 0-6,499	25	65,905	0	65,905	0
NSE	NSE	201303	ABCTRANS	12 : MLO	22 : 6,500-34,999	34	581,972	0	581,972	0
NSE	NSE	201303	ABCTRANS	12 : MLO	23 : 35,000-126,499	50	3,378,254	79,354	3,194,219	0
NSE	NSE	201303	ABCTRANS	12 : MLO	24 : 126,500 & above	21	5,592,536	1,770,619	3,135,762	0
NSE	NSE	201303	ABCTRANS	13 : ITQ	21 : 0-6,499	7	24,835	14,935	6,000	0
NSE	NSE	201303	ABCTRANS	13 : ITQ	22 : 6,500-34,999	9	148,466	24,483	78,283	0
NSE	NSE	201303	ABCTRANS	13 : ITQ	23 : 35,000-126,499	20	1,316,955	423,492	350,378	0
NSE	NSE	201303	ABCTRANS	13 : ITQ	24 : 126,500 & above	13	5,230,000	334,500	1,120,114	0
NSE	NSE	201303	ABCTRANS	14 : ATQ	21 : 0-6,499	9	31,794	4,806	17,152	0
NSE	NSE	201303	ABCTRANS	14 : ATQ	22 : 6,500-34,999	19	282,735	50,600	154,135	0
NSE	NSE	201303	ABCTRANS	14 : ATQ	23 : 35,000-126,499	29	1,831,304	861,739	673,717	0
NSE	NSE	201303	ABCTRANS	14 : ATQ	24 : 126,500 & above	16	4,657,463	1,421,463	1,009,000	0
NSE	NSE	201303	ABCTRANS	15 : NTQ	21 : 0-6,499	3	9,429	4,429	0	0
NSE	NSE	201303	ABCTRANS	15 : NTQ	22 : 6,500-34,999	10	183,407	29,000	36,208	0
NSE	NSE	201303	ABCTRANS	15 : NTQ	23 : 35,000-126,499	22	1,574,601	780,764	90,072	0
NSE	NSE	201303	ABCTRANS	15 : NTQ	24 : 126,500 & above	16	11,078,885	1,603,000	212,000	0

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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)
ABCTTRANS	12 : MLO	21 : 0-6,499	65,905	-	-	-	-	0.0150
ABCTTRANS	12 : MLO	22 : 6,500-34,999	572,241	-	-	9,731	-	0.0145
ABCTTRANS	12 : MLO	23 : 35,000-126,499	2,682,209	100,000	52,567	201,410	149,103	0.0107
ABCTTRANS	12 : MLO	24 : 126,500 & above	2,580,941	-	260,000	103,200	31,400	0.0094
ABCTTRANS	13 : ITQ	21 : 0-6,499	-	-	-	650	5,000	-0.0605
ABCTTRANS	13 : ITQ	22 : 6,500-34,999	-	-	17,000	46,283	15,000	0.0225
ABCTTRANS	13 : ITQ	23 : 35,000-126,499	-	-	-	238,143	-	0.0105
ABCTTRANS	13 : ITQ	24 : 126,500 & above	-	300	-	287,755	291,559	-0.0060
ABCTTRANS	14 : ATQ	21 : 0-6,499	-	5,000	-	11,759	-	-0.0399
ABCTTRANS	14 : ATQ	22 : 6,500-34,999	-	-	-	85,135	10,000	-0.0335
ABCTTRANS	14 : ATQ	23 : 35,000-126,499	-	-	150,000	58,729	161,421	-0.0296
ABCTTRANS	14 : ATQ	24 : 126,500 & above	-	-	-	-	174,465	-0.0388
ABCTTRANS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
ABCTTRANS	15 : NTQ	22 : 6,500-34,999	-	-	-	16,008	8,200	-0.0368
ABCTTRANS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	90,072	-0.0300
ABCTTRANS	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0440

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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)	
ABCTTRANS	12 : MLO	21 : 0-6,499	0.018128		0	0.0000	0.0	65,905	0.0	0	0.0000	0.0
ABCTTRANS	12 : MLO	22 : 6,500-34,999	0.015809		0	0.0000	0.0	561,972	23.1	20,000	0.0085	0.0
ABCTTRANS	12 : MLO	23 : 35,000-126,499	0.016533		0	0.0000	0.0	3,194,219	207.6	0	0.0000	0.0
ABCTTRANS	12 : MLO	24 : 126,500 & above	0.026496		0	0.0000	0.0	2,755,762	335.4	380,000	0.0121	0.0
ABCTTRANS	13 : ITQ	21 : 0-6,499										
ABCTTRANS	13 : ITQ	22 : 6,500-34,999										
ABCTTRANS	13 : ITQ	23 : 35,000-126,499										
ABCTTRANS	13 : ITQ	24 : 126,500 & above										
ABCTTRANS	14 : ATQ	21 : 0-6,499										
ABCTTRANS	14 : ATQ	22 : 6,500-34,999										
ABCTTRANS	14 : ATQ	23 : 35,000-126,499										
ABCTTRANS	14 : ATQ	24 : 126,500 & above										
ABCTTRANS	15 : NTQ	21 : 0-6,499										
ABCTTRANS	15 : NTQ	22 : 6,500-34,999										
ABCTTRANS	15 : NTQ	23 : 35,000-126,499										
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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	201303	ACADEMY	12 : MLO	21 : 0-6,499	22	75,393	1,630	73,763	0
NSE	NSE	201303	ACADEMY	12 : MLO	22 : 6,500-34,999	18	314,600	28,910	273,690	0
NSE	NSE	201303	ACADEMY	12 : MLO	23 : 35,000-126,499	15	787,400	178,900	535,223	0
NSE	NSE	201303	ACADEMY	12 : MLO	24 : 126,500 & above	1	152,000	0	152,000	0
NSE	NSE	201303	ACADEMY	13 : ITQ	21 : 0-6,499	21	57,974	24,469	12,050	0
NSE	NSE	201303	ACADEMY	13 : ITQ	22 : 6,500-34,999	46	1,092,460	558,110	107,976	0
NSE	NSE	201303	ACADEMY	13 : ITQ	23 : 35,000-126,499	16	887,000	165,000	220,000	0
NSE	NSE	201303	ACADEMY	14 : ATQ	21 : 0-6,499	30	77,220	8,000	17,992	0
NSE	NSE	201303	ACADEMY	14 : ATQ	22 : 6,500-34,999	27	398,437	80,468	97,800	0
NSE	NSE	201303	ACADEMY	14 : ATQ	23 : 35,000-126,499	15	840,340	376,000	132,500	0
NSE	NSE	201303	ACADEMY	14 : ATQ	24 : 126,500 & above	1	200,000	0	200,000	0
NSE	NSE	201303	ACADEMY	15 : NTQ	21 : 0-6,499	3	11,455	4,455	6,395	0
NSE	NSE	201303	ACADEMY	15 : NTQ	22 : 6,500-34,999	7	105,732	0	17,000	0
NSE	NSE	201303	ACADEMY	15 : NTQ	23 : 35,000-126,499	1	65,000	0	0	0
NSE	NSE	201303	ACADEMY	15 : NTQ	24 : 126,500 & above	1	200,000	0	0	0

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	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ACADEMY	12 : MLO	21 : 0-6,499	73,763	-	-	-	-	0.1693
ACADEMY	12 : MLO	22 : 6,500-34,999	241,594	-	11,323	-	125	0.0435
ACADEMY	12 : MLO	23 : 35,000-126,499	517,348	17,875	-	-	-	0.2108
ACADEMY	12 : MLO	24 : 126,500 & above	152,000	-	-	-	-	0.2500
ACADEMY	13 : ITQ	21 : 0-6,499	-	400	245	7,755	-	-0.2156
ACADEMY	13 : ITQ	22 : 6,500-34,999	-	22,645	25,000	38,331	-	0.0259
ACADEMY	13 : ITQ	23 : 35,000-126,499	-	-	55,000	45,000	120,000	0.0095
ACADEMY	14 : ATQ	21 : 0-6,499	-	-	-	-	8,247	-0.2824
ACADEMY	14 : ATQ	22 : 6,500-34,999	-	15,000	5,000	32,800	-	-0.2675
ACADEMY	14 : ATQ	23 : 35,000-126,499	-	44,000	-	40,000	-	-0.3415
ACADEMY	14 : ATQ	24 : 126,500 & above	-	-	-	-	50,000	-0.2500
ACADEMY	15 : NTQ	21 : 0-6,499	-	-	-	-	5,000	-0.3440
ACADEMY	15 : NTQ	22 : 6,500-34,999	-	-	7,000	-	10,000	-0.3035
ACADEMY	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ACADEMY	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ACCESS	11 : MKT	21 : 0-6,499	551	-	-	-	-	0.0500

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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)	
ACADEMY	12 : MLO	21 : 0-6,499	0.191830		0	0.0000	0.0	71,763	0.0	2,000	0.0515	0.0
ACADEMY	12 : MLO	22 : 6,500-34,999	0.131556		0	0.0000	0.0	215,690	1161.7	58,000	0.0107	0.0
ACADEMY	12 : MLO	23 : 35,000-126,499	0.263091		0	0.0000	0.0	353,723	0.0	181,500	0.0926	1.8
ACADEMY	12 : MLO	24 : 126,500 & above	0.250000		0	0.0000	0.0	152,000	0.0	0	0.0000	0.0
ACADEMY	13 : ITQ	21 : 0-6,499										
ACADEMY	13 : ITQ	22 : 6,500-34,999										
ACADEMY	13 : ITQ	23 : 35,000-126,499										
ACADEMY	14 : ATQ	21 : 0-6,499										
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ACADEMY	15 : NTQ	21 : 0-6,499										
ACADEMY	15 : NTQ	22 : 6,500-34,999										
ACADEMY	15 : NTQ	23 : 35,000-126,499										
ACADEMY	15 : NTQ	24 : 126,500 & above										
ACCESS	11 : MKT	21 : 0-6,499	0.030000		0	0.0000	0.0	551	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/revise orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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	201303	ACCESS	11 : MKT	21 : 0-6,499	1	551	0	551	0
NSE	NSE	201303	ACCESS	11 : MKT	23 : 35,000-126,499	1	98,297	0	98,297	0
NSE	NSE	201303	ACCESS	12 : MLO	21 : 0-6,499	1,210	2,555,234	65,269	2,486,182	0
NSE	NSE	201303	ACCESS	12 : MLO	22 : 6,500-34,999	777	13,520,081	562,087	12,848,249	0
NSE	NSE	201303	ACCESS	12 : MLO	23 : 35,000-126,499	730	53,869,743	3,226,722	50,204,809	0
NSE	NSE	201303	ACCESS	12 : MLO	24 : 126,500 & above	679	517,220,830	59,679,187	453,446,872	0
NSE	NSE	201303	ACCESS	13 : ITQ	21 : 0-6,499	233	567,044	170,265	387,879	0
NSE	NSE	201303	ACCESS	13 : ITQ	22 : 6,500-34,999	237	4,318,389	1,567,165	2,628,164	0
NSE	NSE	201303	ACCESS	13 : ITQ	23 : 35,000-126,499	335	25,216,729	8,753,353	13,018,415	0
NSE	NSE	201303	ACCESS	13 : ITQ	24 : 126,500 & above	221	109,303,619	53,779,333	39,446,414	0
NSE	NSE	201303	ACCESS	14 : ATQ	21 : 0-6,499	453	1,131,817	353,826	735,044	0
NSE	NSE	201303	ACCESS	14 : ATQ	22 : 6,500-34,999	407	7,166,953	1,947,973	4,877,030	0
NSE	NSE	201303	ACCESS	14 : ATQ	23 : 35,000-126,499	599	45,812,140	13,914,909	27,687,486	0
NSE	NSE	201303	ACCESS	14 : ATQ	24 : 126,500 & above	433	190,939,746	59,405,076	101,700,712	0
NSE	NSE	201303	ACCESS	15 : NTQ	21 : 0-6,499	239	634,806	295,195	272,245	0
NSE	NSE	201303	ACCESS	15 : NTQ	22 : 6,500-34,999	429	8,067,697	4,034,378	3,103,150	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)	
ACCESS	11 : MKT	23 : 35,000-126,499	98,297	-	-	-	-	-0.3600	
ACCESS	12 : MLO	21 : 0-6,499	2,355,392	23,972	63,684	36,334	6,800	0.0188	
ACCESS	12 : MLO	22 : 6,500-34,999	11,706,323	274,675	604,365	153,277	108,918	0.0200	
ACCESS	12 : MLO	23 : 35,000-126,499	43,630,563	2,486,904	2,446,128	1,422,206	119,008	0.0005	
ACCESS	12 : MLO	24 : 126,500 & above	426,142,261	12,394,747	11,179,906	2,441,526	632,673	0.0310	
ACCESS	13 : ITQ	21 : 0-6,499	8,092	117,385	137,407	98,778	8,717	-0.0090	
ACCESS	13 : ITQ	22 : 6,500-34,999	245,046	510,762	725,583	784,818	181,460	-0.0073	
ACCESS	13 : ITQ	23 : 35,000-126,499	964,643	3,864,085	3,227,874	3,563,064	370,749	-0.0054	
ACCESS	13 : ITQ	24 : 126,500 & above	13,831,459	7,181,630	8,083,799	6,318,205	1,002,349	0.0194	
ACCESS	14 : ATQ	21 : 0-6,499	27,112	82,525	269,526	304,123	20,430	-0.0158	
ACCESS	14 : ATQ	22 : 6,500-34,999	114,115	802,570	1,510,514	1,888,613	256,443	-0.0212	
ACCESS	14 : ATQ	23 : 35,000-126,499	1,141,790	4,224,283	8,244,177	11,143,078	1,190,529	-0.0168	
ACCESS	14 : ATQ	24 : 126,500 & above	31,737,697	19,279,181	18,592,997	18,834,890	6,263,468	-0.0093	
ACCESS	15 : NTQ	21 : 0-6,499	5,000	7,621	47,760	109,344	60,699	-0.0108	
ACCESS	15 : NTQ	22 : 6,500-34,999	-	249,056	405,080	1,162,905	616,480	0.0034	
ACCESS	15 : NTQ	23 : 35,000-126,499	167,212	986,330	3,715,895	7,450,539	3,139,999	0.0343	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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)	
ACCESS	11 : MKT	23 : 35,000-126,499	0.030000	0	0.0000	0.0	98,297	0.0	0	0.0000	0.0	
ACCESS	12 : MLO	21 : 0-6,499	0.036651	10,774	0.0140	382.1	2,455,368	19.7	20,040	0.0171	0.0	
ACCESS	12 : MLO	22 : 6,500-34,999	0.038992	8,023	0.0500	1919.1	12,205,974	30.9	634,252	0.0173	45.0	
ACCESS	12 : MLO	23 : 35,000-126,499	0.035738	0	0.0000	0.0	44,891,126	51.4	5,313,683	0.0155	10.6	
ACCESS	12 : MLO	24 : 126,500 & above	0.093495	0	0.0000	0.0	201,497,182	33.4	251,949,690	0.0425	13.4	
ACCESS	13 : ITQ	21 : 0-6,499										
ACCESS	13 : ITQ	22 : 6,500-34,999										
ACCESS	13 : ITQ	23 : 35,000-126,499										
ACCESS	13 : ITQ	24 : 126,500 & above										
ACCESS	14 : ATQ	21 : 0-6,499										
ACCESS	14 : ATQ	22 : 6,500-34,999										
ACCESS	14 : ATQ	23 : 35,000-126,499										
ACCESS	14 : ATQ	24 : 126,500 & above										
ACCESS	15 : NTQ	21 : 0-6,499										
ACCESS	15 : NTQ	22 : 6,500-34,999										
ACCESS	15 : NTQ	23 : 35,000-126,499										

Guidance:

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

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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	201303	ACCESS	15 : NTQ	23 : 35,000-126,499	772	60,745,541	29,294,737	19,375,564	0
NSE	NSE	201303	ACCESS	15 : NTQ	24 : 126,500 & above	758	488,772,949	190,500,386	193,429,296	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	24 : 126,500 & above	118,880,715	11,875,129	24,065,737	19,207,632	6,760,864	-0.0436
AIICO	12 : MLO	21 : 0-6,499	336,409	611	-	658	-	0.0143
AIICO	12 : MLO	22 : 6,500-34,999	3,219,222	15,000	50,311	46,274	19,150	0.0129
AIICO	12 : MLO	23 : 35,000-126,499	12,179,686	101,861	217,083	480,223	315,506	0.0129
AIICO	12 : MLO	24 : 126,500 & above	135,307,111	4,844,427	3,628,296	3,119,327	368,970	0.0136
AIICO	13 : ITQ	21 : 0-6,499	-	6,650	12,050	15,865	3,239	-0.0006
AIICO	13 : ITQ	22 : 6,500-34,999	-	54,093	46,875	193,650	71,950	-0.0117
AIICO	13 : ITQ	23 : 35,000-126,499	220,000	198,630	432,474	1,164,408	479,562	-0.0096
AIICO	13 : ITQ	24 : 126,500 & above	25,000	1,531,648	2,850,192	5,926,422	7,156,622	-0.0107
AIICO	14 : ATQ	21 : 0-6,499	-	-	9,468	42,930	4,450	-0.0097
AIICO	14 : ATQ	22 : 6,500-34,999	10,000	102,904	149,442	366,095	77,813	-0.0087
AIICO	14 : ATQ	23 : 35,000-126,499	93,304	782,251	1,538,247	2,492,653	605,043	-0.0097
AIICO	14 : ATQ	24 : 126,500 & above	300,000	13,149,961	5,799,723	19,389,069	5,757,035	-0.0165
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	9,550	-	-0.0155
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	-	109,219	32,175	0.0163
AIICO	15 : NTQ	23 : 35,000-126,499	-	49,676	104,000	712,100	486,000	-0.0074

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	24 : 126,500 & above										
AIICO	12 : MLO	21 : 0-6,499	0.017236		0	0.0000	0.0	337,678	1.9	0	0.0000	0.0
AIICO	12 : MLO	22 : 6,500-34,999	0.017490		0	0.0000	0.0	3,283,927	63.8	77,618	0.0105	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.016696		0	0.0000	0.0	12,475,271	108.9	865,608	0.0106	3.0
AIICO	12 : MLO	24 : 126,500 & above	0.024500		0	0.0000	0.0	115,976,984	67.0	31,997,329	0.0120	18.2
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										
AIICO	15 : NTQ	22 : 6,500-34,999										
AIICO	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	201303	AIICO	12 : MLO	21 : 0-6,499	120	338,178	500	337,678	0
NSE	NSE	201303	AIICO	12 : MLO	22 : 6,500-34,999	204	3,417,529	55,984	3,361,545	0
NSE	NSE	201303	AIICO	12 : MLO	23 : 35,000-126,499	204	14,160,137	694,469	13,340,879	0
NSE	NSE	201303	AIICO	12 : MLO	24 : 126,500 & above	245	203,769,443	53,740,342	147,974,313	0
NSE	NSE	201303	AIICO	13 : ITQ	21 : 0-6,499	20	57,997	16,839	41,158	0
NSE	NSE	201303	AIICO	13 : ITQ	22 : 6,500-34,999	45	776,638	306,615	445,023	0
NSE	NSE	201303	AIICO	13 : ITQ	23 : 35,000-126,499	65	4,864,936	1,432,609	2,784,218	0
NSE	NSE	201303	AIICO	13 : ITQ	24 : 126,500 & above	97	65,323,723	34,330,189	21,216,412	0
NSE	NSE	201303	AIICO	14 : ATQ	21 : 0-6,499	41	126,187	52,158	68,529	0
NSE	NSE	201303	AIICO	14 : ATQ	22 : 6,500-34,999	117	1,901,980	741,382	933,020	0
NSE	NSE	201303	AIICO	14 : ATQ	23 : 35,000-126,499	178	13,895,693	4,856,282	6,296,874	0
NSE	NSE	201303	AIICO	14 : ATQ	24 : 126,500 & above	230	165,688,699	61,533,920	54,462,559	0
NSE	NSE	201303	AIICO	15 : NTQ	21 : 0-6,499	40	68,637	36,537	27,800	0
NSE	NSE	201303	AIICO	15 : NTQ	22 : 6,500-34,999	71	1,269,413	414,956	231,990	0
NSE	NSE	201303	AIICO	15 : NTQ	23 : 35,000-126,499	277	22,943,219	6,514,194	2,760,554	0
NSE	NSE	201303	AIICO	15 : NTQ	24 : 126,500 & above	617	462,954,339	162,252,747	44,614,831	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	24 : 126,500 & above	6,415,930	1,050,000	8,764,960	10,146,724	4,155,528	-0.0224
AIRSERVICE	12 : MLO	21 : 0-6,499	153,512	-	2,990	-	-	0.1276
AIRSERVICE	12 : MLO	22 : 6,500-34,999	862,712	500	16,311	22,500	500	0.1169
AIRSERVICE	12 : MLO	23 : 35,000-126,499	2,909,718	54,750	106,318	1,375	29,689	0.0804
AIRSERVICE	12 : MLO	24 : 126,500 & above	8,505,603	25,000	309,415	401,484	109,000	0.1007
AIRSERVICE	13 : ITQ	21 : 0-6,499	-	11,000	12,003	12,052	5,124	-0.0947
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	-	75,800	76,801	58,150	-0.0702
AIRSERVICE	13 : ITQ	23 : 35,000-126,499	-	56,000	139,900	113,500	56,500	-0.0576
AIRSERVICE	13 : ITQ	24 : 126,500 & above	-	25,000	473,314	207,500	200,000	-0.2125
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	1,000	8,490	12,500	-	-0.1056
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	-	-	3,500	50,000	31,339	-0.1053
AIRSERVICE	14 : ATQ	23 : 35,000-126,499	-	74,000	-	128,709	-	-0.0579
AIRSERVICE	14 : ATQ	24 : 126,500 & above	-	-	-	-	200,000	-0.2369
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	-	50	0.0700
AIRSERVICE	15 : NTQ	22 : 6,500-34,999	-	-	-	30,000	114,990	-0.0239
AIRSERVICE	15 : NTQ	23 : 35,000-126,499	-	-	88,677	11,323	100,000	-0.1693

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
AIICO	15 : NTQ	24 : 126,500 & above										
AIRSERVICE	12 : MLO	21 : 0-6,499	0.162696		0	0.0000	0.0	153,202	233.1	11,200	0.0068	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.145662		0	0.0000	0.0	812,649	86.7	95,150	0.0205	0.0
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.151620		0	0.0000	0.0	2,697,352	32.3	404,498	0.0193	0.6
AIRSERVICE	12 : MLO	24 : 126,500 & above	0.269016		0	0.0000	0.0	6,494,335	105.1	2,912,666	0.0730	129.4
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										
AIRSERVICE	15 : NTQ	22 : 6,500-34,999										
AIRSERVICE	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	201303	AIRSERVICE	12 : MLO	21 : 0-6,499	62	166,602	2,200	164,402	0	
NSE	NSE	201303	AIRSERVICE	12 : MLO	22 : 6,500-34,999	54	965,997	50,198	907,799	0	
NSE	NSE	201303	AIRSERVICE	12 : MLO	23 : 35,000-126,499	50	3,396,344	285,993	3,101,850	0	
NSE	NSE	201303	AIRSERVICE	12 : MLO	24 : 126,500 & above	29	11,251,268	1,230,067	9,407,001	0	
NSE	NSE	201303	AIRSERVICE	13 : ITQ	21 : 0-6,499	41	135,723	50,947	47,679	0	
NSE	NSE	201303	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	53	1,029,804	478,002	284,801	0	
NSE	NSE	201303	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	53	3,886,510	1,954,899	562,359	0	
NSE	NSE	201303	AIRSERVICE	13 : ITQ	24 : 126,500 & above	19	5,285,128	1,223,314	1,065,814	0	
NSE	NSE	201303	AIRSERVICE	14 : ATQ	21 : 0-6,499	24	79,244	34,100	23,510	0	
NSE	NSE	201303	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	31	539,339	355,500	158,839	0	
NSE	NSE	201303	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	26	1,768,000	763,291	202,709	0	
NSE	NSE	201303	AIRSERVICE	14 : ATQ	24 : 126,500 & above	16	12,498,500	2,416,299	977,199	0	
NSE	NSE	201303	AIRSERVICE	15 : NTQ	21 : 0-6,499	15	49,920	12,900	50	0	
NSE	NSE	201303	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	31	596,140	227,150	154,990	0	
NSE	NSE	201303	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	37	2,964,132	1,594,132	400,000	0	
NSE	NSE	201303	AIRSERVICE	15 : NTQ	24 : 126,500 & above	15	9,772,000	861,000	661,000	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 Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AIRSERVICE	15 : NTQ	24 : 126,500 & above	-	-	-	161,000	-	-0.0995
ASHAKACEM	12 : MLO	21 : 0-6,499	558,645	9,609	9,566	9,576	9,850	0.3454
ASHAKACEM	12 : MLO	22 : 6,500-34,999	2,214,150	102,836	75,277	103,359	7,125	0.2460
ASHAKACEM	12 : MLO	23 : 35,000-126,499	5,423,720	172,114	265,243	304,425	147,717	0.3098
ASHAKACEM	12 : MLO	24 : 126,500 & above	5,663,776	84,374	91,256	-	-	0.6756
ASHAKACEM	13 : ITQ	21 : 0-6,499	2,370	23,093	48,306	72,957	24,006	-0.3059
ASHAKACEM	13 : ITQ	22 : 6,500-34,999	49,980	28,421	182,785	380,627	138,316	-0.4753
ASHAKACEM	13 : ITQ	23 : 35,000-126,499	-	197,930	537,106	836,558	299,768	-0.3130
ASHAKACEM	13 : ITQ	24 : 126,500 & above	-	-	-	269,546	-	-0.5688
ASHAKACEM	14 : ATQ	21 : 0-6,499	6,000	22,398	34,915	37,734	26,208	-0.2487
ASHAKACEM	14 : ATQ	22 : 6,500-34,999	-	87,529	170,539	188,244	89,395	-0.4143
ASHAKACEM	14 : ATQ	23 : 35,000-126,499	-	267,989	208,822	409,104	150,301	-0.1850
ASHAKACEM	14 : ATQ	24 : 126,500 & above	-	-	201,163	10,000	203,223	-0.3281
ASHAKACEM	15 : NTQ	21 : 0-6,499	-	5,000	-	6,500	4,700	0.1107
ASHAKACEM	15 : NTQ	22 : 6,500-34,999	-	11,000	25,000	69,242	16,057	-0.3129
ASHAKACEM	15 : NTQ	23 : 35,000-126,499	50,000	71,268	-	218,732	-	0.3266

