

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

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Market Execution Quality Detail: November 2012

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201211	7UP	11 : MKT	21 : 0-6,499	2	342	0	342	0
NSE	NSE	201211	7UP	12 : MLO	21 : 0-6,499	183	215,949	6,878	207,528	0
NSE	NSE	201211	7UP	12 : MLO	22 : 6,500-34,999	24	286,344	14,187	261,243	0
NSE	NSE	201211	7UP	12 : MLO	23 : 35,000-126,499	11	663,097	119,556	410,972	0
NSE	NSE	201211	7UP	12 : MLO	24 : 126,500 & above	1	207,000	0	0	0
NSE	NSE	201211	7UP	13 : ITQ	21 : 0-6,499	83	156,638	47,019	31,274	0
NSE	NSE	201211	7UP	13 : ITQ	22 : 6,500-34,999	53	891,300	291,835	90,953	0
NSE	NSE	201211	7UP	13 : ITQ	23 : 35,000-126,499	19	1,292,978	651,705	100,585	0
NSE	NSE	201211	7UP	13 : ITQ	24 : 126,500 & above	2	320,000	320,000	0	0
NSE	NSE	201211	7UP	14 : ATQ	21 : 0-6,499	83	131,296	32,962	23,202	0
NSE	NSE	201211	7UP	14 : ATQ	22 : 6,500-34,999	27	398,560	87,802	46,783	0
NSE	NSE	201211	7UP	14 : ATQ	23 : 35,000-126,499	9	611,280	392,187	39,518	0
NSE	NSE	201211	7UP	14 : ATQ	24 : 126,500 & above	1	140,000	140,000	0	0
NSE	NSE	201211	7UP	15 : NTQ	21 : 0-6,499	13	28,331	3,376	0	0
NSE	NSE	201211	7UP	15 : NTQ	22 : 6,500-34,999	20	272,802	124,240	11,723	0
NSE	NSE	201211	7UP	15 : NTQ	23 : 35,000-126,499	2	82,187	42,187	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)
7UP	11 : MKT	21 : 0-6,499	342	-	-	-	-	0.5385
7UP	12 : MLO	21 : 0-6,499	186,955	10,232	1,617	8,490	234	0.8346
7UP	12 : MLO	22 : 6,500-34,999	238,790	-	-	8,169	14,284	0.7073
7UP	12 : MLO	23 : 35,000-126,499	369,584	-	1,560	2,096	8,275	0.5266
7UP	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0000
7UP	13 : ITQ	21 : 0-6,499	-	-	7,801	12,534	7,278	-0.3756
7UP	13 : ITQ	22 : 6,500-34,999	-	251	20,380	650	19,536	-0.8883
7UP	13 : ITQ	23 : 35,000-126,499	-	-	-	11,555	-	-0.9443
7UP	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
7UP	14 : ATQ	21 : 0-6,499	-	3,322	1,400	9,887	2,725	-0.2989
7UP	14 : ATQ	22 : 6,500-34,999	-	-	-	46,783	-	-0.5165
7UP	14 : ATQ	23 : 35,000-126,499	39,518	-	-	-	-	-0.9700
7UP	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
7UP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
7UP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-1.4808
7UP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	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	11 : MKT	21 : 0-6,499	0.920000		0	0.0000	0.0	342	0.0	0	0.0000	0.0
7UP	12 : MLO	21 : 0-6,499	0.973260		0	0.0000	0.0	181,054	46.7	26,474	0.1754	0.0
7UP	12 : MLO	22 : 6,500-34,999	0.736213		0	0.0000	0.0	241,243	148.1	20,000	0.0099	0.0
7UP	12 : MLO	23 : 35,000-126,499	0.675850		0	0.0000	0.0	360,972	678.4	50,000	0.2804	0.0
7UP	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	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										

Guidance:

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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	201211	7UP	15 : NTQ	24 : 126,500 & above	2	400,000	0	0	0
NSE	NSE	201211	ACADEMY	12 : MLO	21 : 0-6,499	5	15,142	0	15,142	0
NSE	NSE	201211	ACADEMY	12 : MLO	22 : 6,500-34,999	1	8,000	0	8,000	0
NSE	NSE	201211	ACADEMY	12 : MLO	23 : 35,000-126,499	5	315,000	0	262,000	0
NSE	NSE	201211	ACADEMY	12 : MLO	24 : 126,500 & above	1	200,000	63,844	136,156	0
NSE	NSE	201211	ACADEMY	14 : ATQ	23 : 35,000-126,499	3	300,000	0	104,833	0
NSE	NSE	201211	ACCESS	11 : MKT	21 : 0-6,499	7	6,987	0	6,987	0
NSE	NSE	201211	ACCESS	11 : MKT	22 : 6,500-34,999	4	40,679	7,644	33,035	0
NSE	NSE	201211	ACCESS	11 : MKT	23 : 35,000-126,499	5	500,000	0	500,000	0
NSE	NSE	201211	ACCESS	11 : MKT	24 : 126,500 & above	1	250,000	0	250,000	0
NSE	NSE	201211	ACCESS	12 : MLO	21 : 0-6,499	1,140	2,383,561	24,800	2,358,761	0
NSE	NSE	201211	ACCESS	12 : MLO	22 : 6,500-34,999	697	11,701,253	260,906	11,410,972	0
NSE	NSE	201211	ACCESS	12 : MLO	23 : 35,000-126,499	568	41,031,260	1,751,087	39,126,940	0
NSE	NSE	201211	ACCESS	12 : MLO	24 : 126,500 & above	535	286,243,067	31,697,774	251,327,955	0
NSE	NSE	201211	ACCESS	13 : ITQ	21 : 0-6,499	197	510,246	137,798	365,103	0
NSE	NSE	201211	ACCESS	13 : ITQ	22 : 6,500-34,999	162	2,908,908	978,472	1,605,346	0