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
AIRSERVICE	15 : NTQ	24 : 126,500 & above									
ASHAKACEM	12 : MLO	21 : 0-6,499	0.410544	164	0.0200	1122.6	560,068	50.2	37,166	0.1013	3.5
ASHAKACEM	12 : MLO	22 : 6,500-34,999	0.372447	0	0.0000	0.0	2,137,764	71.0	377,224	0.0838	0.6
ASHAKACEM	12 : MLO	23 : 35,000-126,499	0.508897	0	0.0000	0.0	4,278,700	718.0	2,208,644	0.1666	40.7
ASHAKACEM	12 : MLO	24 : 126,500 & above	1.356643	0	0.0000	0.0	1,947,080	11.6	4,015,531	0.5602	426.5
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									
ASHAKACEM	15 : NTQ	21 : 0-6,499									
ASHAKACEM	15 : NTQ	22 : 6,500-34,999									
ASHAKACEM	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	201303	ASHAKACEM	12 : MLO	21 : 0-6,499	309	622,302	18,916	597,398	0	
NSE	NSE	201303	ASHAKACEM	12 : MLO	22 : 6,500-34,999	161	2,695,290	138,611	2,514,988	0	
NSE	NSE	201303	ASHAKACEM	12 : MLO	23 : 35,000-126,499	116	7,272,869	491,446	6,487,344	0	
NSE	NSE	201303	ASHAKACEM	12 : MLO	24 : 126,500 & above	20	7,559,322	1,325,199	5,962,611	0	
NSE	NSE	201303	ASHAKACEM	13 : ITQ	21 : 0-6,499	165	369,756	152,290	182,624	0	
NSE	NSE	201303	ASHAKACEM	13 : ITQ	22 : 6,500-34,999	187	3,300,334	1,400,611	892,451	0	
NSE	NSE	201303	ASHAKACEM	13 : ITQ	23 : 35,000-126,499	144	9,170,448	4,155,390	2,200,692	0	
NSE	NSE	201303	ASHAKACEM	13 : ITQ	24 : 126,500 & above	31	7,251,413	5,311,867	695,408	0	
NSE	NSE	201303	ASHAKACEM	14 : ATQ	21 : 0-6,499	159	341,264	144,158	141,706	0	
NSE	NSE	201303	ASHAKACEM	14 : ATQ	22 : 6,500-34,999	121	2,033,575	931,947	606,258	0	
NSE	NSE	201303	ASHAKACEM	14 : ATQ	23 : 35,000-126,499	83	5,269,300	2,247,084	1,351,288	0	
NSE	NSE	201303	ASHAKACEM	14 : ATQ	24 : 126,500 & above	20	4,965,701	850,000	552,579	0	
NSE	NSE	201303	ASHAKACEM	15 : NTQ	21 : 0-6,499	49	138,652	92,954	21,871	0	
NSE	NSE	201303	ASHAKACEM	15 : NTQ	22 : 6,500-34,999	62	1,254,926	523,052	152,955	0	
NSE	NSE	201303	ASHAKACEM	15 : NTQ	23 : 35,000-126,499	50	3,030,920	983,760	416,905	0	
NSE	NSE	201303	ASHAKACEM	15 : NTQ	24 : 126,500 & above	9	2,559,460	739,460	417,675	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)	
ASHAKACEM	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.1468	
CCNN	11 : MKT	22 : 6,500-34,999	19,000	-	-	-	-	-0.1900	
CCNN	12 : MLO	21 : 0-6,499	283,278	-	-	1,488	550	0.2487	
CCNN	12 : MLO	22 : 6,500-34,999	1,508,050	51,700	54,295	38,000	15,000	0.2418	
CCNN	12 : MLO	23 : 35,000-126,499	4,943,418	255,746	341,371	231,721	48,500	0.1179	
CCNN	12 : MLO	24 : 126,500 & above	7,442,542	111,760	477,460	1,286,864	241	0.3913	
CCNN	13 : ITQ	21 : 0-6,499	-	1,380	41,476	48,557	14,259	-0.1955	
CCNN	13 : ITQ	22 : 6,500-34,999	-	64,300	215,230	255,208	161,468	-0.2543	
CCNN	13 : ITQ	23 : 35,000-126,499	-	225,000	337,621	1,218,518	176,248	-0.1540	
CCNN	13 : ITQ	24 : 126,500 & above	1,331	120,000	203,669	586,955	640,000	-0.2231	
CCNN	14 : ATQ	21 : 0-6,499	1,000	5,750	13,061	8,975	6,100	-0.1887	
CCNN	14 : ATQ	22 : 6,500-34,999	11,781	52,700	151,122	186,360	8,268	-0.2427	
CCNN	14 : ATQ	23 : 35,000-126,499	-	-	316,612	688,820	223,509	-0.1703	
CCNN	14 : ATQ	24 : 126,500 & above	-	41,875	-	-	-	-0.5064	
CCNN	15 : NTQ	21 : 0-6,499	-	1,000	14,765	3,752	-	-0.3838	
CCNN	15 : NTQ	22 : 6,500-34,999	-	12,000	15,000	23,250	35,800	-0.2836	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
ASHAKACEM	15 : NTQ	24 : 126,500 & above										
CCNN	11 : MKT	22 : 6,500-34,999	0.100000		0	0.0000	0.0	19,000	0.0	0	0.0000	0.0
CCNN	12 : MLO	21 : 0-6,499	0.301038		0	0.0000	0.0	285,520	21.0	560	0.0046	0.0
CCNN	12 : MLO	22 : 6,500-34,999	0.310809		0	0.0000	0.0	1,695,291	353.5	10,299	0.0061	0.0
CCNN	12 : MLO	23 : 35,000-126,499	0.324921		0	0.0000	0.0	4,365,377	128.0	1,493,212	0.0388	14.4
CCNN	12 : MLO	24 : 126,500 & above	0.566528		0	0.0000	0.0	4,571,162	338.5	5,001,351	0.2583	177.9
CCNN	13 : ITQ	21 : 0-6,499										
CCNN	13 : ITQ	22 : 6,500-34,999										
CCNN	13 : ITQ	23 : 35,000-126,499										
CCNN	13 : ITQ	24 : 126,500 & above										
CCNN	14 : ATQ	21 : 0-6,499										
CCNN	14 : ATQ	22 : 6,500-34,999										
CCNN	14 : ATQ	23 : 35,000-126,499										
CCNN	14 : ATQ	24 : 126,500 & above										
CCNN	15 : NTQ	21 : 0-6,499										
CCNN	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 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	201303	CCNN	11 : MKT	22 : 6,500-34,999	1	19,000	0	19,000	0
NSE	NSE	201303	CCNN	12 : MLO	21 : 0-6,499	135	287,592	200	286,080	0
NSE	NSE	201303	CCNN	12 : MLO	22 : 6,500-34,999	108	1,786,578	80,988	1,705,590	0
NSE	NSE	201303	CCNN	12 : MLO	23 : 35,000-126,499	97	6,497,279	367,524	5,858,589	0
NSE	NSE	201303	CCNN	12 : MLO	24 : 126,500 & above	41	13,267,461	1,313,112	9,572,513	0
NSE	NSE	201303	CCNN	13 : ITQ	21 : 0-6,499	119	342,839	161,363	133,612	0
NSE	NSE	201303	CCNN	13 : ITQ	22 : 6,500-34,999	133	2,365,009	1,173,132	871,128	0
NSE	NSE	201303	CCNN	13 : ITQ	23 : 35,000-126,499	116	9,083,849	3,612,253	2,177,887	0
NSE	NSE	201303	CCNN	13 : ITQ	24 : 126,500 & above	35	9,048,043	5,025,973	1,980,705	0
NSE	NSE	201303	CCNN	14 : ATQ	21 : 0-6,499	74	206,788	111,242	64,809	0
NSE	NSE	201303	CCNN	14 : ATQ	22 : 6,500-34,999	79	1,416,410	597,532	575,900	0
NSE	NSE	201303	CCNN	14 : ATQ	23 : 35,000-126,499	60	4,285,572	1,702,766	1,605,355	0
NSE	NSE	201303	CCNN	14 : ATQ	24 : 126,500 & above	7	1,498,329	399,943	240,318	0
NSE	NSE	201303	CCNN	15 : NTQ	21 : 0-6,499	30	91,483	43,766	22,217	0
NSE	NSE	201303	CCNN	15 : NTQ	22 : 6,500-34,999	49	956,023	563,636	164,050	0
NSE	NSE	201303	CCNN	15 : NTQ	23 : 35,000-126,499	46	3,156,525	1,269,188	441,337	0

Guidance:

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

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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)
CCNN	15 : NTQ	23 : 35,000-126,499	-	-	-	176,070	100,115	-0.1855
CCNN	15 : NTQ	24 : 126,500 & above	-	157,300	-	242,000	11,582	-0.4288
CUSTODYINS	12 : MLO	21 : 0-6,499	172,057	-	-	-	5,000	0.0405
CUSTODYINS	12 : MLO	22 : 6,500-34,999	1,255,155	39,281	-	23,827	13,523	0.0421
CUSTODYINS	12 : MLO	23 : 35,000-126,499	5,651,752	50,000	91,966	132,550	-	0.0237
CUSTODYINS	12 : MLO	24 : 126,500 & above	160,131,232	345,432	13,926	1,035,648	30,750	0.0979
CUSTODYINS	13 : ITQ	21 : 0-6,499	-	-	600	11,100	7,050	-0.0487
CUSTODYINS	13 : ITQ	22 : 6,500-34,999	-	52,990	58,199	164,582	34,565	0.0093
CUSTODYINS	13 : ITQ	23 : 35,000-126,499	-	459,576	874,454	1,010,274	319,702	-0.0082
CUSTODYINS	13 : ITQ	24 : 126,500 & above	11,500,000	2,532,299	2,183,973	27,090,070	4,974,131	-0.0115
CUSTODYINS	14 : ATQ	21 : 0-6,499	-	-	-	9,500	1,200	-0.0310
CUSTODYINS	14 : ATQ	22 : 6,500-34,999	-	-	-	6,950	57,390	-0.0207
CUSTODYINS	14 : ATQ	23 : 35,000-126,499	57,500	122,500	88,100	255,616	115,000	-0.0519
CUSTODYINS	14 : ATQ	24 : 126,500 & above	238,000	7,442,300	4,810,500	4,935,100	3,618,900	-0.0500
CUSTODYINS	15 : NTQ	21 : 0-6,499	-	-	-	2,000	-	-0.0669
CUSTODYINS	15 : NTQ	22 : 6,500-34,999	-	-	2,500	20,000	35,000	-0.0474

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
CCNN	15 : NTQ	23 : 35,000-126,499										
CCNN	15 : NTQ	24 : 126,500 & above										
CUSTODYINS	12 : MLO	21 : 0-6,499	0.053807		0	0.0000	0.0	161,119	76.5	15,938	0.0150	0.0
CUSTODYINS	12 : MLO	22 : 6,500-34,999	0.041151		0	0.0000	0.0	1,255,655	111.1	91,100	0.0059	0.0
CUSTODYINS	12 : MLO	23 : 35,000-126,499	0.048958		0	0.0000	0.0	5,489,356	12.6	436,912	0.0112	24.3
CUSTODYINS	12 : MLO	24 : 126,500 & above	0.079670		0	0.0000	0.0	86,954,133	20.7	74,782,455	0.0410	0.4
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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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	201303	CCNN	15 : NTQ	24 : 126,500 & above	17	4,487,930	2,837,930	410,882	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: March 2013

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	15 : NTQ	23 : 35,000-126,499	-	-	66,250	110,750	50,000	-0.1178
CUSTODYINS	15 : NTQ	24 : 126,500 & above	4,490,000	2,762,000	44,793,847	9,653,900	1,106,620	-0.1674
DANGCEM	12 : MLO	21 : 0-6,499	528,154	18,074	7,679	4,945	3,198	0.5191
DANGCEM	12 : MLO	22 : 6,500-34,999	1,546,642	95,572	22,789	60,090	-	0.4527
DANGCEM	12 : MLO	23 : 35,000-126,499	1,660,454	255,366	151,053	49,825	23,449	0.3171
DANGCEM	12 : MLO	24 : 126,500 & above	8,823,363	311,085	44	-	-	0.9211
DANGCEM	13 : ITQ	21 : 0-6,499	735	26,307	62,477	102,694	24,885	-0.5243
DANGCEM	13 : ITQ	22 : 6,500-34,999	43,879	171,396	204,901	347,646	50,313	-0.8644
DANGCEM	13 : ITQ	23 : 35,000-126,499	65,000	50,553	95,000	175	-	0.3034
DANGCEM	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
DANGCEM	14 : ATQ	21 : 0-6,499	9,988	15,505	31,825	57,801	4,026	0.2652
DANGCEM	14 : ATQ	22 : 6,500-34,999	55,852	81,824	139,571	209,470	53,119	-0.2523
DANGCEM	14 : ATQ	23 : 35,000-126,499	-	6,578	155,392	250,940	-	0.1132
DANGCEM	14 : ATQ	24 : 126,500 & above	5,681,790	-	163,238	-	-	-0.2562
DANGCEM	15 : NTQ	21 : 0-6,499	-	2,800	6,295	29,857	-	0.6364
DANGCEM	15 : NTQ	22 : 6,500-34,999	10,000	40,200	10,050	239,850	10,500	0.9315

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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)
CUSTODYINS	15 : NTQ	23 : 35,000-126,499									
CUSTODYINS	15 : NTQ	24 : 126,500 & above									
DANGCEM	12 : MLO	21 : 0-6,499	1.940375	130	0.1400	187.8	497,066	52.1	65,820	0.1762	2.7
DANGCEM	12 : MLO	22 : 6,500-34,999	1.995787	29,999	0.1633	1097.3	1,370,254	26.4	331,400	0.1369	48.9
DANGCEM	12 : MLO	23 : 35,000-126,499	2.499169	0	0.0000	0.0	1,104,622	112.6	1,035,555	0.2755	3.7
DANGCEM	12 : MLO	24 : 126,500 & above	2.074964	0	0.0000	0.0	6,789,492	1.1	2,345,000	2.7414	0.1
DANGCEM	13 : ITQ	21 : 0-6,499									
DANGCEM	13 : ITQ	22 : 6,500-34,999									
DANGCEM	13 : ITQ	23 : 35,000-126,499									
DANGCEM	13 : ITQ	24 : 126,500 & above									
DANGCEM	14 : ATQ	21 : 0-6,499									
DANGCEM	14 : ATQ	22 : 6,500-34,999									
DANGCEM	14 : ATQ	23 : 35,000-126,499									
DANGCEM	14 : ATQ	24 : 126,500 & above									
DANGCEM	15 : NTQ	21 : 0-6,499									
DANGCEM	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 Quality Detail: March 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	201303	CUSTODYINS	12 : MLO	21 : 0-6,499	64	177,057	0	177,057	0
NSE	NSE	201303	CUSTODYINS	12 : MLO	22 : 6,500-34,999	93	1,361,755	0	1,346,755	0
NSE	NSE	201303	CUSTODYINS	12 : MLO	23 : 35,000-126,499	92	6,186,343	147,218	5,926,268	0
NSE	NSE	201303	CUSTODYINS	12 : MLO	24 : 126,500 & above	90	197,274,361	30,895,643	161,736,588	0
NSE	NSE	201303	CUSTODYINS	13 : ITQ	21 : 0-6,499	27	55,846	30,346	24,200	0
NSE	NSE	201303	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	44	758,076	326,040	379,536	0
NSE	NSE	201303	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	72	5,380,231	583,367	3,736,855	0
NSE	NSE	201303	CUSTODYINS	13 : ITQ	24 : 126,500 & above	100	232,749,159	127,609,203	62,101,297	0
NSE	NSE	201303	CUSTODYINS	14 : ATQ	21 : 0-6,499	19	41,060	20,100	16,710	0
NSE	NSE	201303	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	30	515,274	207,420	192,234	0
NSE	NSE	201303	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	56	4,296,899	2,077,820	1,023,416	0
NSE	NSE	201303	CUSTODYINS	14 : ATQ	24 : 126,500 & above	109	202,560,190	36,334,220	23,167,690	0
NSE	NSE	201303	CUSTODYINS	15 : NTQ	21 : 0-6,499	10	29,818	7,718	6,500	0
NSE	NSE	201303	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	29	634,823	275,442	57,500	0
NSE	NSE	201303	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	106	8,007,866	3,233,566	522,954	0
NSE	NSE	201303	CUSTODYINS	15 : NTQ	24 : 126,500 & above	226	657,570,379	117,340,567	67,218,830	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 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)	
DANGCEM	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
DANGCEM	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
DANGFLOUR	11 : MKT	22 : 6,500-34,999	11,625	-	-	12,420	955	-0.0189	
DANGFLOUR	12 : MLO	21 : 0-6,499	886,405	6,769	18,161	23,970	4,838	0.0751	
DANGFLOUR	12 : MLO	22 : 6,500-34,999	1,767,387	34,874	51,762	87,334	12,838	0.0566	
DANGFLOUR	12 : MLO	23 : 35,000-126,499	3,167,666	44,697	6,273	298,398	130,987	0.0502	
DANGFLOUR	12 : MLO	24 : 126,500 & above	17,613,187	374,052	161,813	1,397,970	274,188	0.1302	
DANGFLOUR	13 : ITQ	21 : 0-6,499	-	5,970	39,808	96,566	48,407	-0.0436	
DANGFLOUR	13 : ITQ	22 : 6,500-34,999	-	11,220	126,395	204,512	123,553	-0.0664	
DANGFLOUR	13 : ITQ	23 : 35,000-126,499	8,930	41,123	157,041	337,238	109,770	-0.0728	
DANGFLOUR	13 : ITQ	24 : 126,500 & above	-	4,130	336,798	332,772	506,011	-0.0857	
DANGFLOUR	14 : ATQ	21 : 0-6,499	4,179	15,066	18,364	68,858	61,170	-0.0485	
DANGFLOUR	14 : ATQ	22 : 6,500-34,999	7,285	16,000	120,351	172,052	102,146	-0.0445	
DANGFLOUR	14 : ATQ	23 : 35,000-126,499	-	-	169,729	105,655	318,724	-0.0663	
DANGFLOUR	14 : ATQ	24 : 126,500 & above	-	-	-	-	166,908	-0.1595	
DANGFLOUR	15 : NTQ	21 : 0-6,499	-	3,887	5,632	32,723	2,010	-0.0556	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	15 : NTQ	23 : 35,000-126,499									
DANGCEM	15 : NTQ	24 : 126,500 & above									
DANGFLOUR	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	25,000	614.1	0	0.0000	0.0
DANGFLOUR	12 : MLO	21 : 0-6,499	0.072031	6,000	0.0100	1764.1	916,126	47.9	20,832	0.0257	0.0
DANGFLOUR	12 : MLO	22 : 6,500-34,999	0.072418	0	0.0000	0.0	1,694,917	76.4	262,605	0.0353	15.1
DANGFLOUR	12 : MLO	23 : 35,000-126,499	0.088290	0	0.0000	0.0	2,697,331	349.9	1,048,449	0.0304	126.0
DANGFLOUR	12 : MLO	24 : 126,500 & above	0.263850	0	0.0000	0.0	4,905,445	432.8	15,156,298	0.1398	161.1
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									
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	DANGCEM	12 : MLO	21 : 0-6,499	309	627,332	58,326	563,016	0
NSE	NSE	201303	DANGCEM	12 : MLO	22 : 6,500-34,999	144	2,101,266	327,976	1,731,653	0
NSE	NSE	201303	DANGCEM	12 : MLO	23 : 35,000-126,499	39	2,383,669	230,144	2,140,177	0
NSE	NSE	201303	DANGCEM	12 : MLO	24 : 126,500 & above	12	9,506,947	372,455	9,134,492	0
NSE	NSE	201303	DANGCEM	13 : ITQ	21 : 0-6,499	522	1,441,941	1,039,045	233,617	0
NSE	NSE	201303	DANGCEM	13 : ITQ	22 : 6,500-34,999	539	8,235,192	6,333,759	867,549	0
NSE	NSE	201303	DANGCEM	13 : ITQ	23 : 35,000-126,499	28	1,429,984	875,835	210,728	0
NSE	NSE	201303	DANGCEM	13 : ITQ	24 : 126,500 & above	5	1,315,510	665,510	0	0
NSE	NSE	201303	DANGCEM	14 : ATQ	21 : 0-6,499	279	740,848	395,051	153,568	0
NSE	NSE	201303	DANGCEM	14 : ATQ	22 : 6,500-34,999	198	2,716,256	1,472,826	567,336	0
NSE	NSE	201303	DANGCEM	14 : ATQ	23 : 35,000-126,499	29	1,656,645	652,392	412,910	0
NSE	NSE	201303	DANGCEM	14 : ATQ	24 : 126,500 & above	5	6,319,157	0	5,845,028	0
NSE	NSE	201303	DANGCEM	15 : NTQ	21 : 0-6,499	203	610,088	381,048	44,044	0
NSE	NSE	201303	DANGCEM	15 : NTQ	22 : 6,500-34,999	224	3,327,652	2,137,411	330,600	0
NSE	NSE	201303	DANGCEM	15 : NTQ	23 : 35,000-126,499	33	2,006,471	609,542	0	0
NSE	NSE	201303	DANGCEM	15 : NTQ	24 : 126,500 & above	3	1,100,000	0	0	0

Guidance:

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

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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	15 : NTQ	22 : 6,500-34,999	-	-	12,272	67,675	98,317	-0.0500
DANGFLOUR	15 : NTQ	23 : 35,000-126,499	-	-	138,720	351,103	178,263	-0.0562
DANGFLOUR	15 : NTQ	24 : 126,500 & above	-	50,500	482,341	74,784	256,380	-0.1335
DANGSUGAR	11 : MKT	22 : 6,500-34,999	15,250	-	-	-	-	0.0300
DANGSUGAR	12 : MLO	21 : 0-6,499	859,773	4,314	11,108	15,400	6,843	0.0414
DANGSUGAR	12 : MLO	22 : 6,500-34,999	4,302,660	74,749	82,266	215,600	26,440	0.0435
DANGSUGAR	12 : MLO	23 : 35,000-126,499	16,254,822	438,991	1,401,595	1,319,132	208,621	0.0257
DANGSUGAR	12 : MLO	24 : 126,500 & above	54,061,984	1,307,844	1,272,904	1,018,532	886,662	0.0360
DANGSUGAR	13 : ITQ	21 : 0-6,499	-	16,668	54,295	77,288	20,564	-0.0339
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	10,000	123,288	315,065	389,070	131,554	-0.0157
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	162,840	471,271	1,135,942	2,054,490	449,271	-0.0381
DANGSUGAR	13 : ITQ	24 : 126,500 & above	4,010,000	795,015	2,485,340	2,525,983	656,976	-0.0016
DANGSUGAR	14 : ATQ	21 : 0-6,499	2,000	20,970	26,180	104,164	30,049	0.0020
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	10,000	111,972	173,060	574,013	134,376	-0.0156
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	8,800	697,620	1,700,159	2,171,107	885,437	-0.0385
DANGSUGAR	14 : ATQ	24 : 126,500 & above	36,697	1,163,028	1,296,176	4,950,756	1,687,683	-0.0460

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	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	22 : 6,500-34,999	0.030000	0	0.0000	0.0	15,250	0.0	0	0.0000	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.043109	3,000	0.0300	1752.5	877,245	55.9	20,950	0.0142	15.9
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.046567	0	0.0000	0.0	4,382,496	60.1	319,219	0.0138	54.1
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.039259	0	0.0000	0.0	17,846,380	155.7	1,962,121	0.0185	33.8
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.092502	0	0.0000	0.0	29,381,765	323.9	29,747,540	0.0450	0.5
DANGSUGAR	13 : ITQ	21 : 0-6,499									
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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	201303	DANGFLOUR	11 : MKT	22 : 6,500-34,999	1	25,000	0	25,000	0	
NSE	NSE	201303	DANGFLOUR	12 : MLO	21 : 0-6,499	487	956,552	11,202	942,958	0	
NSE	NSE	201303	DANGFLOUR	12 : MLO	22 : 6,500-34,999	137	2,151,465	150,885	1,957,522	0	
NSE	NSE	201303	DANGFLOUR	12 : MLO	23 : 35,000-126,499	67	4,628,997	780,076	3,745,780	0	
NSE	NSE	201303	DANGFLOUR	12 : MLO	24 : 126,500 & above	41	25,482,933	4,830,443	20,061,743	0	
NSE	NSE	201303	DANGFLOUR	13 : ITQ	21 : 0-6,499	170	366,430	124,721	218,201	0	
NSE	NSE	201303	DANGFLOUR	13 : ITQ	22 : 6,500-34,999	78	1,287,079	464,243	587,749	0	
NSE	NSE	201303	DANGFLOUR	13 : ITQ	23 : 35,000-126,499	55	4,139,802	1,318,532	1,324,800	0	
NSE	NSE	201303	DANGFLOUR	13 : ITQ	24 : 126,500 & above	52	23,797,331	12,062,514	2,425,529	0	
NSE	NSE	201303	DANGFLOUR	14 : ATQ	21 : 0-6,499	189	355,782	146,873	184,658	0	
NSE	NSE	201303	DANGFLOUR	14 : ATQ	22 : 6,500-34,999	71	1,227,326	465,006	497,559	0	
NSE	NSE	201303	DANGFLOUR	14 : ATQ	23 : 35,000-126,499	39	2,817,143	975,464	986,471	0	
NSE	NSE	201303	DANGFLOUR	14 : ATQ	24 : 126,500 & above	59	75,097,694	7,189,806	2,496,136	0	
NSE	NSE	201303	DANGFLOUR	15 : NTQ	21 : 0-6,499	88	185,845	87,858	69,217	0	
NSE	NSE	201303	DANGFLOUR	15 : NTQ	22 : 6,500-34,999	71	1,194,668	493,568	331,951	0	
NSE	NSE	201303	DANGFLOUR	15 : NTQ	23 : 35,000-126,499	67	4,592,950	1,735,865	952,201	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)
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	-	8,695	25,217	9,920	-0.0462
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	-	40,000	110,831	253,389	150,273	-0.0135
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	-	68,368	290,966	1,092,318	735,174	-0.0217
DANGSUGAR	15 : NTQ	24 : 126,500 & above	2,890,938	23,331	255,060	2,507,615	1,584,012	-0.0642
DIAMONDBNK	12 : MLO	21 : 0-6,499	871,375	2,409	2,697	13,437	-	0.0270
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	4,734,010	49,238	146,825	160,460	8,310	0.0234
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	22,149,108	1,018,300	1,262,641	1,345,658	144,719	0.0151
DIAMONDBNK	12 : MLO	24 : 126,500 & above	216,674,541	7,573,091	4,862,852	6,003,316	808,240	0.0146
DIAMONDBNK	13 : ITQ	21 : 0-6,499	2,200	29,768	52,262	70,112	17,100	-0.0137
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	87,686	224,911	216,377	399,541	83,906	-0.0173
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	363,820	1,455,074	2,238,244	2,224,351	635,167	-0.0166
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	721,780	8,932,503	3,414,485	7,251,513	2,973,248	-0.0235
DIAMONDBNK	14 : ATQ	21 : 0-6,499	5,000	10,470	35,031	103,178	28,131	-0.0123
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	38,111	273,589	299,913	842,180	146,070	-0.0078
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	137,800	1,274,176	2,475,842	6,639,710	1,016,520	-0.0147
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	27,496,800	16,262,811	10,626,540	24,022,559	6,015,388	-0.0195

Guidance:

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

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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)
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	12 : MLO	21 : 0-6,499	0.030616	5,000	0.0200	1731.1	875,118	7.5	9,800	0.0229	0.0
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.031788	22,000	0.0100	443.7	4,840,068	67.3	260,638	0.0130	1.6
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.029650	0	0.0000	0.0	24,423,456	104.8	1,592,770	0.0098	8.3
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.032686	0	0.0000	0.0	178,292,858	65.4	59,206,839	0.0134	69.0
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	DANGFLOUR	15 : NTQ	24 : 126,500 & above	100	81,974,456	12,730,651	2,143,397	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		
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	200	16,040	17,200	6,690	-0.0295	
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	-	500	13,100	429,038	133,287	-0.0118	
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	-	96,732	421,000	2,035,075	1,016,510	-0.0282	
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	9,977,500	7,962,052	2,343,687	5,822,270	6,046,528	-0.0206	
DNMEYER	12 : MLO	21 : 0-6,499	34,468	-	175	-	-	0.1139	
DNMEYER	12 : MLO	22 : 6,500-34,999	225,343	-	-	-	-	0.1616	
DNMEYER	12 : MLO	23 : 35,000-126,499	115,616	-	-	-	-	0.0327	
DNMEYER	12 : MLO	24 : 126,500 & above	-	-	-	22,972	-	0.0000	
DNMEYER	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000	
DNMEYER	13 : ITQ	22 : 6,500-34,999	-	-	-	-	6,000	-0.2480	
DNMEYER	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.1549	
DNMEYER	14 : ATQ	21 : 0-6,499	-	-	-	175	-	-0.0242	
DNMEYER	14 : ATQ	22 : 6,500-34,999	-	-	10,000	-	-	-0.1636	
DNMEYER	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.1497	
DNMEYER	14 : ATQ	24 : 126,500 & above	-	-	-	-	566	-0.1985	
DNMEYER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	

Guidance:

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

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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	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	0.140497		0	0.0000	0.0	34,007	0.4	636	0.2303	0.0
DNMEYER	12 : MLO	22 : 6,500-34,999	0.095496		0	0.0000	0.0	202,712	0.0	22,631	0.0036	0.0
DNMEYER	12 : MLO	23 : 35,000-126,499	0.032701		0	0.0000	0.0	115,616	0.0	0	0.0000	0.0
DNMEYER	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	22,972	607.4	0	0.0000	0.0
DNMEYER	13 : ITQ	21 : 0-6,499										
DNMEYER	13 : ITQ	22 : 6,500-34,999										
DNMEYER	13 : ITQ	23 : 35,000-126,499										
DNMEYER	14 : ATQ	21 : 0-6,499										
DNMEYER	14 : ATQ	22 : 6,500-34,999										
DNMEYER	14 : ATQ	23 : 35,000-126,499										
DNMEYER	14 : ATQ	24 : 126,500 & above										
DNMEYER	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	201303	DANGSUGAR	11 : MKT	22 : 6,500-34,999	1	15,250	0	15,250	0
NSE	NSE	201303	DANGSUGAR	12 : MLO	21 : 0-6,499	375	914,517	6,894	901,195	0
NSE	NSE	201303	DANGSUGAR	12 : MLO	22 : 6,500-34,999	288	4,876,749	170,201	4,701,715	0
NSE	NSE	201303	DANGSUGAR	12 : MLO	23 : 35,000-126,499	286	21,123,402	1,161,922	19,808,501	0
NSE	NSE	201303	DANGSUGAR	12 : MLO	24 : 126,500 & above	158	70,627,669	10,141,403	59,129,305	0
NSE	NSE	201303	DANGSUGAR	13 : ITQ	21 : 0-6,499	113	307,177	94,016	189,611	0
NSE	NSE	201303	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	96	1,732,113	561,565	1,042,117	0
NSE	NSE	201303	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	139	10,332,670	3,585,018	4,927,044	0
NSE	NSE	201303	DANGSUGAR	13 : ITQ	24 : 126,500 & above	119	46,178,053	19,415,239	12,962,943	0
NSE	NSE	201303	DANGSUGAR	14 : ATQ	21 : 0-6,499	132	324,508	90,570	225,338	0
NSE	NSE	201303	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	147	2,427,536	866,312	1,237,828	0
NSE	NSE	201303	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	167	12,193,799	3,206,086	6,552,842	0
NSE	NSE	201303	DANGSUGAR	14 : ATQ	24 : 126,500 & above	138	39,340,082	9,651,414	10,279,876	0
NSE	NSE	201303	DANGSUGAR	15 : NTQ	21 : 0-6,499	89	244,819	93,440	97,486	0
NSE	NSE	201303	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	146	2,593,023	1,104,827	709,128	0
NSE	NSE	201303	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	231	18,284,328	7,101,108	3,582,555	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)
DNMEYER	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
DNMEYER	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ETI	11 : MKT	21 : 0-6,499	4,348	-	-	-	-	0.0396
ETI	11 : MKT	23 : 35,000-126,499	39,579	22,000	421	-	-	0.1600
ETI	12 : MLO	21 : 0-6,499	870,118	8,929	38,683	16,294	4,599	0.0434
ETI	12 : MLO	22 : 6,500-34,999	3,250,460	79,025	155,319	114,736	29,718	0.0278
ETI	12 : MLO	23 : 35,000-126,499	14,117,976	710,113	623,128	757,457	33,163	0.0248
ETI	12 : MLO	24 : 126,500 & above	220,742,544	4,404,005	1,280,095	374,625	356,623	0.0607
ETI	13 : ITQ	21 : 0-6,499	5,450	43,864	50,149	66,181	22,262	-0.0233
ETI	13 : ITQ	22 : 6,500-34,999	30,000	116,346	345,552	396,874	75,729	-0.0271
ETI	13 : ITQ	23 : 35,000-126,499	172,518	754,612	800,088	1,633,776	576,079	-0.0545
ETI	13 : ITQ	24 : 126,500 & above	-	519,933	1,913,340	1,496,261	295,302	-0.0146
ETI	14 : ATQ	21 : 0-6,499	900	32,163	52,567	143,348	57,732	-0.0069
ETI	14 : ATQ	22 : 6,500-34,999	67,479	442,660	198,073	644,001	85,333	-0.0189
ETI	14 : ATQ	23 : 35,000-126,499	452,631	1,352,627	543,981	946,356	436,170	-0.0208
ETI	14 : ATQ	24 : 126,500 & above	1,069,800	12,341,751	13,573,188	1,826,382	170,390	-0.0424