Guidance:

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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)
7UP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ACADEMY	12 : MLO	21 : 0-6,499	15,142	-	-	-	-	0.0594
ACADEMY	12 : MLO	22 : 6,500-34,999	8,000	-	-	-	-	0.0000
ACADEMY	12 : MLO	23 : 35,000-126,499	262,000	-	-	-	-	0.0000
ACADEMY	12 : MLO	24 : 126,500 & above	136,156	-	-	-	-	0.0000
ACADEMY	14 : ATQ	23 : 35,000-126,499	-	-	101,000	3,750	-	-0.1923
ACCESS	11 : MKT	21 : 0-6,499	6,987	-	-	-	-	0.0480
ACCESS	11 : MKT	22 : 6,500-34,999	33,035	-	-	-	-	0.0383
ACCESS	11 : MKT	23 : 35,000-126,499	500,000	-	-	-	-	0.0620
ACCESS	11 : MKT	24 : 126,500 & above	250,000	-	-	-	-	0.0400
ACCESS	12 : MLO	21 : 0-6,499	2,266,058	12,525	19,235	52,201	8,742	0.0249
ACCESS	12 : MLO	22 : 6,500-34,999	10,467,638	287,786	281,456	270,311	85,213	0.0189
ACCESS	12 : MLO	23 : 35,000-126,499	35,205,691	1,318,848	1,353,189	1,053,025	121,187	0.0139
ACCESS	12 : MLO	24 : 126,500 & above	222,834,590	8,436,395	10,447,117	8,113,915	1,221,608	0.0192
ACCESS	13 : ITQ	21 : 0-6,499	9,350	61,367	122,760	143,403	15,076	-0.0179
ACCESS	13 : ITQ	22 : 6,500-34,999	137,103	374,352	566,786	378,645	70,915	-0.0240

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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)	
7UP	15 : NTQ	24 : 126,500 & above										
ACADEMY	12 : MLO	21 : 0-6,499	0.059437		0	0.0000	0.0	15,142	0.0	0	0.0000	0.0
ACADEMY	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	8,000	0.0	0	0.0000	0.0
ACADEMY	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	262,000	0.0	0	0.0000	0.0
ACADEMY	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	136,156	0.0	0	0.0000	0.0
ACADEMY	14 : ATQ	23 : 35,000-126,499										
ACCESS	11 : MKT	21 : 0-6,499	0.035335		0	0.0000	0.0	6,987	0.0	0	0.0000	0.0
ACCESS	11 : MKT	22 : 6,500-34,999	0.029419		0	0.0000	0.0	33,035	0.0	0	0.0000	0.0
ACCESS	11 : MKT	23 : 35,000-126,499	0.032000		0	0.0000	0.0	500,000	0.0	0	0.0000	0.0
ACCESS	11 : MKT	24 : 126,500 & above	0.020000		0	0.0000	0.0	250,000	0.0	0	0.0000	0.0
ACCESS	12 : MLO	21 : 0-6,499	0.029467	2,700	0	0.0101	1073.5	2,316,687	22.9	39,374	0.0164	56.9
ACCESS	12 : MLO	22 : 6,500-34,999	0.030010		0	0.0000	0.0	11,149,392	47.0	261,580	0.0144	6.8
ACCESS	12 : MLO	23 : 35,000-126,499	0.026069		0	0.0000	0.0	36,531,437	49.8	2,595,503	0.0140	1.7
ACCESS	12 : MLO	24 : 126,500 & above	0.045812		0	0.0000	0.0	176,444,988	63.4	74,882,967	0.0302	10.4
ACCESS	13 : ITQ	21 : 0-6,499										
ACCESS	13 : ITQ	22 : 6,500-34,999										