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
DNMEYER	15 : NTQ	22 : 6,500-34,999										
DNMEYER	15 : NTQ	23 : 35,000-126,499										
ETI	11 : MKT	21 : 0-6,499	0.010000	0	0.0000	0.0	4,348	0.0	0	0.0000	0.0	
ETI	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	62,000	11.0	0	0.0000	0.0	
ETI	12 : MLO	21 : 0-6,499	0.067898	4,005	0.0100	1272.5	907,319	29.7	27,299	0.0103	20.2	
ETI	12 : MLO	22 : 6,500-34,999	0.053717	0	0.0000	0.0	3,375,765	56.3	265,617	0.0289	65.8	
ETI	12 : MLO	23 : 35,000-126,499	0.050477	110,000	0.0045	0.0	14,681,008	71.1	1,503,388	0.0185	50.8	
ETI	12 : MLO	24 : 126,500 & above	0.075246	0	0.0000	0.0	110,119,324	14.1	117,088,585	0.0295	1.5	
ETI	13 : ITQ	21 : 0-6,499										
ETI	13 : ITQ	22 : 6,500-34,999										
ETI	13 : ITQ	23 : 35,000-126,499										
ETI	13 : ITQ	24 : 126,500 & above										
ETI	14 : ATQ	21 : 0-6,499										
ETI	14 : ATQ	22 : 6,500-34,999										
ETI	14 : ATQ	23 : 35,000-126,499										
ETI	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	DANGSUGAR	15 : NTQ	24 : 126,500 & above	221	71,015,163	22,526,972	12,573,919	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)
ETI	15 : NTQ	21 : 0-6,499	-	-	6,768	24,984	11,394	-0.0090
ETI	15 : NTQ	22 : 6,500-34,999	24,744	21,690	66,706	199,961	111,974	-0.0150
ETI	15 : NTQ	23 : 35,000-126,499	115,211	432,338	381,989	670,788	956,388	-0.0155
ETI	15 : NTQ	24 : 126,500 & above	111,961,459	50,271,701	295,912	2,440,102	977,038	-0.0738
FBNH	11 : MKT	21 : 0-6,499	3,200	-	-	-	-	-0.0200
FBNH	11 : MKT	22 : 6,500-34,999	30,000	-	-	-	-	-0.0100
FBNH	11 : MKT	23 : 35,000-126,499	105,981	-	-	-	-	0.0270
FBNH	12 : MLO	21 : 0-6,499	6,634,522	71,877	83,430	64,238	23,642	0.0134
FBNH	12 : MLO	22 : 6,500-34,999	25,532,651	596,337	752,498	504,093	114,152	0.0112
FBNH	12 : MLO	23 : 35,000-126,499	52,931,420	3,193,591	3,231,436	2,187,946	212,219	0.0047
FBNH	12 : MLO	24 : 126,500 & above	213,149,869	9,873,845	5,606,494	5,533,039	812,985	0.0016
FBNH	13 : ITQ	21 : 0-6,499	44,800	132,193	159,020	114,346	19,069	0.0039
FBNH	13 : ITQ	22 : 6,500-34,999	157,661	826,021	1,006,812	731,721	75,849	-0.0107
FBNH	13 : ITQ	23 : 35,000-126,499	584,994	1,521,925	2,463,329	1,845,448	621,129	-0.0069
FBNH	13 : ITQ	24 : 126,500 & above	671,608	3,493,692	1,817,704	3,836,348	732,444	-0.0077
FBNH	14 : ATQ	21 : 0-6,499	102,182	273,247	487,005	859,875	228,528	0.0002

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
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	0.010000		0	0.0000	0.0	3,200	0.0	0	0.0000	0.0
FBNH	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
FBNH	11 : MKT	23 : 35,000-126,499	0.015282		0	0.0000	0.0	105,981	0.0	0	0.0000	0.0
FBNH	12 : MLO	21 : 0-6,499	0.018173	4,818	0.3026	539.9	6,808,951	20.2	72,967	0.0167	1356.1	
FBNH	12 : MLO	22 : 6,500-34,999	0.018089	22,000	0.3900	581.1	26,721,745	37.2	798,786	0.0118	64.2	
FBNH	12 : MLO	23 : 35,000-126,499	0.020106		0	0.0000	0.0	56,783,816	66.9	5,133,741	0.0150	5.6
FBNH	12 : MLO	24 : 126,500 & above	0.033451		0	0.0000	0.0	145,523,111	135.1	90,601,038	0.0191	10.6
FBNH	13 : ITQ	21 : 0-6,499										
FBNH	13 : ITQ	22 : 6,500-34,999										
FBNH	13 : ITQ	23 : 35,000-126,499										
FBNH	13 : ITQ	24 : 126,500 & above										
FBNH	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	DIAMONDBNK	12 : MLO	21 : 0-6,499	349	890,720	802	889,918	0	
NSE	NSE	201303	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	298	5,207,186	84,480	5,122,706	0	
NSE	NSE	201303	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	377	27,983,977	1,508,875	26,016,226	0	
NSE	NSE	201303	DIAMONDBNK	12 : MLO	24 : 126,500 & above	435	311,185,927	69,609,503	237,499,697	0	
NSE	NSE	201303	DIAMONDBNK	13 : ITQ	21 : 0-6,499	81	244,950	64,758	171,692	0	
NSE	NSE	201303	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	122	2,087,214	813,090	1,161,624	0	
NSE	NSE	201303	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	184	13,798,361	4,907,110	7,345,856	0	
NSE	NSE	201303	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	177	66,262,870	22,676,712	25,636,799	0	
NSE	NSE	201303	DIAMONDBNK	14 : ATQ	21 : 0-6,499	105	297,774	95,519	201,982	0	
NSE	NSE	201303	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	164	2,930,111	1,000,660	1,737,301	0	
NSE	NSE	201303	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	281	21,613,595	8,133,456	12,146,355	0	
NSE	NSE	201303	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	276	151,769,288	28,966,945	90,255,606	0	
NSE	NSE	201303	DIAMONDBNK	15 : NTQ	21 : 0-6,499	61	209,299	96,322	64,516	0	
NSE	NSE	201303	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	178	3,367,754	1,461,358	971,243	0	
NSE	NSE	201303	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	366	29,157,447	16,440,880	5,978,125	0	
NSE	NSE	201303	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	534	294,911,059	134,097,289	45,483,544	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)
FBNH	14 : ATQ	22 : 6,500-34,999	351,350	1,765,024	2,512,909	4,145,587	1,718,510	-0.0083
FBNH	14 : ATQ	23 : 35,000-126,499	1,063,391	4,238,869	8,056,327	12,972,418	2,607,699	0.0012
FBNH	14 : ATQ	24 : 126,500 & above	18,756,181	13,291,745	13,694,961	25,864,380	9,679,464	0.0041
FBNH	15 : NTQ	21 : 0-6,499	1,240	28,380	85,542	250,277	125,720	-0.0160
FBNH	15 : NTQ	22 : 6,500-34,999	10,000	115,132	476,797	1,900,323	795,820	-0.0114
FBNH	15 : NTQ	23 : 35,000-126,499	96,160	1,043,650	1,589,793	5,127,407	3,366,261	0.0045
FBNH	15 : NTQ	24 : 126,500 & above	6,807,455	13,480,153	8,540,351	16,931,596	6,364,180	-0.0188
FCMB	12 : MLO	21 : 0-6,499	741,854	4,932	6,887	7,585	2,760	0.0386
FCMB	12 : MLO	22 : 6,500-34,999	3,557,725	92,351	90,703	176,595	14,500	0.0268
FCMB	12 : MLO	23 : 35,000-126,499	13,340,871	331,422	598,769	826,278	310,738	0.0345
FCMB	12 : MLO	24 : 126,500 & above	174,249,552	8,588,197	3,986,475	5,047,105	747,672	0.0330
FCMB	13 : ITQ	21 : 0-6,499	-	15,812	41,710	51,277	17,960	-0.0161
FCMB	13 : ITQ	22 : 6,500-34,999	3,000	88,803	211,967	419,813	84,332	-0.0178
FCMB	13 : ITQ	23 : 35,000-126,499	49,500	385,280	1,016,025	810,899	919,776	-0.0325
FCMB	13 : ITQ	24 : 126,500 & above	1,628,000	18,354,610	1,540,695	6,100,436	956,068	-0.0124
FCMB	14 : ATQ	21 : 0-6,499	5,250	11,995	27,222	65,457	25,962	-0.0172

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	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	12 : MLO	21 : 0-6,499	0.034418	506	0.0100	1161.2	758,095	12.7	5,417	0.0584	1011.8
FCMB	12 : MLO	22 : 6,500-34,999	0.033820	0	0.0000	0.0	3,837,226	40.5	95,977	0.0088	84.9
FCMB	12 : MLO	23 : 35,000-126,499	0.051278	123,000	0.0004	0.0	13,863,094	182.2	1,512,004	0.0105	33.5
FCMB	12 : MLO	24 : 126,500 & above	0.067131	0	0.0000	0.0	142,464,118	74.7	51,179,591	0.0345	20.2
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	DNMEYER	12 : MLO	21 : 0-6,499	26	36,552	1,909	34,643	0
NSE	NSE	201303	DNMEYER	12 : MLO	22 : 6,500-34,999	14	242,932	0	225,343	0
NSE	NSE	201303	DNMEYER	12 : MLO	23 : 35,000-126,499	2	115,616	0	115,616	0
NSE	NSE	201303	DNMEYER	12 : MLO	24 : 126,500 & above	1	400,000	0	22,972	0
NSE	NSE	201303	DNMEYER	13 : ITQ	21 : 0-6,499	11	27,429	18,004	0	0
NSE	NSE	201303	DNMEYER	13 : ITQ	22 : 6,500-34,999	22	348,935	215,735	40,000	0
NSE	NSE	201303	DNMEYER	13 : ITQ	23 : 35,000-126,499	7	370,580	92,874	41,874	0
NSE	NSE	201303	DNMEYER	14 : ATQ	21 : 0-6,499	15	24,558	6,734	5,050	0
NSE	NSE	201303	DNMEYER	14 : ATQ	22 : 6,500-34,999	10	195,000	69,000	11,000	0
NSE	NSE	201303	DNMEYER	14 : ATQ	23 : 35,000-126,499	15	1,154,874	190,000	115,326	0
NSE	NSE	201303	DNMEYER	14 : ATQ	24 : 126,500 & above	2	800,000	0	899	0
NSE	NSE	201303	DNMEYER	15 : NTQ	21 : 0-6,499	1	1,000	1,000	0	0
NSE	NSE	201303	DNMEYER	15 : NTQ	22 : 6,500-34,999	3	42,800	35,000	0	0
NSE	NSE	201303	DNMEYER	15 : NTQ	23 : 35,000-126,499	4	277,874	200,000	0	0

Guidance:

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

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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)
FCMB	14 : ATQ	22 : 6,500-34,999	8,400	152,125	331,753	596,330	348,513	-0.0220
FCMB	14 : ATQ	23 : 35,000-126,499	100,000	37,149	738,917	3,140,574	970,398	-0.0274
FCMB	14 : ATQ	24 : 126,500 & above	10,233,367	18,137,173	7,051,277	4,986,073	5,261,005	-0.0497
FCMB	15 : NTQ	21 : 0-6,499	-	-	3,000	18,559	8,000	-0.0220
FCMB	15 : NTQ	22 : 6,500-34,999	-	20,000	97,152	205,386	278,662	-0.0473
FCMB	15 : NTQ	23 : 35,000-126,499	-	252,709	222,591	1,699,946	1,105,620	-0.0321
FCMB	15 : NTQ	24 : 126,500 & above	6,263,140	4,075,438	4,140,597	5,205,537	1,137,649	-0.0706
FIDELITYBK	12 : MLO	21 : 0-6,499	1,048,039	8,879	4,198	13,103	300	0.0174
FIDELITYBK	12 : MLO	22 : 6,500-34,999	7,181,641	176,449	101,161	122,231	19,370	0.0155
FIDELITYBK	12 : MLO	23 : 35,000-126,499	24,507,667	788,174	1,347,069	1,168,536	348,713	0.0109
FIDELITYBK	12 : MLO	24 : 126,500 & above	199,723,531	6,618,496	9,644,688	8,817,751	1,225,612	0.0124
FIDELITYBK	13 : ITQ	21 : 0-6,499	-	26,496	25,844	52,969	18,950	-0.0107
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	15,000	103,029	287,809	663,758	107,350	-0.0152
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	7,500	583,478	1,320,374	2,063,763	391,603	-0.0140
FIDELITYBK	13 : ITQ	24 : 126,500 & above	3,051,821	2,190,889	6,640,971	6,707,034	2,255,577	-0.0151
FIDELITYBK	14 : ATQ	21 : 0-6,499	-	47,836	40,158	140,150	47,904	-0.0014

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	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	12 : MLO	21 : 0-6,499	0.019731	0	0.0000	0.0	1,065,427	11.5	9,092	0.0069	0.0
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.018695	0	0.0000	0.0	7,470,817	36.7	182,035	0.0140	2888.0
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.017146	0	0.0000	0.0	26,742,777	137.7	1,569,392	0.0094	0.0
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.034411	0	0.0000	0.0	141,887,823	121.1	84,724,992	0.0241	6.4
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	ETI	11 : MKT	21 : 0-6,499	2	4,348	0	4,348	0	
NSE	NSE	201303	ETI	11 : MKT	23 : 35,000-126,499	1	62,000	0	62,000	0	
NSE	NSE	201303	ETI	12 : MLO	21 : 0-6,499	681	954,564	15,941	938,623	0	
NSE	NSE	201303	ETI	12 : MLO	22 : 6,500-34,999	226	3,858,276	213,225	3,641,382	0	
NSE	NSE	201303	ETI	12 : MLO	23 : 35,000-126,499	258	18,370,350	1,522,499	16,294,396	0	
NSE	NSE	201303	ETI	12 : MLO	24 : 126,500 & above	121	234,608,849	6,951,021	227,207,909	0	
NSE	NSE	201303	ETI	13 : ITQ	21 : 0-6,499	148	316,574	113,219	194,991	0	
NSE	NSE	201303	ETI	13 : ITQ	22 : 6,500-34,999	115	2,139,879	851,811	1,107,595	0	
NSE	NSE	201303	ETI	13 : ITQ	23 : 35,000-126,499	138	10,559,777	3,977,736	4,081,603	0	
NSE	NSE	201303	ETI	13 : ITQ	24 : 126,500 & above	63	23,479,561	7,307,207	4,779,860	0	
NSE	NSE	201303	ETI	14 : ATQ	21 : 0-6,499	235	538,443	197,675	301,956	0	
NSE	NSE	201303	ETI	14 : ATQ	22 : 6,500-34,999	271	4,585,453	2,268,234	1,566,187	0	
NSE	NSE	201303	ETI	14 : ATQ	23 : 35,000-126,499	250	18,045,002	9,126,573	4,141,861	0	
NSE	NSE	201303	ETI	14 : ATQ	24 : 126,500 & above	105	80,403,486	21,318,421	32,055,229	0	
NSE	NSE	201303	ETI	15 : NTQ	21 : 0-6,499	80	219,391	112,473	65,386	0	
NSE	NSE	201303	ETI	15 : NTQ	22 : 6,500-34,999	218	3,999,811	1,671,331	637,169	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	14 : ATQ	22 : 6,500-34,999	62,812	243,308	494,601	1,080,513	480,622	-0.0081
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	73,046	1,683,705	1,931,428	4,208,190	2,699,118	-0.0079
FIDELITYBK	14 : ATQ	24 : 126,500 & above	1,309,306	25,353,016	12,321,822	14,208,325	6,136,680	0.0088
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	-	6,000	43,640	17,960	-0.0305
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	2,598	47,000	204,200	336,654	276,920	-0.0242
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	-	347,626	361,900	2,315,472	1,663,249	-0.0291
FIDELITYBK	15 : NTQ	24 : 126,500 & above	14,806,864	14,427,827	5,194,842	7,608,703	5,395,592	-0.0384
FIDSON	12 : MLO	21 : 0-6,499	179,157	-	-	900	-	0.0153
FIDSON	12 : MLO	22 : 6,500-34,999	1,536,480	39,993	7,622	37,764	36,700	0.0124
FIDSON	12 : MLO	23 : 35,000-126,499	10,729,351	428,078	471,922	677,529	7,241	0.0162
FIDSON	12 : MLO	24 : 126,500 & above	35,286,165	1,659,209	1,334,127	1,050,724	636,651	0.0547
FIDSON	13 : ITQ	21 : 0-6,499	-	-	15,000	27,405	13,495	-0.0373
FIDSON	13 : ITQ	22 : 6,500-34,999	-	56,500	95,295	233,775	161,452	-0.0096
FIDSON	13 : ITQ	23 : 35,000-126,499	9,000	474,000	582,100	973,606	505,615	-0.0272
FIDSON	13 : ITQ	24 : 126,500 & above	-	500	2,109,000	943,572	2,602,349	-0.0204
FIDSON	14 : ATQ	21 : 0-6,499	-	6,000	13,000	19,900	33,000	-0.0222

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	14 : ATQ	22 : 6,500-34,999									
FIDELITYBK	14 : ATQ	23 : 35,000-126,499									
FIDELITYBK	14 : ATQ	24 : 126,500 & above									
FIDELITYBK	15 : NTQ	21 : 0-6,499									
FIDELITYBK	15 : NTQ	22 : 6,500-34,999									
FIDELITYBK	15 : NTQ	23 : 35,000-126,499									
FIDELITYBK	15 : NTQ	24 : 126,500 & above									
FIDSON	12 : MLO	21 : 0-6,499	0.023999	0	0.0000	0.0	174,007	5.7	6,050	0.0244	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.025251	19,000	0.0200	1604.2	1,625,559	93.8	20,000	0.0100	4.9
FIDSON	12 : MLO	23 : 35,000-126,499	0.039092	100,000	0.0100	130.6	10,529,393	75.3	1,709,700	0.0217	0.0
FIDSON	12 : MLO	24 : 126,500 & above	0.086409	0	0.0000	0.0	19,665,599	244.2	20,698,607	0.0409	3.3
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	ETI	15 : NTQ	23 : 35,000-126,499	270	21,100,206	9,230,980	3,250,322	0
NSE	NSE	201303	ETI	15 : NTQ	24 : 126,500 & above	167	245,780,118	29,770,563	170,204,422	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)
FIDSON	14 : ATQ	22 : 6,500-34,999	-	-	125,903	126,200	140,120	-0.0290
FIDSON	14 : ATQ	23 : 35,000-126,499	38,000	444,563	422,300	935,387	809,000	-0.0100
FIDSON	14 : ATQ	24 : 126,500 & above	-	381,150	375,000	1,884,376	835,923	-0.0419
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	4,000	-	-0.1300
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	14,000	22,000	122,079	-0.0341
FIDSON	15 : NTQ	23 : 35,000-126,499	-	-	108,000	490,621	549,556	-0.0787
FIDSON	15 : NTQ	24 : 126,500 & above	-	200,000	844,021	4,107,907	1,532,500	-0.1017
FLOURMILL	11 : MKT	21 : 0-6,499	2,140	-	-	-	-	0.3388
FLOURMILL	12 : MLO	21 : 0-6,499	658,577	7,855	15,407	12,296	661	0.2158
FLOURMILL	12 : MLO	22 : 6,500-34,999	1,611,844	27,925	41,996	55,983	43,878	0.1746
FLOURMILL	12 : MLO	23 : 35,000-126,499	1,509,718	41,820	60,254	108,454	28,801	-0.0312
FLOURMILL	12 : MLO	24 : 126,500 & above	2,255,739	-	8,954	24,634	-	0.5404
FLOURMILL	13 : ITQ	21 : 0-6,499	4,837	21,952	23,239	87,952	21,145	-0.1001
FLOURMILL	13 : ITQ	22 : 6,500-34,999	1,576	48,972	92,537	280,173	81,190	-0.1067
FLOURMILL	13 : ITQ	23 : 35,000-126,499	200,000	20,213	140,088	61,547	73,629	-0.1837
FLOURMILL	13 : ITQ	24 : 126,500 & above	-	150,000	-	-	-	0.0500

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
FIDSON	14 : ATQ	22 : 6,500-34,999									
FIDSON	14 : ATQ	23 : 35,000-126,499									
FIDSON	14 : ATQ	24 : 126,500 & above									
FIDSON	15 : NTQ	21 : 0-6,499									
FIDSON	15 : NTQ	22 : 6,500-34,999									
FIDSON	15 : NTQ	23 : 35,000-126,499									
FIDSON	15 : NTQ	24 : 126,500 & above									
FLOURMILL	11 : MKT	21 : 0-6,499	0.198411	0	0.0000	0.0	2,140	0.0	0	0.0000	0.0
FLOURMILL	12 : MLO	21 : 0-6,499	0.238090	0	0.0000	0.0	660,115	58.6	41,328	0.0653	0.0
FLOURMILL	12 : MLO	22 : 6,500-34,999	0.300552	10,000	0.0100	2615.3	1,385,275	103.8	388,243	0.0635	52.3
FLOURMILL	12 : MLO	23 : 35,000-126,499	0.393904	0	0.0000	0.0	1,165,386	1247.0	744,817	0.0956	22.0
FLOURMILL	12 : MLO	24 : 126,500 & above	0.069052	0	0.0000	0.0	35,169	799.3	2,254,158	0.0200	0.0
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	FBNH	11 : MKT	21 : 0-6,499	1	3,200	0	3,200	0	
NSE	NSE	201303	FBNH	11 : MKT	22 : 6,500-34,999	1	30,000	0	30,000	0	
NSE	NSE	201303	FBNH	11 : MKT	23 : 35,000-126,499	3	145,981	40,000	105,981	0	
NSE	NSE	201303	FBNH	12 : MLO	21 : 0-6,499	3,085	6,942,251	55,452	6,886,736	0	
NSE	NSE	201303	FBNH	12 : MLO	22 : 6,500-34,999	1,813	28,603,647	1,017,952	27,542,531	0	
NSE	NSE	201303	FBNH	12 : MLO	23 : 35,000-126,499	923	66,143,432	3,786,675	61,917,557	0	
NSE	NSE	201303	FBNH	12 : MLO	24 : 126,500 & above	517	295,422,325	55,881,905	236,124,149	0	
NSE	NSE	201303	FBNH	13 : ITQ	21 : 0-6,499	286	671,626	172,225	479,775	0	
NSE	NSE	201303	FBNH	13 : ITQ	22 : 6,500-34,999	233	4,036,974	1,092,791	2,851,767	0	
NSE	NSE	201303	FBNH	13 : ITQ	23 : 35,000-126,499	202	14,163,397	4,569,633	7,608,920	0	
NSE	NSE	201303	FBNH	13 : ITQ	24 : 126,500 & above	101	35,850,972	18,658,262	11,306,250	0	
NSE	NSE	201303	FBNH	14 : ATQ	21 : 0-6,499	1,162	2,793,403	653,888	2,062,238	0	
NSE	NSE	201303	FBNH	14 : ATQ	22 : 6,500-34,999	1,016	17,517,743	5,337,270	10,875,957	0	
NSE	NSE	201303	FBNH	14 : ATQ	23 : 35,000-126,499	648	47,103,269	11,992,993	30,876,885	0	
NSE	NSE	201303	FBNH	14 : ATQ	24 : 126,500 & above	355	156,123,400	51,832,127	84,698,668	0	
NSE	NSE	201303	FBNH	15 : NTQ	21 : 0-6,499	785	1,999,211	1,107,735	592,804	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)	
FLOURMILL	14 : ATQ	21 : 0-6,499	1,445	4,890	23,213	28,651	21,574	0.1296	
FLOURMILL	14 : ATQ	22 : 6,500-34,999	-	39,638	49,007	101,844	20,115	-0.0494	
FLOURMILL	14 : ATQ	23 : 35,000-126,499	61,421	121,380	24,345	171,403	116,814	-0.2251	
FLOURMILL	14 : ATQ	24 : 126,500 & above	-	-	-	-	33,117	-0.6343	
FLOURMILL	15 : NTQ	21 : 0-6,499	1,945	11,008	-	12,774	10,586	-0.1336	
FLOURMILL	15 : NTQ	22 : 6,500-34,999	-	35,000	-	90,316	83,549	-0.0740	
FLOURMILL	15 : NTQ	23 : 35,000-126,499	-	-	-	49,145	17,284	-0.3401	
FLOURMILL	15 : NTQ	24 : 126,500 & above	213,969	2,038,749	-	-	-	-0.5500	
GLAXOSMITH	12 : MLO	21 : 0-6,499	275,929	500	475	23,847	-	0.4233	
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	595,208	-	18,911	36,707	28,860	0.8342	
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	457,726	40,000	-	2,000	-	0.8443	
GLAXOSMITH	13 : ITQ	21 : 0-6,499	588	640	21,415	37,018	13,878	-0.6093	
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	-	54,065	23,807	125,957	68,796	-0.8155	
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	91,855	-	72,344	7,812	14,948	-0.9707	
GLAXOSMITH	14 : ATQ	21 : 0-6,499	-	4,116	2,175	9,942	1,589	-0.6932	
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	-	-	56,549	68,469	47,779	-1.1666	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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)	
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										
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										
GLAXOSMITH	12 : MLO	21 : 0-6,499	0.739728		0	0.0000	0.0	281,474	78.1	19,277	0.0564	0.0
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	0.870543		0	0.0000	0.0	486,881	186.1	201,540	0.0426	230.9
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	1.155148		0	0.0000	0.0	234,155	12.5	265,571	0.1251	0.0
GLAXOSMITH	13 : ITQ	21 : 0-6,499										
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999										
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499										
GLAXOSMITH	14 : ATQ	21 : 0-6,499										
GLAXOSMITH	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	201303	FBNH	15 : NTQ	22 : 6,500-34,999	907	15,087,030	8,746,607	4,102,035	0
NSE	NSE	201303	FBNH	15 : NTQ	23 : 35,000-126,499	707	52,337,678	28,106,471	15,045,963	0
NSE	NSE	201303	FBNH	15 : NTQ	24 : 126,500 & above	555	291,455,249	162,103,606	66,729,438	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)	
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	-	-	-	-	96,798	-2.2710	
GLAXOSMITH	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
GLAXOSMITH	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-1.1600	
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	-	10,692	25,000	-	-	-1.1739	
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	-	-	-	-	3,000	-1.4606	
GLAXOSMITH	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
GUARANTY	11 : MKT	22 : 6,500-34,999	37,096	-	-	-	-	0.0038	
GUARANTY	11 : MKT	23 : 35,000-126,499	184,933	-	-	-	-	0.0316	
GUARANTY	12 : MLO	21 : 0-6,499	4,079,337	66,370	60,762	56,539	20,037	0.0219	
GUARANTY	12 : MLO	22 : 6,500-34,999	14,900,499	520,589	598,020	179,303	63,659	0.0268	
GUARANTY	12 : MLO	23 : 35,000-126,499	55,252,770	3,067,539	2,095,450	1,356,663	25,970	-0.0036	
GUARANTY	12 : MLO	24 : 126,500 & above	264,250,000	17,146,530	9,034,984	6,266,416	1,210,925	0.0054	
GUARANTY	13 : ITQ	21 : 0-6,499	40,544	93,991	179,630	97,427	36,895	0.0002	
GUARANTY	13 : ITQ	22 : 6,500-34,999	100,790	592,804	1,026,423	819,813	71,313	0.0219	
GUARANTY	13 : ITQ	23 : 35,000-126,499	957,394	2,378,295	2,421,647	2,135,070	343,185	-0.0165	
GUARANTY	13 : ITQ	24 : 126,500 & above	2,648,726	7,101,149	5,083,216	4,159,169	633,831	-0.0024	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499									
GLAXOSMITH	14 : ATQ	24 : 126,500 & above									
GLAXOSMITH	15 : NTQ	21 : 0-6,499									
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999									
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499									
GLAXOSMITH	15 : NTQ	24 : 126,500 & above									
GUARANTY	11 : MKT	22 : 6,500-34,999	0.107045	0	0.0000	0.0	37,096	0.0	0	0.0000	0.0
GUARANTY	11 : MKT	23 : 35,000-126,499	0.022028	0	0.0000	0.0	184,933	0.0	0	0.0000	0.0
GUARANTY	12 : MLO	21 : 0-6,499	0.025948	11,840	0.0125	882.5	4,224,916	34.9	58,789	0.0123	186.2
GUARANTY	12 : MLO	22 : 6,500-34,999	0.025413	12,000	0.0100	1423.3	15,658,015	52.1	646,021	0.0145	0.0
GUARANTY	12 : MLO	23 : 35,000-126,499	0.026153	185,000	0.0071	438.1	56,929,019	26.1	4,770,889	0.0159	55.3
GUARANTY	12 : MLO	24 : 126,500 & above	0.034297	150,000	0.0133	0.0	205,338,475	52.5	93,216,554	0.0185	43.9
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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	201303	FCMB	12 : MLO	21 : 0-6,499	435	777,905	13,887	764,018	0	
NSE	NSE	201303	FCMB	12 : MLO	22 : 6,500-34,999	238	4,069,397	126,894	3,933,203	0	
NSE	NSE	201303	FCMB	12 : MLO	23 : 35,000-126,499	241	16,981,331	1,388,717	15,498,098	0	
NSE	NSE	201303	FCMB	12 : MLO	24 : 126,500 & above	274	216,685,566	21,441,075	193,643,709	0	
NSE	NSE	201303	FCMB	13 : ITQ	21 : 0-6,499	96	201,393	56,627	141,766	0	
NSE	NSE	201303	FCMB	13 : ITQ	22 : 6,500-34,999	83	1,427,028	459,190	895,252	0	
NSE	NSE	201303	FCMB	13 : ITQ	23 : 35,000-126,499	109	7,670,600	2,568,638	3,994,822	0	
NSE	NSE	201303	FCMB	13 : ITQ	24 : 126,500 & above	143	64,596,890	20,321,702	30,585,533	0	
NSE	NSE	201303	FCMB	14 : ATQ	21 : 0-6,499	132	294,750	100,598	183,254	0	
NSE	NSE	201303	FCMB	14 : ATQ	22 : 6,500-34,999	153	2,723,493	990,490	1,658,497	0	
NSE	NSE	201303	FCMB	14 : ATQ	23 : 35,000-126,499	158	11,651,239	3,054,945	6,155,629	0	
NSE	NSE	201303	FCMB	14 : ATQ	24 : 126,500 & above	199	93,001,268	22,042,624	49,235,629	0	
NSE	NSE	201303	FCMB	15 : NTQ	21 : 0-6,499	66	157,816	76,518	38,565	0	
NSE	NSE	201303	FCMB	15 : NTQ	22 : 6,500-34,999	128	2,398,221	972,011	852,906	0	
NSE	NSE	201303	FCMB	15 : NTQ	23 : 35,000-126,499	249	19,395,525	7,312,862	5,132,961	0	
NSE	NSE	201303	FCMB	15 : NTQ	24 : 126,500 & above	387	160,459,845	61,215,381	30,312,197	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	21 : 0-6,499	56,664	134,320	325,871	567,360	79,791	0.0041
GUARANTY	14 : ATQ	22 : 6,500-34,999	87,708	820,464	1,923,807	2,503,963	775,918	0.0036
GUARANTY	14 : ATQ	23 : 35,000-126,499	1,606,850	3,920,551	8,219,841	8,119,396	2,735,330	0.0009
GUARANTY	14 : ATQ	24 : 126,500 & above	20,693,185	21,720,418	20,254,624	20,758,084	6,664,248	-0.0147
GUARANTY	15 : NTQ	21 : 0-6,499	2,400	16,135	58,598	187,321	116,140	0.0485
GUARANTY	15 : NTQ	22 : 6,500-34,999	58,990	101,082	511,290	1,536,000	875,759	0.0222
GUARANTY	15 : NTQ	23 : 35,000-126,499	199,000	682,333	2,650,020	6,220,230	3,260,829	0.0094
GUARANTY	15 : NTQ	24 : 126,500 & above	852,478	29,038,821	10,491,251	14,665,306	4,912,632	-0.0130
GUINNESS	11 : MKT	21 : 0-6,499	10,000	-	-	-	-	1.8700
GUINNESS	12 : MLO	21 : 0-6,499	1,007,790	46,620	15,374	9,504	5,393	1.5409
GUINNESS	12 : MLO	22 : 6,500-34,999	1,847,895	99,448	50,285	36,208	10,746	1.0772
GUINNESS	12 : MLO	23 : 35,000-126,499	1,648,134	149,964	55,523	3,483	3,631	1.4148
GUINNESS	12 : MLO	24 : 126,500 & above	1,218,072	13,022	26,342	-	-	0.8565
GUINNESS	13 : ITQ	21 : 0-6,499	20,755	79,040	114,821	96,611	34,519	-0.9453
GUINNESS	13 : ITQ	22 : 6,500-34,999	72,838	140,527	142,159	272,612	15,818	-1.5009
GUINNESS	13 : ITQ	23 : 35,000-126,499	288,461	10,600	38,185	156,447	57,119	-2.8769

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
GUARANTY	14 : ATQ	21 : 0-6,499									
GUARANTY	14 : ATQ	22 : 6,500-34,999									
GUARANTY	14 : ATQ	23 : 35,000-126,499									
GUARANTY	14 : ATQ	24 : 126,500 & above									
GUARANTY	15 : NTQ	21 : 0-6,499									
GUARANTY	15 : NTQ	22 : 6,500-34,999									
GUARANTY	15 : NTQ	23 : 35,000-126,499									
GUARANTY	15 : NTQ	24 : 126,500 & above									
GUINNESS	11 : MKT	21 : 0-6,499	1.860000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
GUINNESS	12 : MLO	21 : 0-6,499	2.967636	14,110	0.0285	76.9	953,524	94.2	124,675	0.4940	7.7
GUINNESS	12 : MLO	22 : 6,500-34,999	3.510306	0	0.0000	0.0	1,513,454	106.1	541,788	0.4920	18.6
GUINNESS	12 : MLO	23 : 35,000-126,499	2.921909	0	0.0000	0.0	1,282,818	116.4	597,600	0.3171	1.3
GUINNESS	12 : MLO	24 : 126,500 & above	2.423006	0	0.0000	0.0	1,257,436	3.1	0	0.0000	0.0
GUINNESS	13 : ITQ	21 : 0-6,499									
GUINNESS	13 : ITQ	22 : 6,500-34,999									
GUINNESS	13 : ITQ	23 : 35,000-126,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	FIDELITYBK	12 : MLO	21 : 0-6,499	379	1,088,301	13,782	1,074,519	0
NSE	NSE	201303	FIDELITYBK	12 : MLO	22 : 6,500-34,999	441	7,822,253	159,201	7,652,852	0
NSE	NSE	201303	FIDELITYBK	12 : MLO	23 : 35,000-126,499	411	30,102,434	1,670,599	28,312,169	0
NSE	NSE	201303	FIDELITYBK	12 : MLO	24 : 126,500 & above	444	249,273,909	11,041,797	226,612,815	0
NSE	NSE	201303	FIDELITYBK	13 : ITQ	21 : 0-6,499	69	194,307	44,148	145,159	0
NSE	NSE	201303	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	106	1,886,360	500,544	1,288,316	0
NSE	NSE	201303	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	109	8,619,766	2,660,435	5,205,680	0
NSE	NSE	201303	FIDELITYBK	13 : ITQ	24 : 126,500 & above	117	40,876,510	9,505,364	22,629,994	0
NSE	NSE	201303	FIDELITYBK	14 : ATQ	21 : 0-6,499	153	457,032	115,763	331,048	0
NSE	NSE	201303	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	217	3,979,788	1,071,746	2,670,602	0
NSE	NSE	201303	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	246	18,649,579	4,696,091	12,411,893	0
NSE	NSE	201303	FIDELITYBK	14 : ATQ	24 : 126,500 & above	273	145,950,787	49,798,437	65,919,657	0
NSE	NSE	201303	FIDELITYBK	15 : NTQ	21 : 0-6,499	68	221,940	97,294	86,603	0
NSE	NSE	201303	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	241	4,652,884	2,030,739	1,352,262	0
NSE	NSE	201303	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	362	28,304,695	12,689,515	7,295,936	0
NSE	NSE	201303	FIDELITYBK	15 : NTQ	24 : 126,500 & above	642	323,282,489	76,981,592	70,463,002	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: March 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	13 : ITQ	24 : 126,500 & above	-	-	-	1,524	-	2.4000
GUINNESS	14 : ATQ	21 : 0-6,499	7,270	77,231	109,089	103,572	21,499	-1.3546
GUINNESS	14 : ATQ	22 : 6,500-34,999	-	165,123	158,204	80,521	45,782	-2.1696
GUINNESS	14 : ATQ	23 : 35,000-126,499	98,953	55,047	4,188	184,055	71,110	-0.6501
GUINNESS	14 : ATQ	24 : 126,500 & above	253,792	143,862	-	157,302	-	-1.1180
GUINNESS	15 : NTQ	21 : 0-6,499	-	2,548	25,159	73,635	9,137	-2.4914
GUINNESS	15 : NTQ	22 : 6,500-34,999	9,000	40,600	27,554	116,940	17,835	-1.6349
GUINNESS	15 : NTQ	23 : 35,000-126,499	145,705	-	50,000	16,000	50,000	-1.7449
INTBREW	12 : MLO	21 : 0-6,499	439,538	4,744	7,400	3,890	5,400	0.5963
INTBREW	12 : MLO	22 : 6,500-34,999	1,951,504	100,515	29,972	38,308	16,995	0.3823
INTBREW	12 : MLO	23 : 35,000-126,499	2,590,528	196,756	11,215	66,821	52,000	0.6604
INTBREW	12 : MLO	24 : 126,500 & above	1,020,997	1,000	-	-	-	0.8109
INTBREW	13 : ITQ	21 : 0-6,499	2,250	9,825	28,960	70,820	19,225	-0.5661
INTBREW	13 : ITQ	22 : 6,500-34,999	43,860	161,150	173,127	322,523	127,507	-0.5326
INTBREW	13 : ITQ	23 : 35,000-126,499	-	149,905	231,611	407,745	170,750	-0.5770
INTBREW	14 : ATQ	21 : 0-6,499	-	24,760	17,775	46,842	23,735	-0.9291

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	13 : ITQ	24 : 126,500 & above									
GUINNESS	14 : ATQ	21 : 0-6,499									
GUINNESS	14 : ATQ	22 : 6,500-34,999									
GUINNESS	14 : ATQ	23 : 35,000-126,499									
GUINNESS	14 : ATQ	24 : 126,500 & above									
GUINNESS	15 : NTQ	21 : 0-6,499									
GUINNESS	15 : NTQ	22 : 6,500-34,999									
GUINNESS	15 : NTQ	23 : 35,000-126,499									
INTBREW	12 : MLO	21 : 0-6,499	0.717187	290	0.8500	1761.3	425,154	35.8	35,528	0.1525	0.5
INTBREW	12 : MLO	22 : 6,500-34,999	0.602971	0	0.0000	0.0	1,727,668	192.1	434,714	0.0524	11.8
INTBREW	12 : MLO	23 : 35,000-126,499	0.944475	0	0.0000	0.0	1,520,149	149.1	1,400,991	0.1816	0.1
INTBREW	12 : MLO	24 : 126,500 & above	1.177393	0	0.0000	0.0	0	0.0	1,021,997	0.2244	0.0
INTBREW	13 : ITQ	21 : 0-6,499									
INTBREW	13 : ITQ	22 : 6,500-34,999									
INTBREW	13 : ITQ	23 : 35,000-126,499									
INTBREW	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 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	201303	FIDSON	12 : MLO	21 : 0-6,499	63	184,318	0	180,057	0
NSE	NSE	201303	FIDSON	12 : MLO	22 : 6,500-34,999	107	1,771,936	87,874	1,664,559	0
NSE	NSE	201303	FIDSON	12 : MLO	23 : 35,000-126,499	181	13,601,408	705,135	12,339,093	0
NSE	NSE	201303	FIDSON	12 : MLO	24 : 126,500 & above	113	49,876,257	7,089,318	40,364,206	0
NSE	NSE	201303	FIDSON	13 : ITQ	21 : 0-6,499	41	103,211	30,815	60,450	0
NSE	NSE	201303	FIDSON	13 : ITQ	22 : 6,500-34,999	66	1,042,170	310,420	612,320	0
NSE	NSE	201303	FIDSON	13 : ITQ	23 : 35,000-126,499	112	9,393,854	2,876,668	3,250,131	0
NSE	NSE	201303	FIDSON	13 : ITQ	24 : 126,500 & above	105	31,098,407	11,702,188	9,084,721	0
NSE	NSE	201303	FIDSON	14 : ATQ	21 : 0-6,499	48	141,772	41,272	92,500	0
NSE	NSE	201303	FIDSON	14 : ATQ	22 : 6,500-34,999	68	1,163,932	380,650	545,982	0
NSE	NSE	201303	FIDSON	14 : ATQ	23 : 35,000-126,499	122	9,988,216	3,140,410	3,917,750	0
NSE	NSE	201303	FIDSON	14 : ATQ	24 : 126,500 & above	106	33,793,975	12,760,046	6,705,799	0
NSE	NSE	201303	FIDSON	15 : NTQ	21 : 0-6,499	26	76,620	28,020	4,000	0
NSE	NSE	201303	FIDSON	15 : NTQ	22 : 6,500-34,999	93	1,702,072	712,611	315,841	0
NSE	NSE	201303	FIDSON	15 : NTQ	23 : 35,000-126,499	268	21,263,043	7,507,502	2,260,687	0
NSE	NSE	201303	FIDSON	15 : NTQ	24 : 126,500 & above	330	116,733,928	30,143,389	10,758,258	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	22 : 6,500-34,999	-	57,614	123,375	242,138	95,712	-0.4507
INTBREW	14 : ATQ	23 : 35,000-126,499	68,555	132,153	137,684	85,453	117,163	-0.4686
INTBREW	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
INTBREW	15 : NTQ	21 : 0-6,499	-	7,300	-	-	1,312	-0.6653
INTBREW	15 : NTQ	22 : 6,500-34,999	-	31,950	10,000	71,659	5,000	-0.4088
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
INTBREW	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
JBERGER	12 : MLO	21 : 0-6,499	174,232	2,260	9,600	7,573	220	1.3815
JBERGER	12 : MLO	22 : 6,500-34,999	452,920	-	10,000	86,741	10,000	0.5345
JBERGER	12 : MLO	23 : 35,000-126,499	1,614,584	152,975	24,300	24,955	7,025	0.6128
JBERGER	12 : MLO	24 : 126,500 & above	1,609,241	30,000	1,714	-	-	0.5905
JBERGER	13 : ITQ	21 : 0-6,499	-	600	14,605	25,626	6,812	-0.5484
JBERGER	13 : ITQ	22 : 6,500-34,999	26,700	44,430	66,405	65,614	34,275	-0.6931
JBERGER	13 : ITQ	23 : 35,000-126,499	-	-	102,925	50,056	5,815	-1.2746
JBERGER	13 : ITQ	24 : 126,500 & above	400,000	-	500	28,828	249,500	-0.5835
JBERGER	14 : ATQ	21 : 0-6,499	1,200	11,500	920	20,141	3,000	-0.0615

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	22 : 6,500-34,999										
INTBREW	14 : ATQ	23 : 35,000-126,499										
INTBREW	14 : ATQ	24 : 126,500 & above										
INTBREW	15 : NTQ	21 : 0-6,499										
INTBREW	15 : NTQ	22 : 6,500-34,999										
INTBREW	15 : NTQ	23 : 35,000-126,499										
INTBREW	15 : NTQ	24 : 126,500 & above										
JBERGER	12 : MLO	21 : 0-6,499	1.423449		0	0.0000	0.0	183,049	61.9	11,886	0.0325	0.0
JBERGER	12 : MLO	22 : 6,500-34,999	1.570624		0	0.0000	0.0	436,210	433.3	138,227	0.6036	203.6
JBERGER	12 : MLO	23 : 35,000-126,499	1.610368		0	0.0000	0.0	968,436	56.3	865,000	0.1995	53.6
JBERGER	12 : MLO	24 : 126,500 & above	1.756282		0	0.0000	0.0	999,500	0.0	641,455	0.5236	1.4
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 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	201303	FLOURMILL	11 : MKT	21 : 0-6,499	2	2,140	0	2,140	0	
NSE	NSE	201303	FLOURMILL	12 : MLO	21 : 0-6,499	457	737,488	33,247	701,443	0	
NSE	NSE	201303	FLOURMILL	12 : MLO	22 : 6,500-34,999	130	2,037,159	227,471	1,783,518	0	
NSE	NSE	201303	FLOURMILL	12 : MLO	23 : 35,000-126,499	42	2,464,559	437,188	1,910,203	0	
NSE	NSE	201303	FLOURMILL	12 : MLO	24 : 126,500 & above	2	2,404,158	0	2,289,327	0	
NSE	NSE	201303	FLOURMILL	13 : ITQ	21 : 0-6,499	191	354,135	164,300	166,126	0	
NSE	NSE	201303	FLOURMILL	13 : ITQ	22 : 6,500-34,999	118	2,103,041	1,154,508	600,102	0	
NSE	NSE	201303	FLOURMILL	13 : ITQ	23 : 35,000-126,499	64	3,343,515	1,421,935	547,686	0	
NSE	NSE	201303	FLOURMILL	13 : ITQ	24 : 126,500 & above	2	300,000	150,000	150,000	0	
NSE	NSE	201303	FLOURMILL	14 : ATQ	21 : 0-6,499	162	291,578	155,421	86,985	0	
NSE	NSE	201303	FLOURMILL	14 : ATQ	22 : 6,500-34,999	106	1,851,786	748,665	440,047	0	
NSE	NSE	201303	FLOURMILL	14 : ATQ	23 : 35,000-126,499	144	7,005,615	1,592,560	609,178	0	
NSE	NSE	201303	FLOURMILL	14 : ATQ	24 : 126,500 & above	15	3,776,738	693,883	33,117	0	
NSE	NSE	201303	FLOURMILL	15 : NTQ	21 : 0-6,499	103	218,233	124,225	47,257	0	
NSE	NSE	201303	FLOURMILL	15 : NTQ	22 : 6,500-34,999	104	1,880,589	802,599	272,544	0	
NSE	NSE	201303	FLOURMILL	15 : NTQ	23 : 35,000-126,499	134	7,437,669	2,137,827	150,476	0	

Guidance:

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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)
JBERGER	14 : ATQ	22 : 6,500-34,999	-	34,403	-	43,186	10,597	0.0065
JBERGER	14 : ATQ	23 : 35,000-126,499	-	50,908	195,100	49,300	2,000	-0.8509
JBERGER	14 : ATQ	24 : 126,500 & above	-	-	10,000	-	-	-0.9800
JBERGER	15 : NTQ	21 : 0-6,499	-	-	-	4,456	818	-0.3822
JBERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	40,000	-	0.3785
JBERGER	15 : NTQ	23 : 35,000-126,499	90,000	10,000	-	-	-	-0.9848
JBERGER	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NASCON	12 : MLO	21 : 0-6,499	374,391	5,610	2,008	1,471	-	0.0714
NASCON	12 : MLO	22 : 6,500-34,999	1,933,907	50,030	43,045	150,445	32,324	0.0500
NASCON	12 : MLO	23 : 35,000-126,499	7,250,326	384,877	291,662	548,020	172,328	0.0551
NASCON	12 : MLO	24 : 126,500 & above	3,889,618	1,000	110,000	114,505	257,730	-0.0374
NASCON	13 : ITQ	21 : 0-6,499	-	3,205	25,494	71,559	5,470	-0.0339
NASCON	13 : ITQ	22 : 6,500-34,999	-	38,320	133,725	266,917	102,071	-0.0057
NASCON	13 : ITQ	23 : 35,000-126,499	3,000	598,550	459,735	394,090	314,311	-0.0694
NASCON	13 : ITQ	24 : 126,500 & above	-	50,000	-	217,975	150,000	-0.0575
NASCON	14 : ATQ	21 : 0-6,499	100	1,000	5,380	44,654	23,881	0.0253

Guidance:

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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)	
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	12 : MLO	21 : 0-6,499	0.074533		0	0.0000	0.0	370,980	3.7	12,500	0.0067	0.0
NASCON	12 : MLO	22 : 6,500-34,999	0.081786		0	0.0000	0.0	2,079,127	121.3	141,424	0.0131	149.6
NASCON	12 : MLO	23 : 35,000-126,499	0.082853		0	0.0000	0.0	6,994,571	173.3	1,711,561	0.0217	9.4
NASCON	12 : MLO	24 : 126,500 & above	0.108585		0	0.0000	0.0	2,809,469	510.4	1,667,874	0.0316	3.6
NASCON	13 : ITQ	21 : 0-6,499										
NASCON	13 : ITQ	22 : 6,500-34,999										
NASCON	13 : ITQ	23 : 35,000-126,499										
NASCON	13 : ITQ	24 : 126,500 & above										
NASCON	14 : ATQ	21 : 0-6,499										

Guidance:

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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	201303	FLOURMILL	15 : NTQ	24 : 126,500 & above	23	6,556,158	876,440	2,252,718	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 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	14 : ATQ	22 : 6,500-34,999	-	56,956	94,102	209,595	67,488	-0.0477
NASCON	14 : ATQ	23 : 35,000-126,499	-	259,760	389,667	682,206	232,741	-0.0618
NASCON	14 : ATQ	24 : 126,500 & above	-	-	400,000	12,350	-	0.0273
NASCON	15 : NTQ	21 : 0-6,499	-	-	2,466	8,043	2,900	-0.0813
NASCON	15 : NTQ	22 : 6,500-34,999	-	5,000	53,651	75,575	48,966	0.0283
NASCON	15 : NTQ	23 : 35,000-126,499	-	38,467	26,533	396,801	137,099	-0.0446
NASCON	15 : NTQ	24 : 126,500 & above	-	-	464,700	678,440	-	-0.0124
NB	11 : MKT	22 : 6,500-34,999	10,240	-	-	-	-	0.2000
NB	12 : MLO	21 : 0-6,499	2,404,446	46,837	22,637	36,117	2,267	0.1398
NB	12 : MLO	22 : 6,500-34,999	6,828,097	393,237	179,343	78,904	6,193	-0.0275
NB	12 : MLO	23 : 35,000-126,499	5,861,008	550,192	300,871	176,699	29,560	0.3785
NB	12 : MLO	24 : 126,500 & above	7,871,462	234,166	114,883	49,050	-	0.2615
NB	13 : ITQ	21 : 0-6,499	32,109	219,856	281,935	239,910	33,721	-0.2135
NB	13 : ITQ	22 : 6,500-34,999	203,278	608,664	736,220	795,435	146,437	-0.3236
NB	13 : ITQ	23 : 35,000-126,499	257,142	179,708	365,568	356,433	88,948	-0.2980
NB	13 : ITQ	24 : 126,500 & above	1,114,721	20,000	97,751	332,200	15,500	-0.3125

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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: March 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	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	22 : 6,500-34,999	0.100000	0	0.0000	0.0	10,240	0.0	0	0.0000	0.0
NB	12 : MLO	21 : 0-6,499	0.511725	4,500	0.6122	148.3	2,384,685	16.6	124,521	0.2981	10.2
NB	12 : MLO	22 : 6,500-34,999	0.554172	22,054	0.1019	0.0	6,044,550	17.3	1,421,909	0.0863	8.7
NB	12 : MLO	23 : 35,000-126,499	0.762399	0	0.0000	0.0	4,385,227	62.5	2,533,103	0.2565	9.9
NB	12 : MLO	24 : 126,500 & above	0.536931	34,478	0.3829	0.0	2,471,735	503.1	6,012,454	0.1085	4.4
NB	13 : ITQ	21 : 0-6,499									
NB	13 : ITQ	22 : 6,500-34,999									
NB	13 : ITQ	23 : 35,000-126,499									
NB	13 : ITQ	24 : 126,500 & above									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	GLAXOSMITH	12 : MLO	21 : 0-6,499	159	302,530	879	300,751	0
NSE	NSE	201303	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	51	773,454	51,036	688,421	0
NSE	NSE	201303	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	10	555,126	55,400	499,726	0
NSE	NSE	201303	GLAXOSMITH	13 : ITQ	21 : 0-6,499	114	223,820	89,443	85,309	0
NSE	NSE	201303	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	108	1,810,917	490,112	409,877	0
NSE	NSE	201303	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	21	1,141,863	185,055	194,459	0
NSE	NSE	201303	GLAXOSMITH	14 : ATQ	21 : 0-6,499	75	142,989	68,768	20,666	0
NSE	NSE	201303	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	66	1,179,412	512,927	224,599	0
NSE	NSE	201303	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	17	952,300	420,555	101,745	0
NSE	NSE	201303	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	1	563,528	0	0	0
NSE	NSE	201303	GLAXOSMITH	15 : NTQ	21 : 0-6,499	7	19,645	11,369	3,276	0
NSE	NSE	201303	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	39	733,538	373,050	55,360	0
NSE	NSE	201303	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	16	872,337	140,000	52,337	0
NSE	NSE	201303	GLAXOSMITH	15 : NTQ	24 : 126,500 & above	1	500,000	0	0	0

Guidance:

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

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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	14 : ATQ	21 : 0-6,499	47,868	125,065	166,740	210,682	57,613	-0.1853
NB	14 : ATQ	22 : 6,500-34,999	179,136	487,240	616,738	872,878	123,920	-0.2299
NB	14 : ATQ	23 : 35,000-126,499	330,662	392,726	143,621	635,228	4,965	0.1454
NB	14 : ATQ	24 : 126,500 & above	-	82,075	-	9,768	19,132	-11.1964
NB	15 : NTQ	21 : 0-6,499	4,791	30,677	85,723	184,968	50,131	-0.0109
NB	15 : NTQ	22 : 6,500-34,999	24,500	134,111	252,139	446,558	357,271	-0.2701
NB	15 : NTQ	23 : 35,000-126,499	233,666	199,064	113,281	410,598	198,846	-0.2777
NB	15 : NTQ	24 : 126,500 & above	3,764,848	263,100	-	6,572	34,911	-0.3228
NESTLE	11 : MKT	21 : 0-6,499	389	-	-	-	-	-5.0000
NESTLE	12 : MLO	21 : 0-6,499	940,335	16,862	19,613	11,260	2,538	5.5380
NESTLE	12 : MLO	22 : 6,500-34,999	1,369,455	54,280	20,795	33,376	2,324	3.1306
NESTLE	12 : MLO	23 : 35,000-126,499	347,814	-	-	-	-	6.7767
NESTLE	13 : ITQ	21 : 0-6,499	24,502	83,421	125,625	140,820	29,142	-5.3518
NESTLE	13 : ITQ	22 : 6,500-34,999	41,100	111,922	137,265	211,699	43,350	-3.6661
NESTLE	13 : ITQ	23 : 35,000-126,499	56,000	-	-	407	-	-8.9793
NESTLE	14 : ATQ	21 : 0-6,499	18,920	41,405	85,351	122,751	23,571	-1.2929

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	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	3.600000	0	0.0000	0.0	389	0.0	0	0.0000	0.0
NESTLE	12 : MLO	21 : 0-6,499	9.218288	5,430	1.4451	0.0	827,774	26.0	157,549	1.5735	0.7
NESTLE	12 : MLO	22 : 6,500-34,999	8.904348	10,000	2.6869	0.0	806,752	51.9	663,478	1.7175	1.6
NESTLE	12 : MLO	23 : 35,000-126,499	15.493543	0	0.0000	0.0	245,600	39.8	102,841	2.4616	0.0
NESTLE	13 : ITQ	21 : 0-6,499									
NESTLE	13 : ITQ	22 : 6,500-34,999									
NESTLE	13 : ITQ	23 : 35,000-126,499									
NESTLE	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	201303	GUARANTY	11 : MKT	22 : 6,500-34,999	2	37,096	0	37,096	0
NSE	NSE	201303	GUARANTY	11 : MKT	23 : 35,000-126,499	3	184,933	0	184,933	0
NSE	NSE	201303	GUARANTY	12 : MLO	21 : 0-6,499	2,080	4,344,714	49,169	4,295,545	0
NSE	NSE	201303	GUARANTY	12 : MLO	22 : 6,500-34,999	1,055	16,744,746	369,862	16,316,036	0
NSE	NSE	201303	GUARANTY	12 : MLO	23 : 35,000-126,499	922	66,883,446	4,536,913	61,884,908	0
NSE	NSE	201303	GUARANTY	12 : MLO	24 : 126,500 & above	605	337,832,339	35,541,819	298,705,029	0
NSE	NSE	201303	GUARANTY	13 : ITQ	21 : 0-6,499	302	681,936	166,681	475,565	0
NSE	NSE	201303	GUARANTY	13 : ITQ	22 : 6,500-34,999	241	4,345,516	1,384,969	2,680,214	0
NSE	NSE	201303	GUARANTY	13 : ITQ	23 : 35,000-126,499	236	17,909,052	7,182,595	8,575,950	0
NSE	NSE	201303	GUARANTY	13 : ITQ	24 : 126,500 & above	139	62,565,435	32,522,104	20,492,562	0
NSE	NSE	201303	GUARANTY	14 : ATQ	21 : 0-6,499	729	1,662,431	376,163	1,223,999	0
NSE	NSE	201303	GUARANTY	14 : ATQ	22 : 6,500-34,999	557	9,905,267	2,904,446	6,562,674	0
NSE	NSE	201303	GUARANTY	14 : ATQ	23 : 35,000-126,499	632	47,247,001	16,294,976	26,614,943	0
NSE	NSE	201303	GUARANTY	14 : ATQ	24 : 126,500 & above	354	175,229,525	39,593,953	96,898,798	0
NSE	NSE	201303	GUARANTY	15 : NTQ	21 : 0-6,499	490	1,297,158	656,180	457,326	0
NSE	NSE	201303	GUARANTY	15 : NTQ	22 : 6,500-34,999	571	10,287,680	5,118,781	3,777,344	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						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		
NESTLE	14 : ATQ	22 : 6,500-34,999	141,330	15,950	32,268	67,640	40,976	-8.7628	
NESTLE	14 : ATQ	23 : 35,000-126,499	1,239	73,176	-	-	50,000	-0.8564	
NESTLE	15 : NTQ	21 : 0-6,499	5,799	7,379	21,660	32,450	29,786	4.0850	
NESTLE	15 : NTQ	22 : 6,500-34,999	16,000	29,386	24,187	31,834	8,469	-6.1132	
NESTLE	15 : NTQ	23 : 35,000-126,499	43,640	12,765	-	-	-	-20.4055	
OANDO	12 : MLO	21 : 0-6,499	2,412,046	44,192	54,414	35,228	6,008	0.0668	
OANDO	12 : MLO	22 : 6,500-34,999	12,616,776	730,024	553,728	232,445	71,182	0.0648	
OANDO	12 : MLO	23 : 35,000-126,499	33,245,881	2,694,133	2,290,349	1,501,769	120,813	-0.0213	
OANDO	12 : MLO	24 : 126,500 & above	48,203,999	1,651,518	1,650,049	1,417,113	23,190	0.1047	
OANDO	13 : ITQ	21 : 0-6,499	35,387	145,892	241,334	259,192	23,864	-0.1156	
OANDO	13 : ITQ	22 : 6,500-34,999	174,149	967,719	1,349,683	1,608,497	323,978	-0.0307	
OANDO	13 : ITQ	23 : 35,000-126,499	348,622	2,549,858	2,851,606	2,855,391	600,942	-0.0280	
OANDO	13 : ITQ	24 : 126,500 & above	219,867	164,820	131,880	1,353,893	197,115	-0.0451	
OANDO	14 : ATQ	21 : 0-6,499	46,450	179,057	329,653	295,878	22,891	0.0273	
OANDO	14 : ATQ	22 : 6,500-34,999	232,081	839,691	1,120,885	1,472,261	225,623	-0.0379	
OANDO	14 : ATQ	23 : 35,000-126,499	589,637	1,621,344	2,934,647	2,868,896	577,307	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)
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									
OANDO	12 : MLO	21 : 0-6,499	0.098405	3,833	0.0100	756.5	2,484,192	19.1	64,054	0.0325	1.4
OANDO	12 : MLO	22 : 6,500-34,999	0.097323	0	0.0000	0.0	12,943,808	30.1	1,260,347	0.0272	20.9
OANDO	12 : MLO	23 : 35,000-126,499	0.113003	196,536	0.0100	241.2	28,888,925	85.0	10,898,885	0.0297	14.1
OANDO	12 : MLO	24 : 126,500 & above	0.445861	0	0.0000	0.0	16,816,180	65.8	36,365,649	0.2543	44.6
OANDO	13 : ITQ	21 : 0-6,499									
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	GUARANTY	15 : NTQ	23 : 35,000-126,499	874	67,857,799	38,182,926	16,839,005	0
NSE	NSE	201303	GUARANTY	15 : NTQ	24 : 126,500 & above	736	387,088,235	188,660,332	77,931,699	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)
OANDO	14 : ATQ	24 : 126,500 & above	595,805	509,730	443,858	1,668,357	1,114,125	0.1423
OANDO	15 : NTQ	21 : 0-6,499	3,650	39,170	52,311	168,194	68,134	0.0930
OANDO	15 : NTQ	22 : 6,500-34,999	79,590	382,017	681,580	1,390,366	305,354	0.1031
OANDO	15 : NTQ	23 : 35,000-126,499	-	533,415	1,424,681	4,190,585	1,485,081	0.1043
OANDO	15 : NTQ	24 : 126,500 & above	841,411	755,806	1,056,099	1,176,146	562,593	0.1079
PORTPAINT	12 : MLO	21 : 0-6,499	12,730	-	-	-	-	0.1728
PORTPAINT	12 : MLO	22 : 6,500-34,999	118,000	-	-	19,000	-	0.2759
PORTPAINT	12 : MLO	23 : 35,000-126,499	620,850	-	-	-	-	0.1611
PORTPAINT	12 : MLO	24 : 126,500 & above	631,724	-	-	-	-	0.1836
PORTPAINT	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
PORTPAINT	13 : ITQ	22 : 6,500-34,999	-	-	-	28,724	-	-0.1745
PORTPAINT	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.4700
PORTPAINT	13 : ITQ	24 : 126,500 & above	-	-	-	99,000	51,000	-0.1602
PORTPAINT	14 : ATQ	21 : 0-6,499	-	-	-	-	2,000	-0.3250
PORTPAINT	14 : ATQ	22 : 6,500-34,999	-	-	20,850	20,000	-	-0.3572
PORTPAINT	14 : ATQ	23 : 35,000-126,499	-	-	-	80,000	60,000	-0.3527