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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	201211	ACCESS	13 : ITQ	23 : 35,000-126,499	202	15,337,425	4,377,735	8,451,975	0	
NSE	NSE	201211	ACCESS	13 : ITQ	24 : 126,500 & above	179	73,713,064	39,749,830	24,803,091	0	
NSE	NSE	201211	ACCESS	14 : ATQ	21 : 0-6,499	365	837,727	238,534	565,728	0	
NSE	NSE	201211	ACCESS	14 : ATQ	22 : 6,500-34,999	338	5,952,232	1,983,015	3,666,745	0	
NSE	NSE	201211	ACCESS	14 : ATQ	23 : 35,000-126,499	404	30,617,061	7,801,912	18,757,245	0	
NSE	NSE	201211	ACCESS	14 : ATQ	24 : 126,500 & above	410	169,369,085	52,291,122	86,288,792	0	
NSE	NSE	201211	ACCESS	15 : NTQ	21 : 0-6,499	237	599,505	355,279	131,097	0	
NSE	NSE	201211	ACCESS	15 : NTQ	22 : 6,500-34,999	356	7,011,689	3,888,090	1,872,961	0	
NSE	NSE	201211	ACCESS	15 : NTQ	23 : 35,000-126,499	504	39,287,105	20,675,934	8,826,095	0	
NSE	NSE	201211	ACCESS	15 : NTQ	24 : 126,500 & above	584	266,534,926	131,315,038	53,518,181	0	
NSE	NSE	201211	AIICO	11 : MKT	22 : 6,500-34,999	2	32,054	0	32,054	0	
NSE	NSE	201211	AIICO	11 : MKT	23 : 35,000-126,499	1	44,912	7,054	37,858	0	
NSE	NSE	201211	AIICO	12 : MLO	21 : 0-6,499	397	671,156	445	664,311	0	
NSE	NSE	201211	AIICO	12 : MLO	22 : 6,500-34,999	185	2,958,494	16,178	2,942,316	0	
NSE	NSE	201211	AIICO	12 : MLO	23 : 35,000-126,499	105	7,959,607	304,618	7,654,989	0	
NSE	NSE	201211	AIICO	12 : MLO	24 : 126,500 & above	136	101,251,669	36,727,413	58,616,512	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)
ACCESS	13 : ITQ	23 : 35,000-126,499	305,189	1,623,426	2,348,879	3,186,489	587,249	-0.0128
ACCESS	13 : ITQ	24 : 126,500 & above	1,444,787	4,809,316	7,256,520	5,112,274	3,606,982	-0.0092
ACCESS	14 : ATQ	21 : 0-6,499	6,792	91,322	156,201	235,388	30,922	-0.0023
ACCESS	14 : ATQ	22 : 6,500-34,999	100,625	515,567	1,169,509	1,429,751	107,862	0.0063
ACCESS	14 : ATQ	23 : 35,000-126,499	627,921	2,301,294	6,001,029	6,864,441	1,208,204	-0.0070
ACCESS	14 : ATQ	24 : 126,500 & above	28,271,710	8,493,778	16,198,514	24,139,411	5,736,402	0.0030
ACCESS	15 : NTQ	21 : 0-6,499	-	6,400	18,296	43,489	24,672	-0.0024
ACCESS	15 : NTQ	22 : 6,500-34,999	-	112,346	237,458	778,833	286,504	-0.0148
ACCESS	15 : NTQ	23 : 35,000-126,499	222,674	476,062	1,123,988	3,257,148	1,501,048	-0.0192
ACCESS	15 : NTQ	24 : 126,500 & above	5,645,705	16,796,049	6,658,896	12,717,962	6,086,309	-0.0725
AIICO	11 : MKT	22 : 6,500-34,999	32,054	-	-	-	-	0.0144
AIICO	11 : MKT	23 : 35,000-126,499	37,858	-	-	-	-	0.0100
AIICO	12 : MLO	21 : 0-6,499	653,287	-	5,000	5,800	224	0.0177
AIICO	12 : MLO	22 : 6,500-34,999	2,836,123	12,500	20,255	28,081	37,857	0.0101
AIICO	12 : MLO	23 : 35,000-126,499	6,976,821	40,000	94,311	246,292	224,951	0.0081
AIICO	12 : MLO	24 : 126,500 & above	48,877,431	4,019,094	1,323,376	3,600,921	225,121	0.0056

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F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
ACCESS	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									
ACCESS	15 : NTQ	24 : 126,500 & above									
AIICO	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	32,054	0.0	0	0.0000	0.0
AIICO	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	37,858	0.0	0	0.0000	0.0
AIICO	12 : MLO	21 : 0-6,499	0.017345	5,000	0.0100	574.6	654,311	2.2	5,000	0.0100	167.0
AIICO	12 : MLO	22 : 6,500-34,999	0.014513	0	0.0000	0.0	2,942,316	49.9	0	0.0000	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.013720	0	0.0000	0.0	7,604,989	159.8	50,000	0.0090	0.0
AIICO	12 : MLO	24 : 126,500 & above	0.016390	0	0.0000	0.0	49,209,034	149.4	9,407,478	0.0146	8.8

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 Quality Detail: November 2012

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201211	AIICO	13 : ITQ	21 : 0-6,499	13	25,125	3,200	21,925	0
NSE	NSE	201211	AIICO	13 : ITQ	22 : 6,500-34,999	27	473,334	147,573	247,684	0
NSE	NSE	201211	AIICO	13 : ITQ	23 : 35,000-126,499	32	2,359,933	839,817	1,187,116	0
NSE	NSE	201211	AIICO	13 : ITQ	24 : 126,500 & above	46	31,915,200	18,012,980	6,977,237	0
NSE	NSE	201211	AIICO	14 : ATQ	21 : 0-6,499	55	208,951	41,501	162,600	0
NSE	NSE	201211	AIICO	14 : ATQ	22 : 6,500-34,999	95	1,590,323	665,923	762,893	0
NSE	NSE	201211	AIICO	14 : ATQ	23 : 35,000-126,499	90	6,735,100	2,003,546	3,292,838	0
NSE	NSE	201211	AIICO	14 : ATQ	24 : 126,500 & above	139	104,807,797	30,796,811	23,231,223	0
NSE	NSE	201211	AIICO	15 : NTQ	21 : 0-6,499	21	60,924	35,366	3,400	0
NSE	NSE	201211	AIICO	15 : NTQ	22 : 6,500-34,999	46	834,794	275,102	176,723	0
NSE	NSE	201211	AIICO	15 : NTQ	23 : 35,000-126,499	117	10,151,676	3,905,239	874,945	0
NSE	NSE	201211	AIICO	15 : NTQ	24 : 126,500 & above	365	207,072,136	44,815,277	6,978,472	0
NSE	NSE	201211	AIRSERVICE	11 : MKT	23 : 35,000-126,499	1	113,000	0	113,000	0
NSE	NSE	201211	AIRSERVICE	12 : MLO	21 : 0-6,499	47	142,079	0	142,079	0
NSE	NSE	201211	AIRSERVICE	12 : MLO	22 : 6,500-34,999	34	546,432	15,300	530,932	0
NSE	NSE	201211	AIRSERVICE	12 : MLO	23 : 35,000-126,499	23	1,436,797	91,038	1,345,759	0

Guidance:

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

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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		
AIICO	13 : ITQ	21 : 0-6,499	-	1,250	4,645	6,830	5,000	-0.0055	
AIICO	13 : ITQ	22 : 6,500-34,999	-	-	26,066	117,081	29,250	-0.0022	
AIICO	13 : ITQ	23 : 35,000-126,499	60,000	160,000	260,000	331,503	206,522	-0.0039	
AIICO	13 : ITQ	24 : 126,500 & above	-	169,436	1,400,000	1,191,250	2,273,279	-0.0069	
AIICO	14 : ATQ	21 : 0-6,499	1,250	20,100	103,750	7,730	8,170	-0.0074	
AIICO	14 : ATQ	22 : 6,500-34,999	-	39,775	174,725	213,092	181,898	0.0009	
AIICO	14 : ATQ	23 : 35,000-126,499	240,000	230,088	294,746	561,540	1,040,628	-0.0053	
AIICO	14 : ATQ	24 : 126,500 & above	900,000	437,500	597,751	4,956,176	3,861,042	-0.0074	
AIICO	15 : NTQ	21 : 0-6,499	-	-	3,300	-	-	0.0288	
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	-	26,823	140,000	0.0157	
AIICO	15 : NTQ	23 : 35,000-126,499	-	108,288	150,000	40,927	179,686	-0.0164	
AIICO	15 : NTQ	24 : 126,500 & above	800,000	-	-	1,074,000	1,008,008	-0.0246	
AIRSERVICE	11 : MKT	23 : 35,000-126,499	59,300	-	-	50,000	3,700	0.1300	
AIRSERVICE	12 : MLO	21 : 0-6,499	135,779	-	5,000	1,300	-	0.0609	
AIRSERVICE	12 : MLO	22 : 6,500-34,999	504,394	-	-	10,000	-	0.0757	
AIRSERVICE	12 : MLO	23 : 35,000-126,499	1,192,859	-	3,000	144,900	-	0.0754	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: November 2012

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
AIICO	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									
AIICO	15 : NTQ	24 : 126,500 & above									
AIRSERVICE	11 : MKT	23 : 35,000-126,499	0.130000	0	0.0000	0.0	113,000	344.5	0	0.0000	0.0
AIRSERVICE	12 : MLO	21 : 0-6,499	0.060778	0	0.0000	0.0	142,079	19.0	0	0.0000	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.071822	0	0.0000	0.0	530,932	158.8	0	0.0000	0.0
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.089441	0	0.0000	0.0	1,017,797	145.2	327,962	0.0524	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	201211	AIRSERVICE	12 : MLO	24 : 126,500 & above	10	2,972,527	0	2,057,565	0
NSE	NSE	201211	AIRSERVICE	13 : ITQ	21 : 0-6,499	14	41,929	17,193	15,736	0
NSE	NSE	201211	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	34	673,814	288,300	179,900	0
NSE	NSE	201211	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	22	1,264,330	395,794	212,320	0
NSE	NSE	201211	AIRSERVICE	13 : ITQ	24 : 126,500 & above	4	729,107	211,820	125,000	0
NSE	NSE	201211	AIRSERVICE	14 : ATQ	21 : 0-6,499	17	57,913	20,012	17,181	0
NSE	NSE	201211	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	23	427,800	180,500	133,300	0
NSE	NSE	201211	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	23	1,611,885	475,397	376,360	0
NSE	NSE	201211	AIRSERVICE	14 : ATQ	24 : 126,500 & above	26	5,663,858	1,936,825	424,431	0
NSE	NSE	201211	AIRSERVICE	15 : NTQ	21 : 0-6,499	2	6,600	6,600	0	0
NSE	NSE	201211	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	8	188,800	74,000	0	0
NSE	NSE	201211	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	21	1,503,136	250,000	140,000	0
NSE	NSE	201211	AIRSERVICE	15 : NTQ	24 : 126,500 & above	9	1,992,820	250,000	0	0
NSE	NSE	201211	BAGCO	11 : MKT	21 : 0-6,499	4	5,620	0	5,620	0
NSE	NSE	201211	BAGCO	11 : MKT	22 : 6,500-34,999	3	50,000	0	50,000	0
NSE	NSE	201211	BAGCO	12 : MLO	21 : 0-6,499	315	694,738	9,790	684,948	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	12 : MLO	24 : 126,500 & above	1,979,375	2,243	-	1,800	1,750	-0.0182
AIRSERVICE	13 : ITQ	21 : 0-6,499	1,000	-	-	3,015	-	-0.0151
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	-	12,000	91,200	18,000	-0.0308
AIRSERVICE	13 : ITQ	23 : 35,000-126,499	-	-	-	35,000	33,500	-0.1074
AIRSERVICE	13 : ITQ	24 : 126,500 & above	-	-	-	125,000	-	-0.1500
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	-	-	6,640	-	-0.0467
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	-	-	-	42,000	28,000	-0.1119
AIRSERVICE	14 : ATQ	23 : 35,000-126,499	-	-	125,216	21,000	60,000	-0.0948
AIRSERVICE	14 : ATQ	24 : 126,500 & above	-	-	-	13,180	-	-0.1109
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AIRSERVICE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
AIRSERVICE	15 : NTQ	23 : 35,000-126,499	-	-	50,000	-	40,000	-0.0593
AIRSERVICE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
BAGCO	11 : MKT	21 : 0-6,499	5,620	-	-	-	-	-0.0045
BAGCO	11 : MKT	22 : 6,500-34,999	50,000	-	-	-	-	0.0120
BAGCO	12 : MLO	21 : 0-6,499	662,769	4,141	6,351	9,767	1,920	0.0250

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	24 : 126,500 & above	0.018955		0	0.0000	0.0	2,057,565	421.5	0	0.0000	0.0
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										
AIRSERVICE	15 : NTQ	24 : 126,500 & above										
BAGCO	11 : MKT	21 : 0-6,499	0.017758		0	0.0000	0.0	5,620	0.0	0	0.0000	0.0
BAGCO	11 : MKT	22 : 6,500-34,999	0.014000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
BAGCO	12 : MLO	21 : 0-6,499	0.023837		0	0.0000	0.0	683,948	20.0	1,000	0.0023	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	201211	BAGCO	12 : MLO	22 : 6,500-34,999	220	3,996,018	56,071	3,935,397	0
NSE	NSE	201211	BAGCO	12 : MLO	23 : 35,000-126,499	403	26,775,448	136,296	26,172,252	0
NSE	NSE	201211	BAGCO	12 : MLO	24 : 126,500 & above	225	87,002,375	7,545,239	77,414,022	0
NSE	NSE	201211	BAGCO	13 : ITQ	21 : 0-6,499	73	182,023	55,546	114,652	0
NSE	NSE	201211	BAGCO	13 : ITQ	22 : 6,500-34,999	67	1,292,221	390,371	804,955	0
NSE	NSE	201211	BAGCO	13 : ITQ	23 : 35,000-126,499	133	10,402,006	2,263,322	6,126,893	0
NSE	NSE	201211	BAGCO	13 : ITQ	24 : 126,500 & above	119	46,042,347	9,211,484	18,479,432	0
NSE	NSE	201211	BAGCO	14 : ATQ	21 : 0-6,499	96	224,464	63,139	153,874	0
NSE	NSE	201211	BAGCO	14 : ATQ	22 : 6,500-34,999	136	2,699,458	871,362	1,367,247	0
NSE	NSE	201211	BAGCO	14 : ATQ	23 : 35,000-126,499	202	15,516,211	3,698,053	8,606,363	0
NSE	NSE	201211	BAGCO	14 : ATQ	24 : 126,500 & above	172	58,832,639	12,152,665	20,579,865	0
NSE	NSE	201211	BAGCO	15 : NTQ	21 : 0-6,499	89	232,608	141,028	49,031	0
NSE	NSE	201211	BAGCO	15 : NTQ	22 : 6,500-34,999	171	3,191,172	1,369,992	537,817	0
NSE	NSE	201211	BAGCO	15 : NTQ	23 : 35,000-126,499	330	25,683,748	9,020,522	4,923,005	0
NSE	NSE	201211	BAGCO	15 : NTQ	24 : 126,500 & above	368	160,507,886	35,834,711	16,509,237	0
NSE	NSE	201211	CUSTODYINS	12 : MLO	21 : 0-6,499	47	96,878	2,300	94,578	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		
BAGCO	12 : MLO	22 : 6,500-34,999	3,599,214	84,966	67,300	151,311	32,606	0.0152	
BAGCO	12 : MLO	23 : 35,000-126,499	23,014,220	758,543	795,562	1,220,561	276,537	0.0159	
BAGCO	12 : MLO	24 : 126,500 & above	69,027,544	3,939,999	1,977,696	1,757,931	305,948	0.0268	
BAGCO	13 : ITQ	21 : 0-6,499	-	4,130	21,738	59,012	18,920	0.0032	
BAGCO	13 : ITQ	22 : 6,500-34,999	32,285	111,560	234,630	256,427	35,515	-0.0080	
BAGCO	13 : ITQ	23 : 35,000-126,499	410,668	1,031,320	1,109,212	2,316,290	659,405	-0.0146	
BAGCO	13 : ITQ	24 : 126,500 & above	50,000	2,129,904	2,654,198	3,038,338	865,664	-0.0413	
BAGCO	14 : ATQ	21 : 0-6,499	4,260	4,528	39,500	56,898	32,152	0.0042	
BAGCO	14 : ATQ	22 : 6,500-34,999	-	76,388	288,033	552,940	164,418	-0.0154	
BAGCO	14 : ATQ	23 : 35,000-126,499	89,400	1,016,417	1,869,784	3,136,325	1,078,476	-0.0227	
BAGCO	14 : ATQ	24 : 126,500 & above	245,400	1,396,098	4,742,213	6,532,869	2,278,245	-0.0299	
BAGCO	15 : NTQ	21 : 0-6,499	-	-	1,250	17,411	18,750	-0.0336	
BAGCO	15 : NTQ	22 : 6,500-34,999	15,292	-	110,000	254,225	66,800	-0.0131	
BAGCO	15 : NTQ	23 : 35,000-126,499	-	295,000	562,781	1,067,672	1,403,929	-0.0165	
BAGCO	15 : NTQ	24 : 126,500 & above	-	292,051	1,666,421	2,629,282	2,794,911	-0.0504	
CUSTODYINS	12 : MLO	21 : 0-6,499	93,823	-	-	755	-	0.0370	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
BAGCO	12 : MLO	22 : 6,500-34,999	0.024417	10,000	0.0100	1572.9	3,668,723	32.7	256,674	0.0078	395.8
BAGCO	12 : MLO	23 : 35,000-126,499	0.027191	0	0.0000	0.0	22,763,142	97.9	3,409,110	0.0105	82.1
BAGCO	12 : MLO	24 : 126,500 & above	0.033048	0	0.0000	0.0	53,334,295	85.9	24,079,727	0.0155	30.1
BAGCO	13 : ITQ	21 : 0-6,499									
BAGCO	13 : ITQ	22 : 6,500-34,999									
BAGCO	13 : ITQ	23 : 35,000-126,499									
BAGCO	13 : ITQ	24 : 126,500 & above									
BAGCO	14 : ATQ	21 : 0-6,499									
BAGCO	14 : ATQ	22 : 6,500-34,999									
BAGCO	14 : ATQ	23 : 35,000-126,499									
BAGCO	14 : ATQ	24 : 126,500 & above									
BAGCO	15 : NTQ	21 : 0-6,499									
BAGCO	15 : NTQ	22 : 6,500-34,999									
BAGCO	15 : NTQ	23 : 35,000-126,499									
BAGCO	15 : NTQ	24 : 126,500 & above									
CUSTODYINS	12 : MLO	21 : 0-6,499	0.041024	0	0.0000	0.0	94,578	3.2	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	201211	CUSTODYINS	12 : MLO	22 : 6,500-34,999	54	906,495	33,395	873,100	0	
NSE	NSE	201211	CUSTODYINS	12 : MLO	23 : 35,000-126,499	82	5,480,707	63,790	5,275,097	0	
NSE	NSE	201211	CUSTODYINS	12 : MLO	24 : 126,500 & above	33	41,843,580	11,498,219	26,217,761	0	
NSE	NSE	201211	CUSTODYINS	13 : ITQ	21 : 0-6,499	18	55,055	22,010	29,895	0	
NSE	NSE	201211	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	47	975,141	434,657	197,932	0	
NSE	NSE	201211	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	82	6,080,701	1,625,673	1,875,836	0	
NSE	NSE	201211	CUSTODYINS	13 : ITQ	24 : 126,500 & above	46	26,080,560	8,993,841	1,616,330	0	
NSE	NSE	201211	CUSTODYINS	14 : ATQ	21 : 0-6,499	20	45,620	16,860	17,260	0	
NSE	NSE	201211	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	24	518,762	344,210	32,000	0	
NSE	NSE	201211	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	57	4,020,250	1,739,900	988,350	0	
NSE	NSE	201211	CUSTODYINS	14 : ATQ	24 : 126,500 & above	36	20,039,719	1,737,300	2,435,637	0	
NSE	NSE	201211	CUSTODYINS	15 : NTQ	21 : 0-6,499	15	26,200	18,000	5,000	0	
NSE	NSE	201211	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	25	548,512	159,100	110,550	0	
NSE	NSE	201211	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	78	6,063,560	2,601,310	311,440	0	
NSE	NSE	201211	CUSTODYINS	15 : NTQ	24 : 126,500 & above	82	47,683,710	4,892,500	11,465,150	0	
NSE	NSE	201211	DANGFLOUR	11 : MKT	21 : 0-6,499	5	5,232	0	5,232	0	