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
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										
PORTPAINT	12 : MLO	21 : 0-6,499	0.031421		0	0.0000	0.0	12,730	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	22 : 6,500-34,999	0.275912		0	0.0000	0.0	137,000	166.1	0	0.0000	0.0
PORTPAINT	12 : MLO	23 : 35,000-126,499	0.167441		0	0.0000	0.0	568,850	0.0	52,000	0.2600	0.0
PORTPAINT	12 : MLO	24 : 126,500 & above	0.201615		0	0.0000	0.0	0	0.0	631,724	0.0138	0.0
PORTPAINT	13 : ITQ	21 : 0-6,499										
PORTPAINT	13 : ITQ	22 : 6,500-34,999										
PORTPAINT	13 : ITQ	23 : 35,000-126,499										
PORTPAINT	13 : ITQ	24 : 126,500 & above										
PORTPAINT	14 : ATQ	21 : 0-6,499										
PORTPAINT	14 : ATQ	22 : 6,500-34,999										
PORTPAINT	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	201303	GUINNESS	11 : MKT	21 : 0-6,499	2	10,000	0	10,000	0	
NSE	NSE	201303	GUINNESS	12 : MLO	21 : 0-6,499	687	1,200,521	104,771	1,092,309	0	
NSE	NSE	201303	GUINNESS	12 : MLO	22 : 6,500-34,999	198	2,836,262	740,946	2,055,242	0	
NSE	NSE	201303	GUINNESS	12 : MLO	23 : 35,000-126,499	41	2,534,548	488,088	1,880,418	0	
NSE	NSE	201303	GUINNESS	12 : MLO	24 : 126,500 & above	7	1,464,843	207,407	1,257,436	0	
NSE	NSE	201303	GUINNESS	13 : ITQ	21 : 0-6,499	709	1,676,836	1,131,132	368,677	0	
NSE	NSE	201303	GUINNESS	13 : ITQ	22 : 6,500-34,999	334	4,929,979	3,505,166	661,305	0	
NSE	NSE	201303	GUINNESS	13 : ITQ	23 : 35,000-126,499	55	2,976,444	2,218,563	568,881	0	
NSE	NSE	201303	GUINNESS	13 : ITQ	24 : 126,500 & above	2	386,978	186,978	1,524	0	
NSE	NSE	201303	GUINNESS	14 : ATQ	21 : 0-6,499	480	1,007,383	488,249	343,881	0	
NSE	NSE	201303	GUINNESS	14 : ATQ	22 : 6,500-34,999	161	2,215,040	1,304,591	476,369	0	
NSE	NSE	201303	GUINNESS	14 : ATQ	23 : 35,000-126,499	35	1,986,511	942,772	613,893	0	
NSE	NSE	201303	GUINNESS	14 : ATQ	24 : 126,500 & above	6	1,462,996	321,062	754,956	0	
NSE	NSE	201303	GUINNESS	15 : NTQ	21 : 0-6,499	247	677,875	472,961	114,058	0	
NSE	NSE	201303	GUINNESS	15 : NTQ	22 : 6,500-34,999	242	3,541,292	2,392,880	292,264	0	
NSE	NSE	201303	GUINNESS	15 : NTQ	23 : 35,000-126,499	36	2,066,169	1,098,115	261,705	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 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)
PORTPAINT	14 : ATQ	24 : 126,500 & above	-	-	-	-	300,000	-0.2040
PORTPAINT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	20,000	-0.4200
PORTPAINT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PRESKO	12 : MLO	21 : 0-6,499	358,569	8,550	8,636	12,217	3,532	0.2505
PRESKO	12 : MLO	22 : 6,500-34,999	1,398,494	21,709	29,298	83,420	8,332	0.3484
PRESKO	12 : MLO	23 : 35,000-126,499	2,959,910	1,115	94,420	135,136	41,698	0.2319
PRESKO	12 : MLO	24 : 126,500 & above	4,152,130	1,495,853	97,363	1,450	-	0.2045
PRESKO	13 : ITQ	21 : 0-6,499	2,000	5,655	41,653	61,780	16,090	-0.3662
PRESKO	13 : ITQ	22 : 6,500-34,999	-	69,400	184,080	245,621	181,881	-0.3569
PRESKO	13 : ITQ	23 : 35,000-126,499	20,000	128,300	236,080	855,718	218,650	-0.5267
PRESKO	13 : ITQ	24 : 126,500 & above	-	-	-	150,000	-	-0.3000
PRESKO	14 : ATQ	21 : 0-6,499	1,000	1,500	850	28,787	16,667	-0.0562
PRESKO	14 : ATQ	22 : 6,500-34,999	20,000	68,000	19,400	190,167	58,751	-0.4665
PRESKO	14 : ATQ	23 : 35,000-126,499	49,911	-	82,119	159,610	73,479	-0.1272
PRESKO	14 : ATQ	24 : 126,500 & above	-	-	25,000	229,418	145,000	-0.3053
PRESKO	15 : NTQ	21 : 0-6,499	-	-	-	1,800	-	-0.4511

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
PORTPAINT	14 : ATQ	24 : 126,500 & above									
PORTPAINT	15 : NTQ	22 : 6,500-34,999									
PORTPAINT	15 : NTQ	24 : 126,500 & above									
PRESKO	12 : MLO	21 : 0-6,499	0.445655	0	0.0000	0.0	374,549	58.8	16,955	0.2075	0.0
PRESKO	12 : MLO	22 : 6,500-34,999	0.516941	17,000	0.0059	0.0	1,239,383	61.7	284,870	0.1074	0.0
PRESKO	12 : MLO	23 : 35,000-126,499	0.594234	0	0.0000	0.0	2,240,528	243.3	1,040,829	0.0755	58.0
PRESKO	12 : MLO	24 : 126,500 & above	0.637631	0	0.0000	0.0	1,902,441	0.6	3,844,355	0.1944	12.4
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	INTBREW	12 : MLO	21 : 0-6,499	245	481,788	17,801	460,972	0
NSE	NSE	201303	INTBREW	12 : MLO	22 : 6,500-34,999	142	2,438,096	157,915	2,162,382	0
NSE	NSE	201303	INTBREW	12 : MLO	23 : 35,000-126,499	57	3,371,034	358,951	2,921,140	0
NSE	NSE	201303	INTBREW	12 : MLO	24 : 126,500 & above	7	1,261,597	211,576	1,021,997	0
NSE	NSE	201303	INTBREW	13 : ITQ	21 : 0-6,499	136	344,607	140,126	150,909	0
NSE	NSE	201303	INTBREW	13 : ITQ	22 : 6,500-34,999	227	4,183,967	1,942,629	1,093,019	0
NSE	NSE	201303	INTBREW	13 : ITQ	23 : 35,000-126,499	98	5,168,524	1,663,545	1,324,903	0
NSE	NSE	201303	INTBREW	14 : ATQ	21 : 0-6,499	133	342,813	150,702	128,667	0
NSE	NSE	201303	INTBREW	14 : ATQ	22 : 6,500-34,999	142	2,468,062	888,121	651,453	0
NSE	NSE	201303	INTBREW	14 : ATQ	23 : 35,000-126,499	83	4,349,598	1,419,641	738,898	0
NSE	NSE	201303	INTBREW	14 : ATQ	24 : 126,500 & above	3	715,000	465,000	0	0
NSE	NSE	201303	INTBREW	15 : NTQ	21 : 0-6,499	29	84,320	44,708	15,592	0
NSE	NSE	201303	INTBREW	15 : NTQ	22 : 6,500-34,999	46	891,814	369,550	118,609	0
NSE	NSE	201303	INTBREW	15 : NTQ	23 : 35,000-126,499	40	2,080,196	557,300	0	0
NSE	NSE	201303	INTBREW	15 : NTQ	24 : 126,500 & above	4	795,000	250,000	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)	
PRESCO	15 : NTQ	22 : 6,500-34,999	-	-	-	40,000	14,000	-0.4143	
PRESCO	15 : NTQ	23 : 35,000-126,499	-	90,863	50,000	340,000	50,000	-0.2825	
PRESCO	15 : NTQ	24 : 126,500 & above	-	-	-	150,000	-	0.5171	
PRESTIGE	11 : MKT	23 : 35,000-126,499	9,167	-	-	40,833	-	0.1100	
PRESTIGE	12 : MLO	21 : 0-6,499	69,480	-	-	1,000	11,348	0.0441	
PRESTIGE	12 : MLO	22 : 6,500-34,999	849,934	-	3,120	51,167	-	0.0076	
PRESTIGE	12 : MLO	23 : 35,000-126,499	6,006,921	371,914	162,472	186,563	84,719	0.0304	
PRESTIGE	12 : MLO	24 : 126,500 & above	42,294,718	824,258	568,576	1,751,711	166,000	0.0503	
PRESTIGE	13 : ITQ	21 : 0-6,499	-	-	5,833	6,100	4,700	-0.0381	
PRESTIGE	13 : ITQ	22 : 6,500-34,999	-	36,692	8,000	127,799	20,000	0.0088	
PRESTIGE	13 : ITQ	23 : 35,000-126,499	-	206,500	312,578	466,680	153,799	-0.0226	
PRESTIGE	13 : ITQ	24 : 126,500 & above	-	-	100,000	834,256	1,125,430	-0.0495	
PRESTIGE	14 : ATQ	21 : 0-6,499	-	5,833	1,096	800	2,900	-0.0081	
PRESTIGE	14 : ATQ	22 : 6,500-34,999	-	30,000	35,000	152,703	45,000	-0.0130	
PRESTIGE	14 : ATQ	23 : 35,000-126,499	44,180	200,000	226,880	646,864	338,119	-0.0645	
PRESTIGE	14 : ATQ	24 : 126,500 & above	-	300,000	-	2,121,514	663,784	-0.0678	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
PRESCO	15 : NTQ	22 : 6,500-34,999										
PRESCO	15 : NTQ	23 : 35,000-126,499										
PRESCO	15 : NTQ	24 : 126,500 & above										
PRESTIGE	11 : MKT	23 : 35,000-126,499	0.050000		0	0.0000	0.0	50,000	444.4	0	0.0000	0.0
PRESTIGE	12 : MLO	21 : 0-6,499	0.045000		0	0.0000	0.0	76,620	324.1	5,208	0.0400	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.030578		0	0.0000	0.0	894,769	47.0	10,000	0.0039	0.0
PRESTIGE	12 : MLO	23 : 35,000-126,499	0.036535		0	0.0000	0.0	6,231,870	99.7	598,719	0.0173	18.8
PRESTIGE	12 : MLO	24 : 126,500 & above	0.065737		0	0.0000	0.0	22,375,940	2423.5	30,830,199	0.0211	0.6
PRESTIGE	13 : ITQ	21 : 0-6,499										
PRESTIGE	13 : ITQ	22 : 6,500-34,999										
PRESTIGE	13 : ITQ	23 : 35,000-126,499										
PRESTIGE	13 : ITQ	24 : 126,500 & above										
PRESTIGE	14 : ATQ	21 : 0-6,499										
PRESTIGE	14 : ATQ	22 : 6,500-34,999										
PRESTIGE	14 : ATQ	23 : 35,000-126,499										
PRESTIGE	14 : ATQ	24 : 126,500 & above										

Guidance:

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

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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	201303	JBERGER	12 : MLO	21 : 0-6,499	126	210,240	9,975	194,935	0	
NSE	NSE	201303	JBERGER	12 : MLO	22 : 6,500-34,999	40	625,084	27,905	574,437	0	
NSE	NSE	201303	JBERGER	12 : MLO	23 : 35,000-126,499	32	2,195,905	198,210	1,833,436	0	
NSE	NSE	201303	JBERGER	12 : MLO	24 : 126,500 & above	7	3,101,310	1,460,355	1,640,955	0	
NSE	NSE	201303	JBERGER	13 : ITQ	21 : 0-6,499	104	192,951	75,839	73,110	0	
NSE	NSE	201303	JBERGER	13 : ITQ	22 : 6,500-34,999	112	1,870,580	835,244	489,830	0	
NSE	NSE	201303	JBERGER	13 : ITQ	23 : 35,000-126,499	37	2,454,315	1,333,420	246,875	0	
NSE	NSE	201303	JBERGER	13 : ITQ	24 : 126,500 & above	18	8,789,724	7,439,724	678,828	0	
NSE	NSE	201303	JBERGER	14 : ATQ	21 : 0-6,499	76	192,480	88,710	42,996	0	
NSE	NSE	201303	JBERGER	14 : ATQ	22 : 6,500-34,999	43	818,202	354,516	167,025	0	
NSE	NSE	201303	JBERGER	14 : ATQ	23 : 35,000-126,499	28	1,814,786	848,708	297,308	0	
NSE	NSE	201303	JBERGER	14 : ATQ	24 : 126,500 & above	7	7,966,840	4,883,232	10,000	0	
NSE	NSE	201303	JBERGER	15 : NTQ	21 : 0-6,499	18	53,933	16,004	13,124	0	
NSE	NSE	201303	JBERGER	15 : NTQ	22 : 6,500-34,999	17	280,160	74,750	40,250	0	
NSE	NSE	201303	JBERGER	15 : NTQ	23 : 35,000-126,499	4	339,896	0	198,000	0	
NSE	NSE	201303	JBERGER	15 : NTQ	24 : 126,500 & above	4	2,850,000	350,000	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)
PRESTIGE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	22 : 6,500-34,999	-	30,000	-	-	-	-0.0788
PRESTIGE	15 : NTQ	23 : 35,000-126,499	-	-	-	360,951	-	-0.0237
PRESTIGE	15 : NTQ	24 : 126,500 & above	4,650,000	6,245,000	2,000,000	200,000	1,150,020	-0.1177
PZ	11 : MKT	21 : 0-6,499	1,888	-	-	-	-	0.3800
PZ	12 : MLO	21 : 0-6,499	696,448	15,550	9,161	7,637	31,417	0.4607
PZ	12 : MLO	22 : 6,500-34,999	2,692,007	85,416	70,770	100,629	28,843	0.2811
PZ	12 : MLO	23 : 35,000-126,499	4,206,876	401,231	240,369	166,637	36,283	0.1193
PZ	12 : MLO	24 : 126,500 & above	16,951,491	96,809	-	-	-	1.1598
PZ	13 : ITQ	21 : 0-6,499	5,500	29,017	44,840	78,343	29,015	0.0216
PZ	13 : ITQ	22 : 6,500-34,999	21,975	313,681	393,499	558,364	119,073	-0.2723
PZ	13 : ITQ	23 : 35,000-126,499	100,999	552,572	302,528	416,143	115,575	-0.3374
PZ	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PZ	14 : ATQ	21 : 0-6,499	9,514	13,512	30,908	58,550	19,141	0.1707
PZ	14 : ATQ	22 : 6,500-34,999	2,437	111,638	157,232	155,182	32,074	-0.2116
PZ	14 : ATQ	23 : 35,000-126,499	23,555	-	67,653	120,004	37,331	-0.3820

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	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	0.380000		0	0.0000	0.0	1,888	0.0	0	0.0000	0.0
PZ	12 : MLO	21 : 0-6,499	0.473928		0	0.0000	0.0	708,734	133.9	52,228	0.0746	116.3
PZ	12 : MLO	22 : 6,500-34,999	0.362676	20,074	0.0300	511.7	2,352,054	46.6	605,537	0.0624	69.9	
PZ	12 : MLO	23 : 35,000-126,499	0.384955		0	0.0000	0.0	2,697,842	82.5	2,408,554	0.0822	242.6
PZ	12 : MLO	24 : 126,500 & above	2.160951		0	0.0000	0.0	797,809	1.4	16,250,491	0.8645	0.0
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	NASCON	12 : MLO	21 : 0-6,499	166	385,050	580	383,480	0	
NSE	NSE	201303	NASCON	12 : MLO	22 : 6,500-34,999	136	2,377,678	119,087	2,220,551	0	
NSE	NSE	201303	NASCON	12 : MLO	23 : 35,000-126,499	146	10,391,688	1,388,682	8,706,132	0	
NSE	NSE	201303	NASCON	12 : MLO	24 : 126,500 & above	24	5,891,731	881,637	4,477,343	0	
NSE	NSE	201303	NASCON	13 : ITQ	21 : 0-6,499	103	240,516	89,857	119,185	0	
NSE	NSE	201303	NASCON	13 : ITQ	22 : 6,500-34,999	102	1,742,147	796,063	684,974	0	
NSE	NSE	201303	NASCON	13 : ITQ	23 : 35,000-126,499	121	8,757,969	3,258,691	2,126,351	0	
NSE	NSE	201303	NASCON	13 : ITQ	24 : 126,500 & above	31	10,250,689	6,180,089	904,975	0	
NSE	NSE	201303	NASCON	14 : ATQ	21 : 0-6,499	81	201,939	89,167	93,245	0	
NSE	NSE	201303	NASCON	14 : ATQ	22 : 6,500-34,999	96	1,687,168	900,990	531,171	0	
NSE	NSE	201303	NASCON	14 : ATQ	23 : 35,000-126,499	89	6,188,937	2,356,039	1,916,752	0	
NSE	NSE	201303	NASCON	14 : ATQ	24 : 126,500 & above	38	11,318,974	1,150,000	892,925	0	
NSE	NSE	201303	NASCON	15 : NTQ	21 : 0-6,499	38	106,974	24,850	29,605	0	
NSE	NSE	201303	NASCON	15 : NTQ	22 : 6,500-34,999	91	1,511,344	704,732	274,192	0	
NSE	NSE	201303	NASCON	15 : NTQ	23 : 35,000-126,499	126	9,092,835	2,986,279	1,448,832	0	
NSE	NSE	201303	NASCON	15 : NTQ	24 : 126,500 & above	44	16,733,037	1,240,300	1,544,529	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	14 : ATQ	24 : 126,500 & above	523,555	25,159	-	-	-	-0.6900
PZ	15 : NTQ	21 : 0-6,499	-	5,000	9,572	12,200	8,625	0.8099
PZ	15 : NTQ	22 : 6,500-34,999	8,908	45,765	66,081	170,609	70,164	-0.0734
PZ	15 : NTQ	23 : 35,000-126,499	-	23,500	20,000	364,737	98,493	-0.0217
REDSTAREX	12 : MLO	21 : 0-6,499	109,628	806	-	8,000	-	0.0951
REDSTAREX	12 : MLO	22 : 6,500-34,999	803,607	23,452	7,582	19,262	14,600	0.1006
REDSTAREX	12 : MLO	23 : 35,000-126,499	2,008,981	185,444	25,500	279,752	500	0.0700
REDSTAREX	12 : MLO	24 : 126,500 & above	1,288,692	150,000	75,604	-	-	0.0452
REDSTAREX	13 : ITQ	21 : 0-6,499	-	-	6,000	3,776	4,100	-0.0199
REDSTAREX	13 : ITQ	22 : 6,500-34,999	20,000	35,000	71,140	119,586	119,680	-0.0871
REDSTAREX	13 : ITQ	23 : 35,000-126,499	31,500	2,450	74,118	630,215	318,000	-0.0871
REDSTAREX	13 : ITQ	24 : 126,500 & above	-	5,000	160,000	156,000	-	0.0630
REDSTAREX	14 : ATQ	21 : 0-6,499	-	-	-	7,600	5,350	-0.0175
REDSTAREX	14 : ATQ	22 : 6,500-34,999	-	-	72,020	87,279	20,000	-0.0974
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	146,400	49,021	73,896	128,507	-0.0771
REDSTAREX	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000

Guidance:

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

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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)	
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										
REDSTAREX	12 : MLO	21 : 0-6,499	0.121835		0	0.0000	0.0	118,434	49.9	0	0.0000	0.0
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.103043		0	0.0000	0.0	758,108	232.7	129,000	0.0171	0.0
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.119599		0	0.0000	0.0	2,254,687	131.2	245,990	0.0800	6.6
REDSTAREX	12 : MLO	24 : 126,500 & above	0.079795		0	0.0000	0.0	347,500	11.2	1,166,796	0.0160	9.1
REDSTAREX	13 : ITQ	21 : 0-6,499										
REDSTAREX	13 : ITQ	22 : 6,500-34,999										
REDSTAREX	13 : ITQ	23 : 35,000-126,499										
REDSTAREX	13 : ITQ	24 : 126,500 & above										
REDSTAREX	14 : ATQ	21 : 0-6,499										
REDSTAREX	14 : ATQ	22 : 6,500-34,999										
REDSTAREX	14 : ATQ	23 : 35,000-126,499										
REDSTAREX	14 : ATQ	24 : 126,500 & above										

Guidance:

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

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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	201303	NB	11 : MKT	22 : 6,500-34,999	1	10,240	0	10,240	0	
NSE	NSE	201303	NB	12 : MLO	21 : 0-6,499	1,294	2,595,350	75,225	2,513,706	0	
NSE	NSE	201303	NB	12 : MLO	22 : 6,500-34,999	584	8,925,444	1,416,175	7,488,513	0	
NSE	NSE	201303	NB	12 : MLO	23 : 35,000-126,499	148	8,753,931	1,710,234	6,918,330	0	
NSE	NSE	201303	NB	12 : MLO	24 : 126,500 & above	29	10,699,681	1,906,363	8,518,667	0	
NSE	NSE	201303	NB	13 : ITQ	21 : 0-6,499	809	2,035,191	1,031,722	827,408	0	
NSE	NSE	201303	NB	13 : ITQ	22 : 6,500-34,999	691	10,689,539	6,902,897	2,576,451	0	
NSE	NSE	201303	NB	13 : ITQ	23 : 35,000-126,499	181	11,026,073	7,918,924	1,302,847	0	
NSE	NSE	201303	NB	13 : ITQ	24 : 126,500 & above	21	4,597,834	2,331,681	1,580,172	0	
NSE	NSE	201303	NB	14 : ATQ	21 : 0-6,499	699	1,568,205	743,148	649,080	0	
NSE	NSE	201303	NB	14 : ATQ	22 : 6,500-34,999	448	6,425,606	3,480,168	2,330,988	0	
NSE	NSE	201303	NB	14 : ATQ	23 : 35,000-126,499	99	6,609,510	3,870,426	1,539,689	0	
NSE	NSE	201303	NB	14 : ATQ	24 : 126,500 & above	8	1,822,610	1,364,717	457,893	0	
NSE	NSE	201303	NB	15 : NTQ	21 : 0-6,499	546	1,462,552	881,438	404,585	0	
NSE	NSE	201303	NB	15 : NTQ	22 : 6,500-34,999	610	9,751,592	7,288,885	1,294,138	0	
NSE	NSE	201303	NB	15 : NTQ	23 : 35,000-126,499	213	12,662,408	7,963,071	1,322,374	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)
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	5,000	1,000	-	-0.0378
REDSTAREX	15 : NTQ	22 : 6,500-34,999	3,500	-	-	15,000	15,000	-0.0332
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	50,000	128,006	246	-0.0790
REDSTAREX	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ROYALEX	12 : MLO	21 : 0-6,499	114,012	606	-	348	-	0.0261
ROYALEX	12 : MLO	22 : 6,500-34,999	527,410	-	20,500	-	-	0.0320
ROYALEX	12 : MLO	23 : 35,000-126,499	1,854,135	85,493	53,313	133,231	7,600	0.0312
ROYALEX	12 : MLO	24 : 126,500 & above	4,607,460	136,856	564,682	176,336	516,558	0.0112
ROYALEX	13 : ITQ	21 : 0-6,499	-	5,000	500	5,857	2,012	-0.0784
ROYALEX	13 : ITQ	22 : 6,500-34,999	-	11,126	-	22,500	-	-0.0244
ROYALEX	13 : ITQ	23 : 35,000-126,499	-	98,026	66,446	109,759	89,424	-0.0335
ROYALEX	13 : ITQ	24 : 126,500 & above	-	-	109,503	369,821	-	-0.0104
ROYALEX	14 : ATQ	21 : 0-6,499	-	-	5,883	-	2,000	-0.0382
ROYALEX	14 : ATQ	22 : 6,500-34,999	-	-	13,000	25,000	35,000	-0.0073
ROYALEX	14 : ATQ	23 : 35,000-126,499	-	-	-	101,533	159,562	-0.0406
ROYALEX	14 : ATQ	24 : 126,500 & above	-	-	-	-	20,328	-0.0061

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	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										
ROYALEX	12 : MLO	21 : 0-6,499	0.029896		0	0.0000	0.0	114,966	1.0	0	0.0000	0.0
ROYALEX	12 : MLO	22 : 6,500-34,999	0.033863		0	0.0000	0.0	549,783	482.4	49,903	0.0176	3293.8
ROYALEX	12 : MLO	23 : 35,000-126,499	0.042439		0	0.0000	0.0	2,103,654	130.8	50,000	0.0073	0.0
ROYALEX	12 : MLO	24 : 126,500 & above	0.032988		0	0.0000	0.0	5,190,836	461.1	1,037,984	0.0134	20.1
ROYALEX	13 : ITQ	21 : 0-6,499										
ROYALEX	13 : ITQ	22 : 6,500-34,999										
ROYALEX	13 : ITQ	23 : 35,000-126,499										
ROYALEX	13 : ITQ	24 : 126,500 & above										
ROYALEX	14 : ATQ	21 : 0-6,499										
ROYALEX	14 : ATQ	22 : 6,500-34,999										
ROYALEX	14 : ATQ	23 : 35,000-126,499										
ROYALEX	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	201303	NB	15 : NTQ	24 : 126,500 & above	34	10,924,529	3,964,543	4,108,702	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)
ROYALEX	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
ROYALEX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
ROYALEX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	294,500	-0.0628
ROYALEX	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.1053
RTBRISCOE	12 : MLO	21 : 0-6,499	215,142	5,588	1,676	3,626	-	0.0453
RTBRISCOE	12 : MLO	22 : 6,500-34,999	985,469	35,454	42,252	89,231	18,010	0.0593
RTBRISCOE	12 : MLO	23 : 35,000-126,499	4,231,622	140,572	15,327	220,649	73,092	0.0499
RTBRISCOE	12 : MLO	24 : 126,500 & above	5,375,847	52,550	216,580	175,770	-	0.0603
RTBRISCOE	13 : ITQ	21 : 0-6,499	-	1,142	9,977	26,705	24,219	-0.0901
RTBRISCOE	13 : ITQ	22 : 6,500-34,999	-	36,388	105,963	216,997	83,737	-0.0249
RTBRISCOE	13 : ITQ	23 : 35,000-126,499	100,000	161,365	357,441	208,585	233,885	-0.0796
RTBRISCOE	13 : ITQ	24 : 126,500 & above	93,524	293,000	275,450	200,000	-	-0.0770
RTBRISCOE	14 : ATQ	21 : 0-6,499	-	5,000	6,000	16,481	14,150	-0.0263
RTBRISCOE	14 : ATQ	22 : 6,500-34,999	-	17,000	-	77,264	80,100	-0.0521
RTBRISCOE	14 : ATQ	23 : 35,000-126,499	-	140,476	23,000	149,315	276,013	-0.0838
RTBRISCOE	14 : ATQ	24 : 126,500 & above	-	5,920	-	544,032	6,096	-0.0739

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
ROYALEX	15 : NTQ	21 : 0-6,499										
ROYALEX	15 : NTQ	22 : 6,500-34,999										
ROYALEX	15 : NTQ	23 : 35,000-126,499										
ROYALEX	15 : NTQ	24 : 126,500 & above										
RTBRISCOE	12 : MLO	21 : 0-6,499	0.074505		0	0.0000	0.0	225,032	6.5	1,000	0.0100	0.0
RTBRISCOE	12 : MLO	22 : 6,500-34,999	0.074469		0	0.0000	0.0	1,058,416	120.2	112,000	0.0288	5.4
RTBRISCOE	12 : MLO	23 : 35,000-126,499	0.084401		0	0.0000	0.0	3,892,513	174.0	808,836	0.0223	0.3
RTBRISCOE	12 : MLO	24 : 126,500 & above	0.147001		0	0.0000	0.0	2,451,647	188.7	3,389,100	0.0636	2.3
RTBRISCOE	13 : ITQ	21 : 0-6,499										
RTBRISCOE	13 : ITQ	22 : 6,500-34,999										
RTBRISCOE	13 : ITQ	23 : 35,000-126,499										
RTBRISCOE	13 : ITQ	24 : 126,500 & above										
RTBRISCOE	14 : ATQ	21 : 0-6,499										
RTBRISCOE	14 : ATQ	22 : 6,500-34,999										
RTBRISCOE	14 : ATQ	23 : 35,000-126,499										
RTBRISCOE	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	201303	NESTLE	11 : MKT	21 : 0-6,499	1	389	0	389	0
NSE	NSE	201303	NESTLE	12 : MLO	21 : 0-6,499	860	1,094,190	94,147	990,753	0
NSE	NSE	201303	NESTLE	12 : MLO	22 : 6,500-34,999	169	2,394,286	871,477	1,480,230	0
NSE	NSE	201303	NESTLE	12 : MLO	23 : 35,000-126,499	11	609,208	214,186	348,441	0
NSE	NSE	201303	NESTLE	13 : ITQ	21 : 0-6,499	1,178	2,243,685	1,611,438	440,562	0
NSE	NSE	201303	NESTLE	13 : ITQ	22 : 6,500-34,999	414	5,945,879	5,065,733	587,699	0
NSE	NSE	201303	NESTLE	13 : ITQ	23 : 35,000-126,499	10	506,407	400,000	56,407	0
NSE	NSE	201303	NESTLE	14 : ATQ	21 : 0-6,499	742	1,102,601	639,410	327,942	0
NSE	NSE	201303	NESTLE	14 : ATQ	22 : 6,500-34,999	114	1,566,395	962,113	332,773	0
NSE	NSE	201303	NESTLE	14 : ATQ	23 : 35,000-126,499	3	200,000	26,824	124,415	0
NSE	NSE	201303	NESTLE	15 : NTQ	21 : 0-6,499	464	889,173	621,810	116,642	0
NSE	NSE	201303	NESTLE	15 : NTQ	22 : 6,500-34,999	132	1,817,326	1,351,939	146,057	0
NSE	NSE	201303	NESTLE	15 : NTQ	23 : 35,000-126,499	5	280,903	174,498	56,405	0