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CUSTODYINS	12 : MLO	22 : 6,500-34,999	824,445	-	39,150	-	9,505	0.0341
CUSTODYINS	12 : MLO	23 : 35,000-126,499	5,051,672	2,300	80,000	131,052	1,125	0.0254
CUSTODYINS	12 : MLO	24 : 126,500 & above	22,450,534	-	435,000	2,403,977	678,250	0.0321
CUSTODYINS	13 : ITQ	21 : 0-6,499	-	5,000	1,000	13,345	850	-0.0315
CUSTODYINS	13 : ITQ	22 : 6,500-34,999	-	-	12,137	118,495	50,000	0.0007
CUSTODYINS	13 : ITQ	23 : 35,000-126,499	-	28,500	-	494,280	300,993	-0.0322
CUSTODYINS	13 : ITQ	24 : 126,500 & above	-	310	155,000	737,600	203,500	-0.0244
CUSTODYINS	14 : ATQ	21 : 0-6,499	1,000	4,000	3,600	2,760	5,150	-0.0271
CUSTODYINS	14 : ATQ	22 : 6,500-34,999	-	-	-	12,000	-	-0.0619
CUSTODYINS	14 : ATQ	23 : 35,000-126,499	-	-	94,700	160,150	190,000	-0.0112
CUSTODYINS	14 : ATQ	24 : 126,500 & above	-	-	-	558,950	1,414,250	-0.0343
CUSTODYINS	15 : NTQ	21 : 0-6,499	-	-	5,000	-	-	-0.0500
CUSTODYINS	15 : NTQ	22 : 6,500-34,999	-	30,000	-	30,730	32,510	-0.0285
CUSTODYINS	15 : NTQ	23 : 35,000-126,499	-	-	87,150	112,540	-	-0.0327
CUSTODYINS	15 : NTQ	24 : 126,500 & above	11,045,000	-	-	190,500	-	-0.0454
DANGFLOUR	11 : MKT	21 : 0-6,499	5,232	-	-	-	-	0.0185

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
CUSTODYINS	12 : MLO	22 : 6,500-34,999	0.046869		0	0.0000	0.0	843,100	33.1	30,000	0.0090	0.0
CUSTODYINS	12 : MLO	23 : 35,000-126,499	0.050005		0	0.0000	0.0	4,357,637	41.6	917,460	0.0182	0.0
CUSTODYINS	12 : MLO	24 : 126,500 & above	0.047424		0	0.0000	0.0	10,101,000	305.9	16,116,761	0.0189	147.4
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										
CUSTODYINS	15 : NTQ	23 : 35,000-126,499										
CUSTODYINS	15 : NTQ	24 : 126,500 & above										
DANGFLOUR	11 : MKT	21 : 0-6,499	0.041467		0	0.0000	0.0	5,232	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201211	DANGFLOUR	11 : MKT	22 : 6,500-34,999	1	9,000	0	9,000	0	
NSE	NSE	201211	DANGFLOUR	12 : MLO	21 : 0-6,499	625	1,263,587	8,285	1,248,422	0	
NSE	NSE	201211	DANGFLOUR	12 : MLO	22 : 6,500-34,999	141	2,126,389	65,450	2,060,814	0	
NSE	NSE	201211	DANGFLOUR	12 : MLO	23 : 35,000-126,499	90	6,323,460	398,312	5,670,007	0	
NSE	NSE	201211	DANGFLOUR	12 : MLO	24 : 126,500 & above	67	32,616,420	2,978,928	25,029,188	0	
NSE	NSE	201211	DANGFLOUR	13 : ITQ	21 : 0-6,499	135	258,870	121,998	112,394	0	
NSE	NSE	201211	DANGFLOUR	13 : ITQ	22 : 6,500-34,999	66	1,089,469	452,810	440,323	0	
NSE	NSE	201211	DANGFLOUR	13 : ITQ	23 : 35,000-126,499	80	6,029,130	2,962,700	1,236,891	0	
NSE	NSE	201211	DANGFLOUR	13 : ITQ	24 : 126,500 & above	82	51,872,019	26,036,675	7,326,088	0	
NSE	NSE	201211	DANGFLOUR	14 : ATQ	21 : 0-6,499	219	499,535	258,443	193,817	0	
NSE	NSE	201211	DANGFLOUR	14 : ATQ	22 : 6,500-34,999	80	1,361,655	698,020	415,594	0	
NSE	NSE	201211	DANGFLOUR	14 : ATQ	23 : 35,000-126,499	62	4,641,114	1,854,462	1,063,566	0	
NSE	NSE	201211	DANGFLOUR	14 : ATQ	24 : 126,500 & above	86	45,910,261	13,246,087	12,841,714	0	
NSE	NSE	201211	DANGFLOUR	15 : NTQ	21 : 0-6,499	95	210,423	157,330	23,230	0	
NSE	NSE	201211	DANGFLOUR	15 : NTQ	22 : 6,500-34,999	67	1,151,647	454,223	200,890	0	
NSE	NSE	201211	DANGFLOUR	15 : NTQ	23 : 35,000-126,499	76	5,326,724	2,717,835	173,000	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)
DANGFLOUR	11 : MKT	22 : 6,500-34,999	9,000	-	-	-	-	0.1700
DANGFLOUR	12 : MLO	21 : 0-6,499	1,194,462	10,112	12,474	24,242	7,052	0.0676
DANGFLOUR	12 : MLO	22 : 6,500-34,999	1,967,936	12,620	19,862	44,496	11,150	0.0555
DANGFLOUR	12 : MLO	23 : 35,000-126,499	4,695,024	188,143	265,464	413,980	2,235	0.0505
DANGFLOUR	12 : MLO	24 : 126,500 & above	23,728,943	739,277	248,482	189,736	122,750	0.0560
DANGFLOUR	13 : ITQ	21 : 0-6,499	600	13,899	16,056	54,301	9,069	-0.0402
DANGFLOUR	13 : ITQ	22 : 6,500-34,999	9,600	10,075	57,569	204,071	111,775	-0.0672
DANGFLOUR	13 : ITQ	23 : 35,000-126,499	-	62,282	205,000	433,131	218,197	-0.0798
DANGFLOUR	13 : ITQ	24 : 126,500 & above	-	1,025,152	225,510	1,006,626	542,495	-0.0485
DANGFLOUR	14 : ATQ	21 : 0-6,499	5,000	8,779	27,078	112,847	20,881	-0.0358
DANGFLOUR	14 : ATQ	22 : 6,500-34,999	-	44,850	116,665	139,374	56,225	-0.0987
DANGFLOUR	14 : ATQ	23 : 35,000-126,499	-	90,000	100,000	419,799	328,162	-0.0607
DANGFLOUR	14 : ATQ	24 : 126,500 & above	4,157,299	300,000	2,188,776	1,308,413	399,753	-0.0487
DANGFLOUR	15 : NTQ	21 : 0-6,499	-	-	1,000	12,730	9,500	-0.0180
DANGFLOUR	15 : NTQ	22 : 6,500-34,999	-	-	-	111,342	-	-0.0349
DANGFLOUR	15 : NTQ	23 : 35,000-126,499	-	-	-	-	23,000	-0.0857

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	9,000	0.0	0	0.0000	0.0	
DANGFLOUR	12 : MLO	21 : 0-6,499	0.084088	600	0.0100	829.9	1,215,952	32.5	31,870	0.0279	1.5	
DANGFLOUR	12 : MLO	22 : 6,500-34,999	0.080757	0	0.0000	0.0	1,969,048	47.5	91,766	0.0292	0.0	
DANGFLOUR	12 : MLO	23 : 35,000-126,499	0.087415	50,000	0.0500	376.4	4,800,272	171.0	819,735	0.0199	198.0	
DANGFLOUR	12 : MLO	24 : 126,500 & above	0.082225	0	0.0000	0.0	16,818,593	25.7	8,210,595	0.0254	4.8	
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										
DANGFLOUR	15 : NTQ	22 : 6,500-34,999										
DANGFLOUR	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 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	201211	DANGFLOUR	15 : NTQ	24 : 126,500 & above	113	51,088,585	17,497,219	2,266,211	0	
NSE	NSE	201211	DANGSUGAR	11 : MKT	21 : 0-6,499	5	15,220	0	15,220	0	
NSE	NSE	201211	DANGSUGAR	11 : MKT	22 : 6,500-34,999	1	8,000	0	8,000	0	
NSE	NSE	201211	DANGSUGAR	12 : MLO	21 : 0-6,499	359	807,619	5,945	801,674	0	
NSE	NSE	201211	DANGSUGAR	12 : MLO	22 : 6,500-34,999	235	3,832,052	106,445	3,692,502	0	
NSE	NSE	201211	DANGSUGAR	12 : MLO	23 : 35,000-126,499	226	15,852,614	878,906	14,722,992	0	
NSE	NSE	201211	DANGSUGAR	12 : MLO	24 : 126,500 & above	167	269,253,022	21,544,625	238,226,249	0	
NSE	NSE	201211	DANGSUGAR	13 : ITQ	21 : 0-6,499	114	280,304	92,841	173,601	0	
NSE	NSE	201211	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	116	2,064,072	608,669	1,171,899	0	
NSE	NSE	201211	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	148	10,673,349	3,198,925	5,042,360	0	
NSE	NSE	201211	DANGSUGAR	13 : ITQ	24 : 126,500 & above	115	104,266,374	43,887,579	27,747,022	0	
NSE	NSE	201211	DANGSUGAR	14 : ATQ	21 : 0-6,499	150	421,784	182,454	214,691	0	
NSE	NSE	201211	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	91	1,543,169	755,555	680,453	0	
NSE	NSE	201211	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	112	8,184,835	3,393,583	3,169,975	0	
NSE	NSE	201211	DANGSUGAR	14 : ATQ	24 : 126,500 & above	135	62,144,656	23,559,868	21,125,859	0	
NSE	NSE	201211	DANGSUGAR	15 : NTQ	21 : 0-6,499	77	230,272	121,692	83,990	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: November 2012