Guidance:

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

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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)
RTBRISCOE	15 : NTQ	21 : 0-6,499	-	-	4,089	13,506	5,184	-0.0540
RTBRISCOE	15 : NTQ	22 : 6,500-34,999	-	-	15,328	-	11,500	-0.1143
RTBRISCOE	15 : NTQ	23 : 35,000-126,499	-	-	-	293,446	215,682	-0.0516
RTBRISCOE	15 : NTQ	24 : 126,500 & above	-	-	345,890	119,110	-	-0.0614
SKYEBANK	11 : MKT	22 : 6,500-34,999	13,100	-	-	-	-	0.0400
SKYEBANK	12 : MLO	21 : 0-6,499	1,035,597	3,500	13,610	25,350	7,250	0.0169
SKYEBANK	12 : MLO	22 : 6,500-34,999	5,904,559	216,155	245,104	201,622	6,395	0.0221
SKYEBANK	12 : MLO	23 : 35,000-126,499	28,809,638	1,117,601	1,065,963	780,414	131,121	0.0160
SKYEBANK	12 : MLO	24 : 126,500 & above	196,654,402	11,644,048	4,648,615	1,781,673	338,600	0.0510
SKYEBANK	13 : ITQ	21 : 0-6,499	6,360	45,279	79,296	82,842	36,395	-0.0100
SKYEBANK	13 : ITQ	22 : 6,500-34,999	85,028	275,194	417,874	589,969	157,430	-0.0262
SKYEBANK	13 : ITQ	23 : 35,000-126,499	369,500	2,006,637	2,207,845	2,700,608	757,604	-0.0263
SKYEBANK	13 : ITQ	24 : 126,500 & above	5,317,467	8,025,992	7,862,987	8,268,156	2,010,772	-0.0155
SKYEBANK	14 : ATQ	21 : 0-6,499	10,666	42,065	2,417,617	293,053	25,119	-0.1550
SKYEBANK	14 : ATQ	22 : 6,500-34,999	113,198	283,776	6,091,829	1,088,455	224,936	-0.1311
SKYEBANK	14 : ATQ	23 : 35,000-126,499	946,600	1,877,905	6,608,526	3,877,731	1,262,492	-0.0512

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
RTBRISCOE	15 : NTQ	21 : 0-6,499									
RTBRISCOE	15 : NTQ	22 : 6,500-34,999									
RTBRISCOE	15 : NTQ	23 : 35,000-126,499									
RTBRISCOE	15 : NTQ	24 : 126,500 & above									
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.050000	0	0.0000	0.0	13,100	0.0	0	0.0000	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.030598	5,914	0.0269	526.4	1,045,010	23.8	34,383	0.0107	180.4
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.028817	0	0.0000	0.0	6,281,232	28.0	292,603	0.0101	76.5
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.028094	0	0.0000	0.0	29,246,008	37.9	2,665,072	0.0115	15.5
SKYEBANK	12 : MLO	24 : 126,500 & above	0.092944	0	0.0000	0.0	110,213,250	59.7	105,305,610	0.0457	0.6
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	OANDO	12 : MLO	21 : 0-6,499	1,249	2,608,042	47,250	2,552,079	0	
NSE	NSE	201303	OANDO	12 : MLO	22 : 6,500-34,999	843	15,214,623	889,697	14,204,155	0	
NSE	NSE	201303	OANDO	12 : MLO	23 : 35,000-126,499	693	45,952,612	5,066,659	39,984,346	0	
NSE	NSE	201303	OANDO	12 : MLO	24 : 126,500 & above	196	66,579,589	12,702,542	53,181,829	0	
NSE	NSE	201303	OANDO	13 : ITQ	21 : 0-6,499	466	1,195,220	400,255	725,211	0	
NSE	NSE	201303	OANDO	13 : ITQ	22 : 6,500-34,999	494	8,687,292	3,259,469	4,721,452	0	
NSE	NSE	201303	OANDO	13 : ITQ	23 : 35,000-126,499	392	26,644,869	12,935,743	9,943,699	0	
NSE	NSE	201303	OANDO	13 : ITQ	24 : 126,500 & above	79	20,168,589	14,512,449	2,652,113	0	
NSE	NSE	201303	OANDO	14 : ATQ	21 : 0-6,499	649	1,635,203	630,003	915,044	0	
NSE	NSE	201303	OANDO	14 : ATQ	22 : 6,500-34,999	501	8,422,182	3,768,750	4,195,879	0	
NSE	NSE	201303	OANDO	14 : ATQ	23 : 35,000-126,499	357	23,857,391	9,867,463	9,418,509	0	
NSE	NSE	201303	OANDO	14 : ATQ	24 : 126,500 & above	73	21,343,295	11,465,845	5,317,750	0	
NSE	NSE	201303	OANDO	15 : NTQ	21 : 0-6,499	346	975,047	508,372	363,196	0	
NSE	NSE	201303	OANDO	15 : NTQ	22 : 6,500-34,999	537	9,981,048	5,646,617	3,112,985	0	
NSE	NSE	201303	OANDO	15 : NTQ	23 : 35,000-126,499	494	34,295,593	17,762,615	8,957,057	0	
NSE	NSE	201303	OANDO	15 : NTQ	24 : 126,500 & above	99	28,515,354	15,236,276	5,805,117	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	14 : ATQ	24 : 126,500 & above	5,209,876	13,229,135	26,794,125	16,619,694	922,757	-0.0618
SKYEBANK	15 : NTQ	21 : 0-6,499	-	3,885	5,907	2,435,568	28,524	-0.1284
SKYEBANK	15 : NTQ	22 : 6,500-34,999	31,061	46,600	64,932	5,490,558	146,338	-0.1156
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	368,041	386,907	4,920,108	1,677,870	-0.0570
SKYEBANK	15 : NTQ	24 : 126,500 & above	92	4,473,751	4,746,716	22,275,293	5,297,904	-0.0550
STANBIC	12 : MLO	21 : 0-6,499	337,804	4,066	1,504	27,185	22,431	0.3722
STANBIC	12 : MLO	22 : 6,500-34,999	1,324,846	33,503	12,503	17,713	-	0.1548
STANBIC	12 : MLO	23 : 35,000-126,499	6,479,243	334,328	251,776	275,253	-	0.0898
STANBIC	12 : MLO	24 : 126,500 & above	11,488,468	110,710	154,819	44,801	11,321	0.0524
STANBIC	13 : ITQ	21 : 0-6,499	107	9,701	19,653	46,939	25,594	-0.0334
STANBIC	13 : ITQ	22 : 6,500-34,999	25,000	85,548	52,469	217,235	71,109	-0.1629
STANBIC	13 : ITQ	23 : 35,000-126,499	493,000	486,274	355,038	451,524	72,491	-0.1208
STANBIC	13 : ITQ	24 : 126,500 & above	3,349,000	51,801	256,935	483,168	324,787	-0.0881
STANBIC	14 : ATQ	21 : 0-6,499	-	3,623	10,588	26,513	24,493	-0.0479
STANBIC	14 : ATQ	22 : 6,500-34,999	30,000	19,201	34,135	102,311	15,500	-0.0658
STANBIC	14 : ATQ	23 : 35,000-126,499	211,238	443,853	318,706	588,593	163,927	-0.1116

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	14 : ATQ	24 : 126,500 & above									
SKYEBANK	15 : NTQ	21 : 0-6,499									
SKYEBANK	15 : NTQ	22 : 6,500-34,999									
SKYEBANK	15 : NTQ	23 : 35,000-126,499									
SKYEBANK	15 : NTQ	24 : 126,500 & above									
STANBIC	12 : MLO	21 : 0-6,499	0.105432	45,234	0.3702	1724.7	335,555	18.4	12,335	0.0215	37.8
STANBIC	12 : MLO	22 : 6,500-34,999	0.165579	7,547	0.2500	1347.2	1,169,131	16.2	211,887	0.0269	0.0
STANBIC	12 : MLO	23 : 35,000-126,499	0.158599	729,301	0.0285	0.0	5,841,002	38.5	770,297	0.0677	75.9
STANBIC	12 : MLO	24 : 126,500 & above	0.119595	386,000	0.0099	0.0	10,141,803	163.1	1,661,176	0.0251	0.1
STANBIC	13 : ITQ	21 : 0-6,499									
STANBIC	13 : ITQ	22 : 6,500-34,999									
STANBIC	13 : ITQ	23 : 35,000-126,499									
STANBIC	13 : ITQ	24 : 126,500 & above									
STANBIC	14 : ATQ	21 : 0-6,499									
STANBIC	14 : ATQ	22 : 6,500-34,999									
STANBIC	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	201303	PORTPAINT	12 : MLO	21 : 0-6,499	7	12,730	0	12,730	0
NSE	NSE	201303	PORTPAINT	12 : MLO	22 : 6,500-34,999	7	137,000	0	137,000	0
NSE	NSE	201303	PORTPAINT	12 : MLO	23 : 35,000-126,499	12	743,000	98,000	620,850	0
NSE	NSE	201303	PORTPAINT	12 : MLO	24 : 126,500 & above	2	631,724	0	631,724	0
NSE	NSE	201303	PORTPAINT	13 : ITQ	21 : 0-6,499	2	6,230	0	0	0
NSE	NSE	201303	PORTPAINT	13 : ITQ	22 : 6,500-34,999	2	28,724	0	28,724	0
NSE	NSE	201303	PORTPAINT	13 : ITQ	23 : 35,000-126,499	3	296,000	99,000	50,000	0
NSE	NSE	201303	PORTPAINT	13 : ITQ	24 : 126,500 & above	4	926,000	200,000	150,000	0
NSE	NSE	201303	PORTPAINT	14 : ATQ	21 : 0-6,499	2	4,000	0	4,000	0
NSE	NSE	201303	PORTPAINT	14 : ATQ	22 : 6,500-34,999	5	100,850	0	70,850	0
NSE	NSE	201303	PORTPAINT	14 : ATQ	23 : 35,000-126,499	5	380,000	40,000	220,000	0
NSE	NSE	201303	PORTPAINT	14 : ATQ	24 : 126,500 & above	5	1,450,000	150,000	500,000	0
NSE	NSE	201303	PORTPAINT	15 : NTQ	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201303	PORTPAINT	15 : NTQ	24 : 126,500 & above	2	400,000	200,000	0	0

Guidance:

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

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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)
STANBIC	14 : ATQ	24 : 126,500 & above	820,000	460,009	200,223	369,606	144,635	-0.0240
STANBIC	15 : NTQ	21 : 0-6,499	-	-	-	2,267	500	0.0744
STANBIC	15 : NTQ	22 : 6,500-34,999	-	-	25,000	20,427	26,902	-0.1258
STANBIC	15 : NTQ	23 : 35,000-126,499	-	114,267	52,381	173,332	-	-0.1452
STANBIC	15 : NTQ	24 : 126,500 & above	-	-	200	94,836	588,157	-0.1003
STERLNBANK	11 : MKT	23 : 35,000-126,499	71,037	-	-	-	-	-0.0200
STERLNBANK	12 : MLO	21 : 0-6,499	441,554	-	5,263	7,244	-	0.0215
STERLNBANK	12 : MLO	22 : 6,500-34,999	2,725,658	38,194	61,129	62,623	-	0.0199
STERLNBANK	12 : MLO	23 : 35,000-126,499	19,458,938	764,518	787,352	831,465	31,872	0.0121
STERLNBANK	12 : MLO	24 : 126,500 & above	87,452,759	4,154,133	5,315,207	6,043,138	465,107	0.0204
STERLNBANK	13 : ITQ	21 : 0-6,499	7,780	9,497	10,978	55,266	17,710	-0.0079
STERLNBANK	13 : ITQ	22 : 6,500-34,999	20,993	82,000	224,248	345,979	165,843	-0.0040
STERLNBANK	13 : ITQ	23 : 35,000-126,499	50,000	1,386,555	1,426,426	1,373,556	636,324	-0.0125
STERLNBANK	13 : ITQ	24 : 126,500 & above	160,300	2,843,187	4,869,525	6,570,446	1,454,949	-0.0170
STERLNBANK	14 : ATQ	21 : 0-6,499	-	5,498	24,489	26,029	9,241	0.0144
STERLNBANK	14 : ATQ	22 : 6,500-34,999	-	151,726	184,987	478,534	80,500	0.0107

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
STANBIC	14 : ATQ	24 : 126,500 & above										
STANBIC	15 : NTQ	21 : 0-6,499										
STANBIC	15 : NTQ	22 : 6,500-34,999										
STANBIC	15 : NTQ	23 : 35,000-126,499										
STANBIC	15 : NTQ	24 : 126,500 & above										
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	71,037	0.0	0	0.0000	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.026022		0	0.0000	0.0	457,368	54.0	0	0.0000	0.0
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.025267		0	0.0000	0.0	2,756,203	23.5	131,401	0.0080	0.0
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.025718		0	0.0000	0.0	20,755,960	89.4	1,354,532	0.0165	2.2
STERLNBANK	12 : MLO	24 : 126,500 & above	0.039675		0	0.0000	0.0	61,835,996	104.5	41,671,143	0.0199	36.4
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	PRESKO	12 : MLO	21 : 0-6,499	175	398,949	5,952	391,504	0
NSE	NSE	201303	PRESKO	12 : MLO	22 : 6,500-34,999	109	1,733,162	139,512	1,541,253	0
NSE	NSE	201303	PRESKO	12 : MLO	23 : 35,000-126,499	60	3,833,182	421,675	3,281,357	0
NSE	NSE	201303	PRESKO	12 : MLO	24 : 126,500 & above	18	6,318,932	416,635	5,746,796	0
NSE	NSE	201303	PRESKO	13 : ITQ	21 : 0-6,499	140	338,969	140,901	151,843	0
NSE	NSE	201303	PRESKO	13 : ITQ	22 : 6,500-34,999	193	3,576,371	1,761,434	885,084	0
NSE	NSE	201303	PRESKO	13 : ITQ	23 : 35,000-126,499	135	8,485,649	3,693,583	2,030,962	0
NSE	NSE	201303	PRESKO	13 : ITQ	24 : 126,500 & above	13	2,399,600	1,450,000	150,000	0
NSE	NSE	201303	PRESKO	14 : ATQ	21 : 0-6,499	71	173,462	73,095	61,717	0
NSE	NSE	201303	PRESKO	14 : ATQ	22 : 6,500-34,999	91	1,483,166	588,556	471,318	0
NSE	NSE	201303	PRESKO	14 : ATQ	23 : 35,000-126,499	46	2,754,731	1,180,030	625,619	0
NSE	NSE	201303	PRESKO	14 : ATQ	24 : 126,500 & above	11	2,495,000	275,000	399,418	0
NSE	NSE	201303	PRESKO	15 : NTQ	21 : 0-6,499	13	29,256	5,396	16,800	0
NSE	NSE	201303	PRESKO	15 : NTQ	22 : 6,500-34,999	43	822,651	307,000	85,545	0
NSE	NSE	201303	PRESKO	15 : NTQ	23 : 35,000-126,499	58	3,798,042	1,271,242	954,363	0
NSE	NSE	201303	PRESKO	15 : NTQ	24 : 126,500 & above	4	900,000	550,000	350,000	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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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	23 : 35,000-126,499	150,537	885,669	816,722	3,022,015	1,209,464	-0.0024
STERLNBANK	14 : ATQ	24 : 126,500 & above	277,301	711,704	3,212,215	5,479,747	2,325,743	-0.0230
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	-	12,619	6,250	0.0204
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	-	40,000	94,711	42,500	-0.0096
STERLNBANK	15 : NTQ	23 : 35,000-126,499	100,000	124,232	200,000	671,263	1,254,161	-0.0232
STERLNBANK	15 : NTQ	24 : 126,500 & above	1,000	960,124	1,171,318	5,983,511	8,364,836	-0.0301
TRANSCORP	11 : MKT	22 : 6,500-34,999	14,660	-	-	-	-	0.1000
TRANSCORP	11 : MKT	23 : 35,000-126,499	49,877	-	-	-	-	0.0100
TRANSCORP	11 : MKT	24 : 126,500 & above	89,700	-	-	-	-	-0.0100
TRANSCORP	12 : MLO	21 : 0-6,499	900,424	2,978	5,900	21,275	-	0.0153
TRANSCORP	12 : MLO	22 : 6,500-34,999	6,123,209	30,678	80,128	271,259	2,115	0.0102
TRANSCORP	12 : MLO	23 : 35,000-126,499	27,502,097	614,259	776,721	851,020	261,446	0.0091
TRANSCORP	12 : MLO	24 : 126,500 & above	349,199,929	12,873,856	17,101,477	10,676,295	1,904,280	0.0145
TRANSCORP	13 : ITQ	21 : 0-6,499	2,500	4,000	22,107	55,821	9,800	-0.0092
TRANSCORP	13 : ITQ	22 : 6,500-34,999	-	135,168	236,866	415,794	48,837	-0.0144
TRANSCORP	13 : ITQ	23 : 35,000-126,499	-	850,051	1,112,984	1,526,178	378,393	-0.0035

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	23 : 35,000-126,499									
STERLNBANK	14 : ATQ	24 : 126,500 & above									
STERLNBANK	15 : NTQ	21 : 0-6,499									
STERLNBANK	15 : NTQ	22 : 6,500-34,999									
STERLNBANK	15 : NTQ	23 : 35,000-126,499									
STERLNBANK	15 : NTQ	24 : 126,500 & above									
TRANSCORP	11 : MKT	22 : 6,500-34,999	0.030000	0	0.0000	0.0	14,660	0.0	0	0.0000	0.0
TRANSCORP	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	49,877	0.0	0	0.0000	0.0
TRANSCORP	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	89,700	0.0	0	0.0000	0.0
TRANSCORP	12 : MLO	21 : 0-6,499	0.016146	0	0.0000	0.0	930,577	20.8	0	0.0000	0.0
TRANSCORP	12 : MLO	22 : 6,500-34,999	0.015555	0	0.0000	0.0	6,442,546	54.1	77,843	0.0106	0.0
TRANSCORP	12 : MLO	23 : 35,000-126,499	0.014614	0	0.0000	0.0	29,182,638	46.9	822,905	0.0086	0.0
TRANSCORP	12 : MLO	24 : 126,500 & above	0.025802	0	0.0000	0.0	286,264,849	66.1	106,200,292	0.0146	4.2
TRANSCORP	13 : ITQ	21 : 0-6,499									
TRANSCORP	13 : ITQ	22 : 6,500-34,999									
TRANSCORP	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	201303	PRESTIGE	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	
NSE	NSE	201303	PRESTIGE	12 : MLO	21 : 0-6,499	37	101,848	10,020	81,828	0	
NSE	NSE	201303	PRESTIGE	12 : MLO	22 : 6,500-34,999	55	987,303	41,534	904,769	0	
NSE	NSE	201303	PRESTIGE	12 : MLO	23 : 35,000-126,499	106	7,683,507	724,253	6,830,589	0	
NSE	NSE	201303	PRESTIGE	12 : MLO	24 : 126,500 & above	81	57,733,916	3,983,777	53,206,139	0	
NSE	NSE	201303	PRESTIGE	13 : ITQ	21 : 0-6,499	14	37,180	14,354	19,256	0	
NSE	NSE	201303	PRESTIGE	13 : ITQ	22 : 6,500-34,999	24	409,889	102,499	207,425	0	
NSE	NSE	201303	PRESTIGE	13 : ITQ	23 : 35,000-126,499	52	3,573,137	1,308,377	1,625,577	0	
NSE	NSE	201303	PRESTIGE	13 : ITQ	24 : 126,500 & above	54	16,560,763	6,427,563	4,050,304	0	
NSE	NSE	201303	PRESTIGE	14 : ATQ	21 : 0-6,499	11	34,129	12,500	10,629	0	
NSE	NSE	201303	PRESTIGE	14 : ATQ	22 : 6,500-34,999	42	791,168	186,666	330,703	0	
NSE	NSE	201303	PRESTIGE	14 : ATQ	23 : 35,000-126,499	81	6,089,881	2,022,808	2,380,526	0	
NSE	NSE	201303	PRESTIGE	14 : ATQ	24 : 126,500 & above	82	36,361,567	12,192,520	6,503,996	0	
NSE	NSE	201303	PRESTIGE	15 : NTQ	21 : 0-6,499	8	22,983	17,666	0	0	
NSE	NSE	201303	PRESTIGE	15 : NTQ	22 : 6,500-34,999	23	336,184	115,684	80,000	0	
NSE	NSE	201303	PRESTIGE	15 : NTQ	23 : 35,000-126,499	60	4,020,781	1,938,822	372,831	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	13 : ITQ	24 : 126,500 & above	930,949	4,370,126	11,202,665	13,380,573	5,276,969	-0.0152
TRANSCORP	14 : ATQ	21 : 0-6,499	12,620	14,724	64,223	149,825	53,132	-0.0001
TRANSCORP	14 : ATQ	22 : 6,500-34,999	21,000	119,162	533,584	993,258	243,514	-0.0123
TRANSCORP	14 : ATQ	23 : 35,000-126,499	192,300	1,968,267	2,341,093	3,654,792	1,632,560	-0.0095
TRANSCORP	14 : ATQ	24 : 126,500 & above	1,878,662	9,138,044	18,542,488	41,360,520	31,654,322	-0.0173
TRANSCORP	15 : NTQ	21 : 0-6,499	-	-	-	23,050	9,300	-0.0066
TRANSCORP	15 : NTQ	22 : 6,500-34,999	13,330	-	50,000	349,276	208,583	-0.0264
TRANSCORP	15 : NTQ	23 : 35,000-126,499	19,000	284,500	433,093	1,451,565	1,192,152	-0.0177
TRANSCORP	15 : NTQ	24 : 126,500 & above	160,350	3,526,000	11,171,348	27,884,977	22,972,125	-0.0262
UACN	11 : MKT	21 : 0-6,499	517	-	-	-	-	0.4900
UACN	12 : MLO	21 : 0-6,499	663,811	10,848	16,130	10,451	809	0.5360
UACN	12 : MLO	22 : 6,500-34,999	1,976,507	58,763	13,482	78,553	4,228	0.3004
UACN	12 : MLO	23 : 35,000-126,499	3,320,835	70,992	131,660	108,532	21,439	0.1449
UACN	12 : MLO	24 : 126,500 & above	1,748,505	62,629	4,250	-	1,685	0.1708
UACN	13 : ITQ	21 : 0-6,499	-	43,362	29,042	84,174	33,929	-0.1789
UACN	13 : ITQ	22 : 6,500-34,999	60,077	55,700	217,132	311,444	42,842	-0.3195

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	13 : ITQ	24 : 126,500 & above									
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	0.580000	0	0.0000	0.0	0	0.0	517	0.0900	0.0
UACN	12 : MLO	21 : 0-6,499	0.587976	0	0.0000	0.0	687,300	29.8	16,956	0.1432	12.9
UACN	12 : MLO	22 : 6,500-34,999	0.621086	0	0.0000	0.0	1,687,743	23.2	443,790	0.0908	74.6
UACN	12 : MLO	23 : 35,000-126,499	0.607310	0	0.0000	0.0	2,555,098	114.7	1,118,676	0.1461	0.6
UACN	12 : MLO	24 : 126,500 & above	0.727704	0	0.0000	0.0	748,224	685.6	1,172,723	0.1256	1.5
UACN	13 : ITQ	21 : 0-6,499									
UACN	13 : ITQ	22 : 6,500-34,999									

Guidance:

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

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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	201303	PRESTIGE	15 : NTQ	24 : 126,500 & above	159	111,327,613	32,334,878	17,205,599	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	23 : 35,000-126,499	151,750	470,515	187,390	884,579	162,471	-0.3108
UACN	13 : ITQ	24 : 126,500 & above	1,279	425	8,029	67,936	2,133	-0.8345
UACN	14 : ATQ	21 : 0-6,499	2,032	11,832	20,688	97,380	24,155	-0.0860
UACN	14 : ATQ	22 : 6,500-34,999	-	58,368	110,757	218,803	58,707	-0.1112
UACN	14 : ATQ	23 : 35,000-126,499	-	99,999	192,695	524,875	88,152	0.0591
UACN	14 : ATQ	24 : 126,500 & above	-	-	2,000	1,000	19,481	-0.2136
UACN	15 : NTQ	21 : 0-6,499	-	10,824	3,623	12,822	12,827	-0.4879
UACN	15 : NTQ	22 : 6,500-34,999	12,484	54,509	53,725	64,541	25,000	-0.6171
UACN	15 : NTQ	23 : 35,000-126,499	-	5,000	39,665	277,456	71,429	-0.2304
UACN	15 : NTQ	24 : 126,500 & above	-	200,000	54,447	274,458	-	-0.0224
UAC-PROP	12 : MLO	21 : 0-6,499	189,503	1,000	-	17,927	-	0.2847
UAC-PROP	12 : MLO	22 : 6,500-34,999	527,013	16,900	27,732	45,250	18,330	0.2368
UAC-PROP	12 : MLO	23 : 35,000-126,499	1,541,597	83,452	24,869	113	-	0.1764
UAC-PROP	12 : MLO	24 : 126,500 & above	1,753,127	-	-	-	-	0.7365
UAC-PROP	13 : ITQ	21 : 0-6,499	870	8,924	13,712	32,396	16,736	0.0462
UAC-PROP	13 : ITQ	22 : 6,500-34,999	-	32,249	40,340	151,405	106,358	-0.4827

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
UACN	13 : ITQ	23 : 35,000-126,499										
UACN	13 : ITQ	24 : 126,500 & above										
UACN	14 : ATQ	21 : 0-6,499										
UACN	14 : ATQ	22 : 6,500-34,999										
UACN	14 : ATQ	23 : 35,000-126,499										
UACN	14 : ATQ	24 : 126,500 & above										
UACN	15 : NTQ	21 : 0-6,499										
UACN	15 : NTQ	22 : 6,500-34,999										
UACN	15 : NTQ	23 : 35,000-126,499										
UACN	15 : NTQ	24 : 126,500 & above										
UAC-PROP	12 : MLO	21 : 0-6,499	0.382287		0	0.0000	0.0	191,130	91.4	17,300	0.0439	0.0
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.521825		0	0.0000	0.0	478,993	319.1	165,482	0.0315	15.9
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.341090		0	0.0000	0.0	1,128,595	8.8	522,436	0.0548	1.4
UAC-PROP	12 : MLO	24 : 126,500 & above	0.916467		0	0.0000	0.0	564,627	0.0	1,188,500	0.1583	0.0
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 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	201303	PZ	11 : MKT	21 : 0-6,499	1	1,888	0	1,888	0
NSE	NSE	201303	PZ	12 : MLO	21 : 0-6,499	446	776,585	15,280	760,962	0
NSE	NSE	201303	PZ	12 : MLO	22 : 6,500-34,999	194	3,392,110	318,320	2,977,665	0
NSE	NSE	201303	PZ	12 : MLO	23 : 35,000-126,499	117	6,370,533	1,041,390	5,106,396	0
NSE	NSE	201303	PZ	12 : MLO	24 : 126,500 & above	10	18,116,776	859,932	17,048,300	0
NSE	NSE	201303	PZ	13 : ITQ	21 : 0-6,499	216	453,798	197,926	205,799	0
NSE	NSE	201303	PZ	13 : ITQ	22 : 6,500-34,999	259	4,985,786	2,280,896	1,871,589	0
NSE	NSE	201303	PZ	13 : ITQ	23 : 35,000-126,499	128	6,517,177	2,721,674	1,826,816	0
NSE	NSE	201303	PZ	13 : ITQ	24 : 126,500 & above	3	600,000	90,000	0	0
NSE	NSE	201303	PZ	14 : ATQ	21 : 0-6,499	211	407,538	200,686	161,715	0
NSE	NSE	201303	PZ	14 : ATQ	22 : 6,500-34,999	109	2,055,802	892,081	604,638	0
NSE	NSE	201303	PZ	14 : ATQ	23 : 35,000-126,499	58	3,331,166	1,607,171	410,129	0
NSE	NSE	201303	PZ	14 : ATQ	24 : 126,500 & above	2	748,714	200,000	548,714	0
NSE	NSE	201303	PZ	15 : NTQ	21 : 0-6,499	57	117,139	50,114	44,197	0
NSE	NSE	201303	PZ	15 : NTQ	22 : 6,500-34,999	120	2,282,828	951,681	597,702	0
NSE	NSE	201303	PZ	15 : NTQ	23 : 35,000-126,499	60	2,856,246	804,907	652,309	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	-	149,000	51,100	226,021	92,000	-0.3302
UAC-PROP	13 : ITQ	24 : 126,500 & above	-	244,627	-	-	-	-1.4297
UAC-PROP	14 : ATQ	21 : 0-6,499	-	-	3,715	8,312	10,742	-0.1938
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	-	-	17,055	10,000	-0.4492
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	90,000	49,980	201	39,054	-0.5075
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	114,000	2,087	490	-	-0.5146
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	-	-	1,375	-0.1409
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	-	28,231	31,250	-0.0562
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	50,000	63,375	99,125	-0.2387
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UBA	11 : MKT	21 : 0-6,499	6,467	-	-	-	-	0.0031
UBA	11 : MKT	22 : 6,500-34,999	10,496	-	-	-	-	0.0300
UBA	12 : MLO	21 : 0-6,499	2,875,037	27,109	31,613	54,438	5,300	0.0202
UBA	12 : MLO	22 : 6,500-34,999	15,224,758	366,971	499,481	387,056	38,447	0.0081
UBA	12 : MLO	23 : 35,000-126,499	56,852,702	3,900,902	3,319,021	2,039,388	231,685	0.0027
UBA	12 : MLO	24 : 126,500 & above	490,546,801	25,131,888	10,265,270	7,076,469	1,344,175	0.0236

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
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	0.012319	0	0.0000	0.0	6,467	0.0	0	0.0000	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.040000	0	0.0000	0.0	10,496	0.0	0	0.0000	0.0
UBA	12 : MLO	21 : 0-6,499	0.028339	14,200	0.0537	802.2	2,950,437	15.2	28,932	0.0069	143.4
UBA	12 : MLO	22 : 6,500-34,999	0.031782	7,650	0.0200	246.3	15,968,411	27.0	542,060	0.0093	17.6
UBA	12 : MLO	23 : 35,000-126,499	0.029299	40,000	0.0400	314.8	60,945,039	71.9	5,558,609	0.0141	5.3
UBA	12 : MLO	24 : 126,500 & above	0.087814	0	0.0000	0.0	307,605,369	113.4	229,719,618	0.0621	18.8

Guidance:

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

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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	201303	REDSTAREX	12 : MLO	21 : 0-6,499	41	118,434	0	118,434	0	
NSE	NSE	201303	REDSTAREX	12 : MLO	22 : 6,500-34,999	59	967,541	8,700	887,108	0	
NSE	NSE	201303	REDSTAREX	12 : MLO	23 : 35,000-126,499	44	2,868,582	203,045	2,500,677	0	
NSE	NSE	201303	REDSTAREX	12 : MLO	24 : 126,500 & above	10	2,319,700	446,200	1,514,296	0	
NSE	NSE	201303	REDSTAREX	13 : ITQ	21 : 0-6,499	32	94,989	35,480	45,409	0	
NSE	NSE	201303	REDSTAREX	13 : ITQ	22 : 6,500-34,999	118	2,260,541	974,711	475,372	0	
NSE	NSE	201303	REDSTAREX	13 : ITQ	23 : 35,000-126,499	120	7,943,324	1,898,256	1,301,692	0	
NSE	NSE	201303	REDSTAREX	13 : ITQ	24 : 126,500 & above	14	3,536,000	1,250,000	471,000	0	
NSE	NSE	201303	REDSTAREX	14 : ATQ	21 : 0-6,499	17	46,286	15,036	17,650	0	
NSE	NSE	201303	REDSTAREX	14 : ATQ	22 : 6,500-34,999	47	937,020	489,708	215,053	0	
NSE	NSE	201303	REDSTAREX	14 : ATQ	23 : 35,000-126,499	62	4,280,177	1,326,104	645,925	0	
NSE	NSE	201303	REDSTAREX	14 : ATQ	24 : 126,500 & above	10	3,250,000	0	0	0	
NSE	NSE	201303	REDSTAREX	15 : NTQ	21 : 0-6,499	9	25,728	7,264	9,000	0	
NSE	NSE	201303	REDSTAREX	15 : NTQ	22 : 6,500-34,999	42	904,109	380,302	137,000	0	
NSE	NSE	201303	REDSTAREX	15 : NTQ	23 : 35,000-126,499	68	4,327,868	1,188,540	362,506	0	
NSE	NSE	201303	REDSTAREX	15 : NTQ	24 : 126,500 & above	17	4,649,860	150,000	0	0	

Guidance:

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

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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	13 : ITQ	21 : 0-6,499	27,578	105,283	109,748	125,195	23,526	-0.0156
UBA	13 : ITQ	22 : 6,500-34,999	136,100	748,176	1,087,755	910,627	156,840	0.0061
UBA	13 : ITQ	23 : 35,000-126,499	948,915	3,485,252	3,366,710	2,980,710	647,833	-0.0057
UBA	13 : ITQ	24 : 126,500 & above	24,125,276	7,299,459	5,807,709	6,426,959	3,647,686	-0.0364
UBA	14 : ATQ	21 : 0-6,499	35,622	157,994	238,623	357,484	43,962	0.0051
UBA	14 : ATQ	22 : 6,500-34,999	171,424	823,629	1,754,382	2,021,164	353,648	0.0030
UBA	14 : ATQ	23 : 35,000-126,499	1,476,103	4,424,388	7,013,161	9,141,448	2,210,336	-0.0013
UBA	14 : ATQ	24 : 126,500 & above	77,049,280	20,374,907	16,701,684	34,315,487	10,756,252	-0.0278
UBA	15 : NTQ	21 : 0-6,499	-	4,725	50,908	122,293	60,154	0.0606
UBA	15 : NTQ	22 : 6,500-34,999	30,796	42,165	178,869	1,269,926	621,059	0.0410
UBA	15 : NTQ	23 : 35,000-126,499	162,783	555,654	2,966,653	7,709,058	3,954,249	0.0016
UBA	15 : NTQ	24 : 126,500 & above	15,201,900	26,979,391	7,971,428	26,919,646	18,628,113	-0.0086
UBN	11 : MKT	21 : 0-6,499	198	-	-	-	-	0.0100
UBN	12 : MLO	21 : 0-6,499	1,128,985	3,444	32,685	73,404	949	0.0797
UBN	12 : MLO	22 : 6,500-34,999	2,854,374	50,118	108,774	93,488	25,904	0.0381
UBN	12 : MLO	23 : 35,000-126,499	7,404,438	505,590	191,495	340,337	134,863	0.0429

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
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	0.047575	0	0.0000	0.0	198	0.0	0	0.0000	0.0
UBN	12 : MLO	21 : 0-6,499	0.069098	37,774	0.0703	671.8	1,167,087	39.7	35,524	0.0291	160.5
UBN	12 : MLO	22 : 6,500-34,999	0.080759	0	0.0000	0.0	2,901,215	103.6	264,973	0.0110	181.1
UBN	12 : MLO	23 : 35,000-126,499	0.089202	0	0.0000	0.0	6,794,688	232.0	1,883,055	0.0230	29.7

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	ROYALEX	12 : MLO	21 : 0-6,499	50	119,866	4,900	114,966	0	
NSE	NSE	201303	ROYALEX	12 : MLO	22 : 6,500-34,999	34	618,957	5,605	599,686	0	
NSE	NSE	201303	ROYALEX	12 : MLO	23 : 35,000-126,499	36	2,579,520	347,634	2,153,654	0	
NSE	NSE	201303	ROYALEX	12 : MLO	24 : 126,500 & above	26	11,349,294	2,522,929	6,228,820	0	
NSE	NSE	201303	ROYALEX	13 : ITQ	21 : 0-6,499	10	27,384	9,015	13,369	0	
NSE	NSE	201303	ROYALEX	13 : ITQ	22 : 6,500-34,999	17	273,289	121,648	63,366	0	
NSE	NSE	201303	ROYALEX	13 : ITQ	23 : 35,000-126,499	39	2,729,620	1,071,089	586,387	0	
NSE	NSE	201303	ROYALEX	13 : ITQ	24 : 126,500 & above	14	4,522,192	1,575,562	832,480	0	
NSE	NSE	201303	ROYALEX	14 : ATQ	21 : 0-6,499	14	35,788	4,693	13,564	0	
NSE	NSE	201303	ROYALEX	14 : ATQ	22 : 6,500-34,999	21	398,353	178,500	93,000	0	
NSE	NSE	201303	ROYALEX	14 : ATQ	23 : 35,000-126,499	35	2,897,256	576,901	857,363	0	
NSE	NSE	201303	ROYALEX	14 : ATQ	24 : 126,500 & above	33	17,772,954	10,733,082	885,017	0	
NSE	NSE	201303	ROYALEX	15 : NTQ	21 : 0-6,499	5	12,400	3,943	0	0	
NSE	NSE	201303	ROYALEX	15 : NTQ	22 : 6,500-34,999	9	199,882	95,000	0	0	
NSE	NSE	201303	ROYALEX	15 : NTQ	23 : 35,000-126,499	52	4,093,510	1,616,810	336,313	0	
NSE	NSE	201303	ROYALEX	15 : NTQ	24 : 126,500 & above	54	21,769,298	4,889,664	633,187	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	24 : 126,500 & above	28,789,305	2,408,654	1,045,324	219,125	514,022	0.0373
UBN	13 : ITQ	21 : 0-6,499	3,856	36,790	62,214	70,841	31,567	-0.0410
UBN	13 : ITQ	22 : 6,500-34,999	10,008	66,179	164,420	316,663	97,560	-0.0391
UBN	13 : ITQ	23 : 35,000-126,499	145,583	533,424	402,391	864,707	505,822	-0.0153
UBN	13 : ITQ	24 : 126,500 & above	-	1,010,300	282,646	2,140,658	187,620	-0.1075
UBN	14 : ATQ	21 : 0-6,499	2,324	12,262	42,272	59,292	40,205	0.0186
UBN	14 : ATQ	22 : 6,500-34,999	-	113,312	242,327	203,337	114,764	0.0042
UBN	14 : ATQ	23 : 35,000-126,499	-	139,216	362,169	1,007,221	628,555	0.0225
UBN	14 : ATQ	24 : 126,500 & above	2,970,383	1,012,919	62,180	1,658,551	582,458	-0.0513
UBN	15 : NTQ	21 : 0-6,499	-	-	14,394	4,899	3,854	0.0461
UBN	15 : NTQ	22 : 6,500-34,999	-	60,000	101,250	63,605	27,957	-0.0596
UBN	15 : NTQ	23 : 35,000-126,499	-	43,097	37,944	478,729	657,483	0.0487
UBN	15 : NTQ	24 : 126,500 & above	-	492,226	26,306	1,983,476	172,116	-0.0830
UNILEVER	12 : MLO	21 : 0-6,499	875,028	2,590	11,755	12,712	1,173	0.7686
UNILEVER	12 : MLO	22 : 6,500-34,999	2,774,603	114,466	68,976	35,805	10,905	0.5762
UNILEVER	12 : MLO	23 : 35,000-126,499	2,371,903	115,104	-	3,750	43,766	0.3833

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
UBN	12 : MLO	24 : 126,500 & above	0.204304		0	0.0000	0.0	14,126,015	135.9	18,908,578	0.0485	11.5
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	12 : MLO	21 : 0-6,499	0.983484	4,298	0.0623	778.2	835,030	23.5	66,805	0.0822	0.3	
UNILEVER	12 : MLO	22 : 6,500-34,999	0.879360	0	0.0000	0.0	2,657,383	49.8	362,807	0.1773	0.7	
UNILEVER	12 : MLO	23 : 35,000-126,499	0.922482	0	0.0000	0.0	1,698,004	135.9	878,777	0.1364	115.2	

Guidance:

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

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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	201303	RTBRISCOE	12 : MLO	21 : 0-6,499	128	234,059	8,027	226,032	0
NSE	NSE	201303	RTBRISCOE	12 : MLO	22 : 6,500-34,999	84	1,271,625	88,931	1,170,416	0
NSE	NSE	201303	RTBRISCOE	12 : MLO	23 : 35,000-126,499	78	5,498,111	524,344	4,701,349	0
NSE	NSE	201303	RTBRISCOE	12 : MLO	24 : 126,500 & above	30	8,526,233	1,926,136	5,840,747	0
NSE	NSE	201303	RTBRISCOE	13 : ITQ	21 : 0-6,499	68	157,876	47,533	93,917	0
NSE	NSE	201303	RTBRISCOE	13 : ITQ	22 : 6,500-34,999	108	1,863,922	849,231	613,382	0
NSE	NSE	201303	RTBRISCOE	13 : ITQ	23 : 35,000-126,499	83	5,605,305	1,975,324	1,434,636	0
NSE	NSE	201303	RTBRISCOE	13 : ITQ	24 : 126,500 & above	47	9,931,294	3,276,751	1,484,683	0
NSE	NSE	201303	RTBRISCOE	14 : ATQ	21 : 0-6,499	90	201,897	74,001	71,379	0
NSE	NSE	201303	RTBRISCOE	14 : ATQ	22 : 6,500-34,999	70	1,126,388	523,746	343,354	0
NSE	NSE	201303	RTBRISCOE	14 : ATQ	23 : 35,000-126,499	79	5,354,397	2,051,667	975,424	0
NSE	NSE	201303	RTBRISCOE	14 : ATQ	24 : 126,500 & above	29	6,359,961	1,543,452	806,048	0
NSE	NSE	201303	RTBRISCOE	15 : NTQ	21 : 0-6,499	39	122,479	40,072	28,579	0
NSE	NSE	201303	RTBRISCOE	15 : NTQ	22 : 6,500-34,999	71	1,390,719	494,528	62,328	0
NSE	NSE	201303	RTBRISCOE	15 : NTQ	23 : 35,000-126,499	120	8,301,704	2,475,359	728,085	0
NSE	NSE	201303	RTBRISCOE	15 : NTQ	24 : 126,500 & above	76	17,482,871	4,123,072	842,822	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)
UNILEVER	12 : MLO	24 : 126,500 & above	1,998,360	134,954	-	-	-	-0.1755
UNILEVER	13 : ITQ	21 : 0-6,499	6,100	44,711	75,436	123,193	19,555	-0.5184
UNILEVER	13 : ITQ	22 : 6,500-34,999	34,825	241,639	412,286	429,560	47,300	-0.8659
UNILEVER	13 : ITQ	23 : 35,000-126,499	24,293	272,272	436,882	431,055	12,925	-0.7922
UNILEVER	13 : ITQ	24 : 126,500 & above	-	-	46,124	150	-	-1.7650
UNILEVER	14 : ATQ	21 : 0-6,499	1,568	59,160	38,812	78,627	45,366	-0.3092
UNILEVER	14 : ATQ	22 : 6,500-34,999	74,781	121,902	164,212	326,992	81,358	-0.9151
UNILEVER	14 : ATQ	23 : 35,000-126,499	-	32,075	50,000	176,862	70,775	-0.1793
UNILEVER	14 : ATQ	24 : 126,500 & above	1,319,493	149,648	352	-	-	0.5472
UNILEVER	15 : NTQ	21 : 0-6,499	-	3,900	1,600	11,796	10,863	-0.3291
UNILEVER	15 : NTQ	22 : 6,500-34,999	625	34,332	47,168	143,077	86,108	-0.4931
UNILEVER	15 : NTQ	23 : 35,000-126,499	-	-	-	179,198	27,410	0.1013
UNILEVER	15 : NTQ	24 : 126,500 & above	-	-	150,000	6,950	-	0.3190
UNITYBNK	12 : MLO	21 : 0-6,499	354,297	3,384	5,312	5,500	5,775	0.0124
UNITYBNK	12 : MLO	22 : 6,500-34,999	4,333,360	28,451	203,787	172,178	19,000	0.0115
UNITYBNK	12 : MLO	23 : 35,000-126,499	25,592,521	301,929	828,112	1,152,916	120,171	0.0064

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	12 : MLO	24 : 126,500 & above	0.296568		0	0.0000	0.0	1,321,589	0.0	811,725	0.0402	4.7
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										
UNILEVER	15 : NTQ	24 : 126,500 & above										
UNITYBNK	12 : MLO	21 : 0-6,499	0.013044	11,275	0.0302	1565.1	359,609	3.4	3,384	0.0400	37.6	
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.013581	67,684	0.0259	832.1	4,651,111	32.4	37,981	0.0100	315.5	
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.012419	540,500	0.0220	1103.8	26,821,064	44.6	703,000	0.0191	17.8	

Guidance:

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

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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	201303	SKYEBANK	11 : MKT	22 : 6,500-34,999	1	13,100	0	13,100	0
NSE	NSE	201303	SKYEBANK	12 : MLO	21 : 0-6,499	436	1,099,199	6,516	1,085,307	0
NSE	NSE	201303	SKYEBANK	12 : MLO	22 : 6,500-34,999	415	6,710,222	127,537	6,573,835	0
NSE	NSE	201303	SKYEBANK	12 : MLO	23 : 35,000-126,499	461	33,297,701	1,253,400	31,911,080	0
NSE	NSE	201303	SKYEBANK	12 : MLO	24 : 126,500 & above	420	252,077,686	32,250,962	215,518,860	0
NSE	NSE	201303	SKYEBANK	13 : ITQ	21 : 0-6,499	123	384,320	98,982	271,338	0
NSE	NSE	201303	SKYEBANK	13 : ITQ	22 : 6,500-34,999	133	2,264,488	508,011	1,565,577	0
NSE	NSE	201303	SKYEBANK	13 : ITQ	23 : 35,000-126,499	189	14,872,054	4,749,205	8,755,085	0
NSE	NSE	201303	SKYEBANK	13 : ITQ	24 : 126,500 & above	189	107,726,041	54,460,654	33,070,906	0
NSE	NSE	201303	SKYEBANK	14 : ATQ	21 : 0-6,499	622	3,030,630	164,084	2,800,565	0
NSE	NSE	201303	SKYEBANK	14 : ATQ	22 : 6,500-34,999	742	9,780,544	1,513,303	7,914,624	0
NSE	NSE	201303	SKYEBANK	14 : ATQ	23 : 35,000-126,499	341	26,407,532	8,227,589	15,146,914	0
NSE	NSE	201303	SKYEBANK	14 : ATQ	24 : 126,500 & above	279	144,578,411	50,324,495	67,101,414	0
NSE	NSE	201303	SKYEBANK	15 : NTQ	21 : 0-6,499	599	3,054,950	491,231	2,484,900	0
NSE	NSE	201303	SKYEBANK	15 : NTQ	22 : 6,500-34,999	670	9,165,230	2,089,797	6,031,022	0
NSE	NSE	201303	SKYEBANK	15 : NTQ	23 : 35,000-126,499	395	31,330,146	15,411,715	8,890,248	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	12 : MLO	24 : 126,500 & above	353,954,363	19,011,699	18,322,958	17,148,671	2,432,770	0.0064
UNITYBNK	13 : ITQ	21 : 0-6,499	-	2,000	3,400	47,309	-	0.0030
UNITYBNK	13 : ITQ	22 : 6,500-34,999	-	99,500	134,516	261,633	45,100	-0.0082
UNITYBNK	13 : ITQ	23 : 35,000-126,499	87,492	267,750	572,742	1,557,235	128,543	-0.0069
UNITYBNK	13 : ITQ	24 : 126,500 & above	1,136,359	5,452,391	13,853,780	12,215,981	9,066,915	-0.0100
UNITYBNK	14 : ATQ	21 : 0-6,499	-	9,580	12,050	80,852	12,900	0.0080
UNITYBNK	14 : ATQ	22 : 6,500-34,999	66,000	42,198	345,364	680,018	78,073	-0.0066
UNITYBNK	14 : ATQ	23 : 35,000-126,499	220,100	1,036,164	2,121,780	3,621,132	938,242	-0.0012
UNITYBNK	14 : ATQ	24 : 126,500 & above	1,653,229	10,447,819	23,984,597	39,496,503	10,303,314	-0.0068
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	-	4,400	-	0.0062
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	16,817	153,647	84,100	-0.0094
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	120,668	351,728	1,388,220	773,500	-0.0078
UNITYBNK	15 : NTQ	24 : 126,500 & above	1,407,078	3,203,369	3,495,345	20,819,341	19,593,333	-0.0168
VITAFOAM	12 : MLO	21 : 0-6,499	215,255	6,273	714	-	1,581	0.1045
VITAFOAM	12 : MLO	22 : 6,500-34,999	1,390,528	21,524	12,434	7,525	-	0.1172
VITAFOAM	12 : MLO	23 : 35,000-126,499	2,491,160	17,731	165,315	83,887	19,000	0.1007

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)
UNITYBNK	12 : MLO	24 : 126,500 & above	0.018368	7,755,000	0.0499	376.1	309,662,456	91.8	95,888,800	0.0161	20.8
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									
UNITYBNK	15 : NTQ	23 : 35,000-126,499									
UNITYBNK	15 : NTQ	24 : 126,500 & above									
VITAFOAM	12 : MLO	21 : 0-6,499	0.118191	0	0.0000	0.0	212,065	18.9	11,914	0.0126	4.4
VITAFOAM	12 : MLO	22 : 6,500-34,999	0.117792	0	0.0000	0.0	1,223,648	7.2	208,363	0.0194	0.6
VITAFOAM	12 : MLO	23 : 35,000-126,499	0.155542	0	0.0000	0.0	1,967,049	60.2	810,044	0.0309	10.2

Guidance:

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

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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	201303	SKYEBANK	15 : NTQ	24 : 126,500 & above	501	341,267,421	70,346,923	47,579,070	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)
VITAFOAM	12 : MLO	24 : 126,500 & above	1,953,333	471,082	78,200	3,300	146,700	0.1429
VITAFOAM	13 : ITQ	21 : 0-6,499	3,850	14,141	9,000	44,800	3,970	-0.0977
VITAFOAM	13 : ITQ	22 : 6,500-34,999	13,500	71,075	74,500	301,244	131,388	-0.1198
VITAFOAM	13 : ITQ	23 : 35,000-126,499	-	11,800	37,887	156,270	67,143	-0.0970
VITAFOAM	13 : ITQ	24 : 126,500 & above	-	-	-	264,228	14,900	-0.1891
VITAFOAM	14 : ATQ	21 : 0-6,499	6,000	10,550	500	32,280	10,481	-0.0824
VITAFOAM	14 : ATQ	22 : 6,500-34,999	-	30,200	104,148	164,991	159,784	-0.1123
VITAFOAM	14 : ATQ	23 : 35,000-126,499	-	-	12,192	105,400	172,154	-0.1628
VITAFOAM	14 : ATQ	24 : 126,500 & above	-	-	-	-	37,500	-0.3400
VITAFOAM	15 : NTQ	21 : 0-6,499	-	-	-	150	10,330	-0.2038
VITAFOAM	15 : NTQ	22 : 6,500-34,999	-	-	-	24,600	35,000	-0.0586
VITAFOAM	15 : NTQ	23 : 35,000-126,499	-	40,000	-	60,130	-	-0.1807
VITAFOAM	15 : NTQ	24 : 126,500 & above	-	-	-	550,000	-	-0.2198
WAPCO	12 : MLO	21 : 0-6,499	572,872	8,835	26,950	7,358	-	0.6223
WAPCO	12 : MLO	22 : 6,500-34,999	1,837,247	64,905	93,979	28,886	-	0.4756
WAPCO	12 : MLO	23 : 35,000-126,499	2,759,609	126,394	59,339	3,000	31,195	-0.1961

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
VITAFOAM	12 : MLO	24 : 126,500 & above	0.193201		0	0.0000	0.0	417,615	1107.2	2,235,000	0.0224	7.9
VITAFOAM	13 : ITQ	21 : 0-6,499										
VITAFOAM	13 : ITQ	22 : 6,500-34,999										
VITAFOAM	13 : ITQ	23 : 35,000-126,499										
VITAFOAM	13 : ITQ	24 : 126,500 & above										
VITAFOAM	14 : ATQ	21 : 0-6,499										
VITAFOAM	14 : ATQ	22 : 6,500-34,999										
VITAFOAM	14 : ATQ	23 : 35,000-126,499										
VITAFOAM	14 : ATQ	24 : 126,500 & above										
VITAFOAM	15 : NTQ	21 : 0-6,499										
VITAFOAM	15 : NTQ	22 : 6,500-34,999										
VITAFOAM	15 : NTQ	23 : 35,000-126,499										
VITAFOAM	15 : NTQ	24 : 126,500 & above										
WAPCO	12 : MLO	21 : 0-6,499	0.987812		0	0.0000	0.0	576,845	10.4	39,170	0.2013	122.3
WAPCO	12 : MLO	22 : 6,500-34,999	0.900494		0	0.0000	0.0	1,776,539	16.7	250,242	0.1622	47.9
WAPCO	12 : MLO	23 : 35,000-126,499	1.402029	50,000	0.0044	0.0	1,829,252	50.3	1,100,285	0.5321	1.4	

Guidance:

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

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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	201303	STANBIC	12 : MLO	21 : 0-6,499	210	401,988	8,854	393,124	0	
NSE	NSE	201303	STANBIC	12 : MLO	22 : 6,500-34,999	86	1,469,645	56,782	1,388,565	0	
NSE	NSE	201303	STANBIC	12 : MLO	23 : 35,000-126,499	128	9,059,988	1,370,669	7,340,600	0	
NSE	NSE	201303	STANBIC	12 : MLO	24 : 126,500 & above	49	16,637,869	3,929,497	12,188,979	0	
NSE	NSE	201303	STANBIC	13 : ITQ	21 : 0-6,499	120	257,035	107,164	117,733	0	
NSE	NSE	201303	STANBIC	13 : ITQ	22 : 6,500-34,999	103	1,980,199	1,171,263	556,918	0	
NSE	NSE	201303	STANBIC	13 : ITQ	23 : 35,000-126,499	195	14,770,904	7,473,234	2,497,878	0	
NSE	NSE	201303	STANBIC	13 : ITQ	24 : 126,500 & above	98	26,072,300	9,910,663	5,050,839	0	
NSE	NSE	201303	STANBIC	14 : ATQ	21 : 0-6,499	80	149,420	57,512	79,574	0	
NSE	NSE	201303	STANBIC	14 : ATQ	22 : 6,500-34,999	45	792,528	466,163	214,814	0	
NSE	NSE	201303	STANBIC	14 : ATQ	23 : 35,000-126,499	134	10,176,573	4,064,780	2,093,228	0	
NSE	NSE	201303	STANBIC	14 : ATQ	24 : 126,500 & above	56	12,828,745	4,117,582	2,194,473	0	
NSE	NSE	201303	STANBIC	15 : NTQ	21 : 0-6,499	18	35,377	10,901	6,502	0	
NSE	NSE	201303	STANBIC	15 : NTQ	22 : 6,500-34,999	39	879,167	663,897	97,287	0	
NSE	NSE	201303	STANBIC	15 : NTQ	23 : 35,000-126,499	154	11,647,871	6,683,952	439,980	0	
NSE	NSE	201303	STANBIC	15 : NTQ	24 : 126,500 & above	103	28,291,145	9,977,536	1,270,036	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	12 : MLO	24 : 126,500 & above	7,406,786	333,386	9,084	-	-	0.4592
WAPCO	13 : ITQ	21 : 0-6,499	10,304	32,919	36,827	87,152	35,050	0.0068
WAPCO	13 : ITQ	22 : 6,500-34,999	103,950	207,894	301,704	249,605	107,576	-0.7154
WAPCO	13 : ITQ	23 : 35,000-126,499	351,659	330,471	91,695	259,586	17,030	-0.1698
WAPCO	13 : ITQ	24 : 126,500 & above	1,896,115	381	179,100	3,000	-	-0.3348
WAPCO	14 : ATQ	21 : 0-6,499	-	7,502	20,806	46,868	24,009	0.2177
WAPCO	14 : ATQ	22 : 6,500-34,999	15,000	126,534	118,797	271,859	107,694	-0.3918
WAPCO	14 : ATQ	23 : 35,000-126,499	-	25,557	43,543	170,729	100,247	-0.1422
WAPCO	14 : ATQ	24 : 126,500 & above	1,171,342	150,707	-	95,000	-	0.0339
WAPCO	15 : NTQ	21 : 0-6,499	5,000	16,536	2,500	5,000	3,124	-0.0900
WAPCO	15 : NTQ	22 : 6,500-34,999	-	-	75,000	88,660	23,100	-0.5089
WAPCO	15 : NTQ	23 : 35,000-126,499	-	-	-	280,317	102,183	-0.7913
WAPCO	15 : NTQ	24 : 126,500 & above	350,000	1,015,832	728,141	-	-	-0.9333
WEMABANK	12 : MLO	21 : 0-6,499	540,535	602	25	8,460	1,250	0.0200
WEMABANK	12 : MLO	22 : 6,500-34,999	3,601,736	138,113	85,689	50,920	55,435	0.0188
WEMABANK	12 : MLO	23 : 35,000-126,499	22,051,019	1,125,443	499,699	1,276,240	394,486	0.0051

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	12 : MLO	24 : 126,500 & above	0.832277	600,000	0.0010	0.0	3,869,672	0.7	3,279,584	0.1330	1.7
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									
WAPCO	15 : NTQ	22 : 6,500-34,999									
WAPCO	15 : NTQ	23 : 35,000-126,499									
WAPCO	15 : NTQ	24 : 126,500 & above									
WEMABANK	12 : MLO	21 : 0-6,499	0.021021	789	0.0100	676.0	547,083	12.4	6,000	0.0850	3101.3
WEMABANK	12 : MLO	22 : 6,500-34,999	0.019297	0	0.0000	0.0	3,866,441	48.1	65,452	0.0092	51.5
WEMABANK	12 : MLO	23 : 35,000-126,499	0.020515	152,000	0.0479	575.1	23,203,562	82.0	2,020,724	0.0107	1.9

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	201303	STERLNBANK	11 : MKT	23 : 35,000-126,499	1	71,037	0	71,037	0
NSE	NSE	201303	STERLNBANK	12 : MLO	21 : 0-6,499	195	461,790	4,422	457,368	0
NSE	NSE	201303	STERLNBANK	12 : MLO	22 : 6,500-34,999	165	2,929,274	41,670	2,887,604	0
NSE	NSE	201303	STERLNBANK	12 : MLO	23 : 35,000-126,499	298	23,127,239	804,623	22,110,492	0
NSE	NSE	201303	STERLNBANK	12 : MLO	24 : 126,500 & above	293	116,085,847	11,361,137	103,507,139	0
NSE	NSE	201303	STERLNBANK	13 : ITQ	21 : 0-6,499	75	205,217	90,519	103,388	0
NSE	NSE	201303	STERLNBANK	13 : ITQ	22 : 6,500-34,999	87	1,655,658	579,717	895,706	0
NSE	NSE	201303	STERLNBANK	13 : ITQ	23 : 35,000-126,499	138	10,742,363	3,979,982	5,512,706	0
NSE	NSE	201303	STERLNBANK	13 : ITQ	24 : 126,500 & above	193	86,375,766	34,314,714	24,053,712	0
NSE	NSE	201303	STERLNBANK	14 : ATQ	21 : 0-6,499	75	189,543	66,216	85,827	0
NSE	NSE	201303	STERLNBANK	14 : ATQ	22 : 6,500-34,999	90	1,574,168	407,516	999,747	0
NSE	NSE	201303	STERLNBANK	14 : ATQ	23 : 35,000-126,499	168	12,552,179	3,774,153	6,952,564	0
NSE	NSE	201303	STERLNBANK	14 : ATQ	24 : 126,500 & above	178	88,331,000	27,593,556	19,029,197	0
NSE	NSE	201303	STERLNBANK	15 : NTQ	21 : 0-6,499	30	99,665	38,453	31,567	0
NSE	NSE	201303	STERLNBANK	15 : NTQ	22 : 6,500-34,999	69	1,348,829	524,000	310,184	0
NSE	NSE	201303	STERLNBANK	15 : NTQ	23 : 35,000-126,499	226	18,385,473	8,605,736	3,454,721	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)
WEMABANK	12 : MLO	24 : 126,500 & above	174,680,057	14,678,361	7,873,025	10,929,139	3,572,488	-0.0043
WEMABANK	13 : ITQ	21 : 0-6,499	2,000	13,624	15,004	35,949	7,065	0.0087
WEMABANK	13 : ITQ	22 : 6,500-34,999	10,000	137,405	126,550	282,773	55,150	-0.0306
WEMABANK	13 : ITQ	23 : 35,000-126,499	288,300	2,091,872	1,431,989	1,633,507	750,573	-0.0191
WEMABANK	13 : ITQ	24 : 126,500 & above	3,150,000	7,258,958	3,931,351	5,546,512	2,587,802	0.0224
WEMABANK	14 : ATQ	21 : 0-6,499	-	12,825	23,465	20,340	7,800	-0.0186
WEMABANK	14 : ATQ	22 : 6,500-34,999	15,000	181,318	283,893	560,198	242,839	-0.0221
WEMABANK	14 : ATQ	23 : 35,000-126,499	762,587	1,586,047	2,794,427	4,085,445	1,034,507	-0.0226
WEMABANK	14 : ATQ	24 : 126,500 & above	772,550	5,236,066	9,618,085	14,245,521	4,728,006	-0.0133
WEMABANK	15 : NTQ	21 : 0-6,499	-	7,706	11,500	7,055	6,000	0.0209
WEMABANK	15 : NTQ	22 : 6,500-34,999	-	42,178	48,003	131,653	55,208	-0.0228
WEMABANK	15 : NTQ	23 : 35,000-126,499	-	200,000	918,241	2,077,360	1,055,668	-0.0112
WEMABANK	15 : NTQ	24 : 126,500 & above	3,561,052	2,149,521	4,808,583	16,052,041	7,526,595	0.0011
ZENITHBANK	11 : MKT	22 : 6,500-34,999	76,919	-	-	-	-	0.0487
ZENITHBANK	11 : MKT	23 : 35,000-126,499	75,000	-	-	-	-	0.0200
ZENITHBANK	11 : MKT	24 : 126,500 & above	92,278	100,000	-	-	-	0.0387

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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)	
WEMABANK	12 : MLO	24 : 126,500 & above	0.032097		0	0.0000	0.0	158,213,423	166.0	56,173,072	0.0172	66.1
WEMABANK	13 : ITQ	21 : 0-6,499										
WEMABANK	13 : ITQ	22 : 6,500-34,999										
WEMABANK	13 : ITQ	23 : 35,000-126,499										
WEMABANK	13 : ITQ	24 : 126,500 & above										
WEMABANK	14 : ATQ	21 : 0-6,499										
WEMABANK	14 : ATQ	22 : 6,500-34,999										
WEMABANK	14 : ATQ	23 : 35,000-126,499										
WEMABANK	14 : ATQ	24 : 126,500 & above										
WEMABANK	15 : NTQ	21 : 0-6,499										
WEMABANK	15 : NTQ	22 : 6,500-34,999										
WEMABANK	15 : NTQ	23 : 35,000-126,499										
WEMABANK	15 : NTQ	24 : 126,500 & above										
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.015351		0	0.0000	0.0	76,919	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.030000		0	0.0000	0.0	75,000	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	24 : 126,500 & above	0.011277		0	0.0000	0.0	192,278	7.6	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	201303	STERLN BANK	15 : NTQ	24 : 126,500 & above	493	286,634,261	80,092,147	23,581,105	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)
ZENITHBANK	12 : MLO	21 : 0-6,499	3,419,053	54,947	78,339	54,515	6,144	0.0273
ZENITHBANK	12 : MLO	22 : 6,500-34,999	12,772,373	446,672	426,128	219,726	21,906	0.0245
ZENITHBANK	12 : MLO	23 : 35,000-126,499	52,770,483	3,504,169	2,017,229	1,706,796	10,576	0.0265
ZENITHBANK	12 : MLO	24 : 126,500 & above	361,265,719	8,193,405	11,179,894	5,173,076	2,102,440	0.0565
ZENITHBANK	13 : ITQ	21 : 0-6,499	42,575	136,509	267,114	125,326	28,560	-0.0311
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	263,617	824,660	1,010,100	793,084	132,100	-0.0205
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	1,033,764	3,163,790	4,554,010	4,749,367	1,126,378	-0.0353
ZENITHBANK	13 : ITQ	24 : 126,500 & above	42,641,012	3,834,245	5,475,238	4,041,581	726,291	0.0186
ZENITHBANK	14 : ATQ	21 : 0-6,499	19,118	141,051	256,080	319,551	51,384	-0.0105
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	187,022	1,135,557	1,645,290	1,631,009	439,689	-0.0371
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	1,160,805	5,123,097	7,770,943	8,495,796	2,522,991	-0.0302
ZENITHBANK	14 : ATQ	24 : 126,500 & above	20,263,442	8,531,572	6,792,436	9,152,158	4,060,077	-0.0305
ZENITHBANK	15 : NTQ	21 : 0-6,499	-	4,000	48,397	125,100	59,904	-0.0007
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	25,000	155,789	410,259	1,313,586	406,907	-0.0283
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	50,025	2,510,565	2,175,263	7,639,513	2,978,621	-0.0342
ZENITHBANK	15 : NTQ	24 : 126,500 & above	17,302,853	24,511,824	5,713,570	12,773,418	7,705,697	-0.0941

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-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	12 : MLO	21 : 0-6,499	0.039471	17,175	0.1595	864.6	3,529,305	16.4	66,520	0.0108	63.8	
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.049112	52,257	0.0498	315.9	12,928,702	56.2	975,201	0.0156	19.9	
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.052459	301,687	0.0433	198.3	50,578,531	32.8	9,202,606	0.0197	8.8	
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.127513	0	0.0000	0.0	232,001,890	33.6	155,965,454	0.0745	24.8	
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										
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	201303	TRANSCORP	11 : MKT	22 : 6,500-34,999	1	14,660	0	14,660	0	
NSE	NSE	201303	TRANSCORP	11 : MKT	23 : 35,000-126,499	1	49,877	0	49,877	0	
NSE	NSE	201303	TRANSCORP	11 : MKT	24 : 126,500 & above	1	183,949	94,249	89,700	0	
NSE	NSE	201303	TRANSCORP	12 : MLO	21 : 0-6,499	309	940,233	9,656	930,577	0	
NSE	NSE	201303	TRANSCORP	12 : MLO	22 : 6,500-34,999	373	6,588,635	68,246	6,520,389	0	
NSE	NSE	201303	TRANSCORP	12 : MLO	23 : 35,000-126,499	405	31,211,346	997,303	30,005,543	0	
NSE	NSE	201303	TRANSCORP	12 : MLO	24 : 126,500 & above	659	449,883,813	47,236,379	392,465,141	0	
NSE	NSE	201303	TRANSCORP	13 : ITQ	21 : 0-6,499	42	130,913	30,485	94,228	0	
NSE	NSE	201303	TRANSCORP	13 : ITQ	22 : 6,500-34,999	67	1,220,589	334,210	846,379	0	
NSE	NSE	201303	TRANSCORP	13 : ITQ	23 : 35,000-126,499	92	6,763,003	1,761,367	4,384,636	0	
NSE	NSE	201303	TRANSCORP	13 : ITQ	24 : 126,500 & above	204	111,012,236	40,654,057	42,484,477	0	
NSE	NSE	201303	TRANSCORP	14 : ATQ	21 : 0-6,499	131	425,203	99,895	298,224	0	
NSE	NSE	201303	TRANSCORP	14 : ATQ	22 : 6,500-34,999	186	3,232,993	915,864	2,114,349	0	
NSE	NSE	201303	TRANSCORP	14 : ATQ	23 : 35,000-126,499	236	18,323,080	5,862,835	10,756,212	0	
NSE	NSE	201303	TRANSCORP	14 : ATQ	24 : 126,500 & above	476	283,982,973	96,510,818	126,543,546	0	
NSE	NSE	201303	TRANSCORP	15 : NTQ	21 : 0-6,499	52	176,071	49,253	48,762	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	201303	TRANSCORP	15 : NTQ	22 : 6,500-34,999	172	3,467,662	1,479,249	932,344	0
NSE	NSE	201303	TRANSCORP	15 : NTQ	23 : 35,000-126,499	448	37,083,015	14,079,683	5,731,957	0
NSE	NSE	201303	TRANSCORP	15 : NTQ	24 : 126,500 & above	1,296	920,472,866	364,192,952	115,535,177	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	201303	UACN	11 : MKT	21 : 0-6,499	1	517	0	517	0
NSE	NSE	201303	UACN	12 : MLO	21 : 0-6,499	472	734,204	29,599	704,256	0
NSE	NSE	201303	UACN	12 : MLO	22 : 6,500-34,999	155	2,612,936	449,154	2,131,533	0
NSE	NSE	201303	UACN	12 : MLO	23 : 35,000-126,499	88	5,742,918	1,886,090	3,673,774	0
NSE	NSE	201303	UACN	12 : MLO	24 : 126,500 & above	18	3,477,035	1,303,226	1,920,947	0
NSE	NSE	201303	UACN	13 : ITQ	21 : 0-6,499	230	462,080	172,655	222,835	0
NSE	NSE	201303	UACN	13 : ITQ	22 : 6,500-34,999	227	4,041,585	2,444,972	736,143	0
NSE	NSE	201303	UACN	13 : ITQ	23 : 35,000-126,499	217	14,308,946	10,039,434	1,981,483	0
NSE	NSE	201303	UACN	13 : ITQ	24 : 126,500 & above	63	13,609,704	11,414,653	79,802	0
NSE	NSE	201303	UACN	14 : ATQ	21 : 0-6,499	227	522,179	194,406	190,904	0
NSE	NSE	201303	UACN	14 : ATQ	22 : 6,500-34,999	149	2,641,346	861,425	509,656	0
NSE	NSE	201303	UACN	14 : ATQ	23 : 35,000-126,499	83	5,518,051	2,985,104	946,943	0
NSE	NSE	201303	UACN	14 : ATQ	24 : 126,500 & above	13	2,882,248	756,606	68,343	0
NSE	NSE	201303	UACN	15 : NTQ	21 : 0-6,499	73	217,639	96,822	41,771	0
NSE	NSE	201303	UACN	15 : NTQ	22 : 6,500-34,999	144	2,759,580	1,294,446	286,759	0
NSE	NSE	201303	UACN	15 : NTQ	23 : 35,000-126,499	90	5,971,093	2,451,939	495,198	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	201303	UACN	15 : NTQ	24 : 126,500 & above	16	3,193,260	1,646,935	528,905	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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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	201303	UAC-PROP	12 : MLO	21 : 0-6,499	103	211,391	2,396	208,430	0	
NSE	NSE	201303	UAC-PROP	12 : MLO	22 : 6,500-34,999	43	761,539	38,006	644,475	0	
NSE	NSE	201303	UAC-PROP	12 : MLO	23 : 35,000-126,499	36	2,137,241	321,537	1,651,031	0	
NSE	NSE	201303	UAC-PROP	12 : MLO	24 : 126,500 & above	8	1,774,002	20,875	1,753,127	0	
NSE	NSE	201303	UAC-PROP	13 : ITQ	21 : 0-6,499	105	243,731	91,309	88,295	0	
NSE	NSE	201303	UAC-PROP	13 : ITQ	22 : 6,500-34,999	121	2,038,244	867,502	463,393	0	
NSE	NSE	201303	UAC-PROP	13 : ITQ	23 : 35,000-126,499	44	2,764,676	953,938	768,746	0	
NSE	NSE	201303	UAC-PROP	13 : ITQ	24 : 126,500 & above	5	1,079,000	485,000	388,627	0	
NSE	NSE	201303	UAC-PROP	14 : ATQ	21 : 0-6,499	82	154,863	86,263	31,821	0	
NSE	NSE	201303	UAC-PROP	14 : ATQ	22 : 6,500-34,999	58	905,613	449,802	47,114	0	
NSE	NSE	201303	UAC-PROP	14 : ATQ	23 : 35,000-126,499	39	2,522,831	875,278	339,235	0	
NSE	NSE	201303	UAC-PROP	14 : ATQ	24 : 126,500 & above	8	1,835,363	16,000	307,368	0	
NSE	NSE	201303	UAC-PROP	15 : NTQ	21 : 0-6,499	16	48,267	25,975	3,942	0	
NSE	NSE	201303	UAC-PROP	15 : NTQ	22 : 6,500-34,999	32	532,721	195,538	69,481	0	
NSE	NSE	201303	UAC-PROP	15 : NTQ	23 : 35,000-126,499	35	2,417,111	847,981	398,140	0	
NSE	NSE	201303	UAC-PROP	15 : NTQ	24 : 126,500 & above	2	400,000	0	0	0	

Guidance:

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

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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	201303	UBA	11 : MKT	21 : 0-6,499	2	6,467	0	6,467	0
NSE	NSE	201303	UBA	11 : MKT	22 : 6,500-34,999	1	10,496	0	10,496	0
NSE	NSE	201303	UBA	12 : MLO	21 : 0-6,499	1,277	3,046,999	48,681	2,993,569	0
NSE	NSE	201303	UBA	12 : MLO	22 : 6,500-34,999	984	16,878,722	303,679	16,518,121	0
NSE	NSE	201303	UBA	12 : MLO	23 : 35,000-126,499	993	70,733,705	3,679,633	66,543,648	0
NSE	NSE	201303	UBA	12 : MLO	24 : 126,500 & above	829	594,045,034	47,616,389	537,324,987	0
NSE	NSE	201303	UBA	13 : ITQ	21 : 0-6,499	215	526,987	107,459	408,050	0
NSE	NSE	201303	UBA	13 : ITQ	22 : 6,500-34,999	261	4,690,243	1,234,352	3,218,392	0
NSE	NSE	201303	UBA	13 : ITQ	23 : 35,000-126,499	302	21,193,090	6,398,103	12,213,081	0
NSE	NSE	201303	UBA	13 : ITQ	24 : 126,500 & above	197	98,115,209	35,900,071	50,984,585	0
NSE	NSE	201303	UBA	14 : ATQ	21 : 0-6,499	449	1,189,088	276,038	884,367	0
NSE	NSE	201303	UBA	14 : ATQ	22 : 6,500-34,999	474	8,273,961	2,454,614	5,271,965	0
NSE	NSE	201303	UBA	14 : ATQ	23 : 35,000-126,499	555	39,805,876	11,534,413	25,479,082	0
NSE	NSE	201303	UBA	14 : ATQ	24 : 126,500 & above	488	388,853,186	57,819,845	182,616,542	0
NSE	NSE	201303	UBA	15 : NTQ	21 : 0-6,499	258	723,127	349,049	324,000	0
NSE	NSE	201303	UBA	15 : NTQ	22 : 6,500-34,999	491	8,957,361	5,029,104	2,660,328	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	201303	UBA	15 : NTQ	23 : 35,000-126,499	788	57,570,566	27,446,172	19,415,842	0
NSE	NSE	201303	UBA	15 : NTQ	24 : 126,500 & above	713	538,981,022	208,472,745	120,994,368	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	201303	UBN	11 : MKT	21 : 0-6,499	5	198	0	198	0	
NSE	NSE	201303	UBN	12 : MLO	21 : 0-6,499	766	1,255,300	11,425	1,240,385	0	
NSE	NSE	201303	UBN	12 : MLO	22 : 6,500-34,999	225	3,462,588	224,364	3,166,188	0	
NSE	NSE	201303	UBN	12 : MLO	23 : 35,000-126,499	157	10,402,125	1,179,711	8,677,743	0	
NSE	NSE	201303	UBN	12 : MLO	24 : 126,500 & above	76	44,050,979	6,029,292	33,034,593	0	
NSE	NSE	201303	UBN	13 : ITQ	21 : 0-6,499	168	314,341	93,435	207,801	0	
NSE	NSE	201303	UBN	13 : ITQ	22 : 6,500-34,999	117	2,086,656	843,089	763,553	0	
NSE	NSE	201303	UBN	13 : ITQ	23 : 35,000-126,499	150	10,876,952	4,964,457	3,171,490	0	
NSE	NSE	201303	UBN	13 : ITQ	24 : 126,500 & above	113	31,497,466	15,463,298	5,062,842	0	
NSE	NSE	201303	UBN	14 : ATQ	21 : 0-6,499	228	375,435	189,151	169,632	0	
NSE	NSE	201303	UBN	14 : ATQ	22 : 6,500-34,999	180	3,834,988	2,184,460	927,798	0	
NSE	NSE	201303	UBN	14 : ATQ	23 : 35,000-126,499	180	12,915,106	6,338,455	3,142,232	0	
NSE	NSE	201303	UBN	14 : ATQ	24 : 126,500 & above	149	46,593,535	17,747,553	10,699,993	0	
NSE	NSE	201303	UBN	15 : NTQ	21 : 0-6,499	69	136,909	63,955	27,889	0	
NSE	NSE	201303	UBN	15 : NTQ	22 : 6,500-34,999	99	1,915,983	927,276	349,791	0	
NSE	NSE	201303	UBN	15 : NTQ	23 : 35,000-126,499	167	11,991,832	4,804,162	1,509,425	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	201303	UBN	15 : NTQ	24 : 126,500 & above	84	24,622,030	6,179,796	3,831,761	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	201303	UNILEVER	12 : MLO	21 : 0-6,499	472	935,836	29,703	906,133	0
NSE	NSE	201303	UNILEVER	12 : MLO	22 : 6,500-34,999	230	3,824,200	667,794	3,020,190	0
NSE	NSE	201303	UNILEVER	12 : MLO	23 : 35,000-126,499	68	4,504,505	1,802,626	2,576,781	0
NSE	NSE	201303	UNILEVER	12 : MLO	24 : 126,500 & above	6	2,461,725	328,411	2,133,314	0
NSE	NSE	201303	UNILEVER	13 : ITQ	21 : 0-6,499	298	706,435	367,069	276,395	0
NSE	NSE	201303	UNILEVER	13 : ITQ	22 : 6,500-34,999	504	8,391,881	4,841,349	1,232,281	0
NSE	NSE	201303	UNILEVER	13 : ITQ	23 : 35,000-126,499	234	14,488,005	11,141,728	1,282,923	0
NSE	NSE	201303	UNILEVER	13 : ITQ	24 : 126,500 & above	12	2,880,000	1,633,876	46,274	0
NSE	NSE	201303	UNILEVER	14 : ATQ	21 : 0-6,499	244	504,831	206,746	244,217	0
NSE	NSE	201303	UNILEVER	14 : ATQ	22 : 6,500-34,999	288	4,583,368	1,832,053	848,579	0
NSE	NSE	201303	UNILEVER	14 : ATQ	23 : 35,000-126,499	66	4,318,499	2,383,536	483,937	0
NSE	NSE	201303	UNILEVER	14 : ATQ	24 : 126,500 & above	5	2,075,764	0	1,469,493	0
NSE	NSE	201303	UNILEVER	15 : NTQ	21 : 0-6,499	61	168,313	105,107	28,659	0
NSE	NSE	201303	UNILEVER	15 : NTQ	22 : 6,500-34,999	229	4,116,269	1,582,293	329,813	0
NSE	NSE	201303	UNILEVER	15 : NTQ	23 : 35,000-126,499	127	7,106,601	3,476,892	234,396	0
NSE	NSE	201303	UNILEVER	15 : NTQ	24 : 126,500 & above	5	785,000	350,000	156,950	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	201303	UNITYBNK	12 : MLO	21 : 0-6,499	140	384,277	10,009	374,268	0	
NSE	NSE	201303	UNITYBNK	12 : MLO	22 : 6,500-34,999	258	4,864,211	54,689	4,756,776	0	
NSE	NSE	201303	UNITYBNK	12 : MLO	23 : 35,000-126,499	394	29,737,297	1,199,042	28,064,564	0	
NSE	NSE	201303	UNITYBNK	12 : MLO	24 : 126,500 & above	635	650,199,947	124,926,081	413,306,256	0	
NSE	NSE	201303	UNITYBNK	13 : ITQ	21 : 0-6,499	22	64,077	6,855	53,222	0	
NSE	NSE	201303	UNITYBNK	13 : ITQ	22 : 6,500-34,999	29	628,897	46,945	548,749	0	
NSE	NSE	201303	UNITYBNK	13 : ITQ	23 : 35,000-126,499	63	4,948,558	1,516,486	2,727,922	0	
NSE	NSE	201303	UNITYBNK	13 : ITQ	24 : 126,500 & above	147	102,660,643	27,895,959	47,423,357	0	
NSE	NSE	201303	UNITYBNK	14 : ATQ	21 : 0-6,499	58	204,550	65,468	122,682	0	
NSE	NSE	201303	UNITYBNK	14 : ATQ	22 : 6,500-34,999	111	2,255,807	832,521	1,372,286	0	
NSE	NSE	201303	UNITYBNK	14 : ATQ	23 : 35,000-126,499	208	15,939,950	5,044,235	8,799,185	0	
NSE	NSE	201303	UNITYBNK	14 : ATQ	24 : 126,500 & above	485	275,347,175	97,764,690	112,179,058	0	
NSE	NSE	201303	UNITYBNK	15 : NTQ	21 : 0-6,499	19	46,163	12,724	9,907	0	
NSE	NSE	201303	UNITYBNK	15 : NTQ	22 : 6,500-34,999	123	2,517,125	1,098,323	571,715	0	
NSE	NSE	201303	UNITYBNK	15 : NTQ	23 : 35,000-126,499	394	29,277,450	11,917,137	4,469,501	0	
NSE	NSE	201303	UNITYBNK	15 : NTQ	24 : 126,500 & above	1,194	1,321,501,900	325,033,315	98,821,494	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	201303	VITAFOAM	12 : MLO	21 : 0-6,499	106	227,803	3,824	223,979	0	
NSE	NSE	201303	VITAFOAM	12 : MLO	22 : 6,500-34,999	99	1,722,799	255,194	1,432,011	0	
NSE	NSE	201303	VITAFOAM	12 : MLO	23 : 35,000-126,499	57	3,546,021	578,147	2,777,093	0	
NSE	NSE	201303	VITAFOAM	12 : MLO	24 : 126,500 & above	15	3,926,885	1,135,885	2,652,615	0	
NSE	NSE	201303	VITAFOAM	13 : ITQ	21 : 0-6,499	77	204,657	74,725	98,211	0	
NSE	NSE	201303	VITAFOAM	13 : ITQ	22 : 6,500-34,999	112	2,043,376	814,472	854,995	0	
NSE	NSE	201303	VITAFOAM	13 : ITQ	23 : 35,000-126,499	46	3,202,951	1,176,173	585,650	0	
NSE	NSE	201303	VITAFOAM	13 : ITQ	24 : 126,500 & above	21	5,701,885	2,803,370	346,807	0	
NSE	NSE	201303	VITAFOAM	14 : ATQ	21 : 0-6,499	56	150,656	59,220	68,211	0	
NSE	NSE	201303	VITAFOAM	14 : ATQ	22 : 6,500-34,999	118	2,255,188	970,033	698,343	0	
NSE	NSE	201303	VITAFOAM	14 : ATQ	23 : 35,000-126,499	42	2,713,781	734,284	640,196	0	
NSE	NSE	201303	VITAFOAM	14 : ATQ	24 : 126,500 & above	11	5,501,000	516,000	37,500	0	
NSE	NSE	201303	VITAFOAM	15 : NTQ	21 : 0-6,499	36	125,239	54,767	17,980	0	
NSE	NSE	201303	VITAFOAM	15 : NTQ	22 : 6,500-34,999	77	1,470,975	587,500	69,800	0	
NSE	NSE	201303	VITAFOAM	15 : NTQ	23 : 35,000-126,499	77	5,494,225	1,086,819	255,376	0	
NSE	NSE	201303	VITAFOAM	15 : NTQ	24 : 126,500 & above	25	7,635,370	2,406,485	1,553,454	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	201303	WAPCO	12 : MLO	21 : 0-6,499	357	641,028	21,852	616,015	0	
NSE	NSE	201303	WAPCO	12 : MLO	22 : 6,500-34,999	160	2,480,537	443,572	2,026,781	0	
NSE	NSE	201303	WAPCO	12 : MLO	23 : 35,000-126,499	62	3,885,582	764,922	2,979,537	0	
NSE	NSE	201303	WAPCO	12 : MLO	24 : 126,500 & above	14	8,002,942	253,686	7,749,256	0	
NSE	NSE	201303	WAPCO	13 : ITQ	21 : 0-6,499	393	1,063,183	712,999	219,594	0	
NSE	NSE	201303	WAPCO	13 : ITQ	22 : 6,500-34,999	547	10,251,973	6,872,662	1,026,102	0	
NSE	NSE	201303	WAPCO	13 : ITQ	23 : 35,000-126,499	330	22,382,180	17,044,218	1,150,861	0	
NSE	NSE	201303	WAPCO	13 : ITQ	24 : 126,500 & above	75	15,881,130	11,977,012	2,078,596	0	
NSE	NSE	201303	WAPCO	14 : ATQ	21 : 0-6,499	217	528,501	287,903	127,398	0	
NSE	NSE	201303	WAPCO	14 : ATQ	22 : 6,500-34,999	314	5,376,095	3,300,246	745,483	0	
NSE	NSE	201303	WAPCO	14 : ATQ	23 : 35,000-126,499	102	7,167,217	4,161,473	342,076	0	
NSE	NSE	201303	WAPCO	14 : ATQ	24 : 126,500 & above	24	6,056,972	2,009,725	1,417,049	0	
NSE	NSE	201303	WAPCO	15 : NTQ	21 : 0-6,499	136	428,717	261,785	34,660	0	
NSE	NSE	201303	WAPCO	15 : NTQ	22 : 6,500-34,999	263	4,536,795	2,979,796	223,760	0	
NSE	NSE	201303	WAPCO	15 : NTQ	23 : 35,000-126,499	144	9,188,213	4,729,061	530,000	0	
NSE	NSE	201303	WAPCO	15 : NTQ	24 : 126,500 & above	29	8,798,734	2,155,009	2,093,973	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	201303	WEMABANK	12 : MLO	21 : 0-6,499	268	566,670	12,648	553,872	0
NSE	NSE	201303	WEMABANK	12 : MLO	22 : 6,500-34,999	237	4,152,037	175,624	3,931,893	0
NSE	NSE	201303	WEMABANK	12 : MLO	23 : 35,000-126,499	374	27,656,771	1,756,808	25,376,286	0
NSE	NSE	201303	WEMABANK	12 : MLO	24 : 126,500 & above	457	269,254,361	50,845,633	214,386,495	0
NSE	NSE	201303	WEMABANK	13 : ITQ	21 : 0-6,499	50	131,855	45,740	78,515	0
NSE	NSE	201303	WEMABANK	13 : ITQ	22 : 6,500-34,999	70	1,166,937	484,892	619,378	0
NSE	NSE	201303	WEMABANK	13 : ITQ	23 : 35,000-126,499	155	11,897,390	3,274,484	7,003,799	0
NSE	NSE	201303	WEMABANK	13 : ITQ	24 : 126,500 & above	137	57,554,841	24,555,062	26,081,879	0
NSE	NSE	201303	WEMABANK	14 : ATQ	21 : 0-6,499	70	191,679	85,871	95,858	0
NSE	NSE	201303	WEMABANK	14 : ATQ	22 : 6,500-34,999	135	2,490,541	844,607	1,496,461	0
NSE	NSE	201303	WEMABANK	14 : ATQ	23 : 35,000-126,499	299	20,364,226	5,699,005	11,720,889	0
NSE	NSE	201303	WEMABANK	14 : ATQ	24 : 126,500 & above	240	100,228,734	40,628,455	44,911,629	0
NSE	NSE	201303	WEMABANK	15 : NTQ	21 : 0-6,499	51	139,606	68,482	44,925	0
NSE	NSE	201303	WEMABANK	15 : NTQ	22 : 6,500-34,999	101	1,943,200	925,893	471,557	0
NSE	NSE	201303	WEMABANK	15 : NTQ	23 : 35,000-126,499	312	24,369,240	11,526,638	5,893,969	0
NSE	NSE	201303	WEMABANK	15 : NTQ	24 : 126,500 & above	512	280,007,364	136,044,693	41,258,323	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: March 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	201303	ZENITHBANK	11 : MKT	22 : 6,500-34,999	4	76,919	0	76,919	0
NSE	NSE	201303	ZENITHBANK	11 : MKT	23 : 35,000-126,499	1	75,000	0	75,000	0
NSE	NSE	201303	ZENITHBANK	11 : MKT	24 : 126,500 & above	2	387,722	195,444	192,278	0
NSE	NSE	201303	ZENITHBANK	12 : MLO	21 : 0-6,499	1,600	3,654,217	32,441	3,613,000	0
NSE	NSE	201303	ZENITHBANK	12 : MLO	22 : 6,500-34,999	881	14,433,494	434,630	13,956,160	0
NSE	NSE	201303	ZENITHBANK	12 : MLO	23 : 35,000-126,499	921	66,661,011	5,797,167	60,082,824	0
NSE	NSE	201303	ZENITHBANK	12 : MLO	24 : 126,500 & above	566	440,454,038	35,394,829	387,967,344	0
NSE	NSE	201303	ZENITHBANK	13 : ITQ	21 : 0-6,499	348	892,209	234,815	629,657	0
NSE	NSE	201303	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	316	5,610,969	2,225,827	3,100,049	0
NSE	NSE	201303	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	471	34,385,512	14,955,214	15,321,655	0
NSE	NSE	201303	ZENITHBANK	13 : ITQ	24 : 126,500 & above	180	100,728,471	31,114,437	57,393,677	0
NSE	NSE	201303	ZENITHBANK	14 : ATQ	21 : 0-6,499	547	1,299,359	449,260	812,129	0
NSE	NSE	201303	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	486	8,920,502	2,836,638	5,402,735	0
NSE	NSE	201303	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	702	53,885,453	21,130,465	26,539,795	0
NSE	NSE	201303	ZENITHBANK	14 : ATQ	24 : 126,500 & above	276	126,748,508	42,513,845	51,622,873	0
NSE	NSE	201303	ZENITHBANK	15 : NTQ	21 : 0-6,499	294	784,045	374,785	308,509	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

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NSE	NSE	201303	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	437	7,984,268	4,576,041	2,635,191	0
NSE	NSE	201303	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	890	67,571,355	39,683,949	18,273,074	0
NSE	NSE	201303	ZENITHBANK	15 : NTQ	24 : 126,500 & above	455	242,906,224	96,580,721	75,647,997	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.