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DANGFLOUR	15 : NTQ	24 : 126,500 & above	608,215	350,000	9,240	146,377	139,500	-0.0538
DANGSUGAR	11 : MKT	21 : 0-6,499	15,220	-	-	-	-	0.1086
DANGSUGAR	11 : MKT	22 : 6,500-34,999	3,500	-	4,500	-	-	0.0950
DANGSUGAR	12 : MLO	21 : 0-6,499	769,516	7,310	12,179	12,669	-	0.0469
DANGSUGAR	12 : MLO	22 : 6,500-34,999	3,245,228	145,320	113,372	137,946	33,116	0.0238
DANGSUGAR	12 : MLO	23 : 35,000-126,499	13,290,279	292,490	632,198	276,547	151,303	0.0541
DANGSUGAR	12 : MLO	24 : 126,500 & above	229,916,541	2,075,425	1,674,149	2,566,307	953,740	0.0485
DANGSUGAR	13 : ITQ	21 : 0-6,499	550	29,021	22,363	64,509	37,957	-0.0407
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	9,800	90,400	279,831	400,563	154,494	-0.0368
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	141,000	1,064,673	1,198,933	1,258,163	424,839	-0.0550
DANGSUGAR	13 : ITQ	24 : 126,500 & above	16,250,000	2,235,504	2,709,745	2,914,470	732,172	-0.1217
DANGSUGAR	14 : ATQ	21 : 0-6,499	600	25,910	16,382	86,059	44,052	-0.0046
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	-	17,020	137,000	264,318	213,265	-0.0153
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	100,000	399,192	777,417	1,159,486	222,884	-0.0295
DANGSUGAR	14 : ATQ	24 : 126,500 & above	1,900,000	2,900,300	4,295,822	8,746,645	642,142	-0.0597
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	-	5,050	47,890	12,030	-0.0349

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	24 : 126,500 & above										
DANGSUGAR	11 : MKT	21 : 0-6,499	0.053363		0	0.0000	0.0	15,220	0.0	0	0.0000	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.080000		0	0.0000	0.0	8,000	86.6	0	0.0000	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.042136		0	0.0000	0.0	791,604	21.9	10,070	0.0118	0.0
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.047770		0	0.0000	0.0	3,474,514	86.0	217,988	0.0215	0.0
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.045443	50,000	0	0.0100	0.0	13,251,415	123.9	1,421,577	0.0145	0.6
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.078062		0	0.0000	0.0	128,667,242	61.1	109,559,007	0.0309	21.0
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										
DANGSUGAR	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	201211	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	141	2,671,879	1,275,765	726,928	0	
NSE	NSE	201211	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	173	13,490,319	6,332,820	2,260,335	0	
NSE	NSE	201211	DANGSUGAR	15 : NTQ	24 : 126,500 & above	215	219,296,902	59,194,502	118,803,159	0	
NSE	NSE	201211	DIAMONDBNK	11 : MKT	21 : 0-6,499	3	8,248	0	8,248	0	
NSE	NSE	201211	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	4	100,000	0	100,000	0	
NSE	NSE	201211	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	1	40,000	338	39,662	0	
NSE	NSE	201211	DIAMONDBNK	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0	
NSE	NSE	201211	DIAMONDBNK	12 : MLO	21 : 0-6,499	299	735,699	10,425	725,274	0	
NSE	NSE	201211	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	280	5,118,925	33,470	5,085,455	0	
NSE	NSE	201211	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	352	26,035,528	981,301	25,015,307	0	
NSE	NSE	201211	DIAMONDBNK	12 : MLO	24 : 126,500 & above	370	228,282,098	26,174,719	190,748,160	0	
NSE	NSE	201211	DIAMONDBNK	13 : ITQ	21 : 0-6,499	55	146,802	38,697	102,105	0	
NSE	NSE	201211	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	97	1,767,523	515,262	1,144,897	0	
NSE	NSE	201211	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	166	12,096,150	4,513,394	5,523,391	0	
NSE	NSE	201211	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	161	76,357,797	19,871,548	23,723,727	0	
NSE	NSE	201211	DIAMONDBNK	14 : ATQ	21 : 0-6,499	143	338,573	102,321	215,249	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	-	24,100	149,915	220,552	115,157	-0.0450
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	-	-	181,952	1,156,247	200,136	-0.0613
DANGSUGAR	15 : NTQ	24 : 126,500 & above	41,176,656	11,455,735	45,732,000	4,787,469	3,095,861	-0.0482
DIAMONDBNK	11 : MKT	21 : 0-6,499	8,248	-	-	-	-	0.0455
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	100,000	-	-	-	-	0.0200
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	9,500	-	30,162	-	-	-0.0680
DIAMONDBNK	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	0.0200
DIAMONDBNK	12 : MLO	21 : 0-6,499	697,783	5,150	5,970	13,328	3,043	0.0198
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	4,777,898	30,701	113,051	132,172	5,000	0.0190
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	23,016,540	665,343	526,274	512,910	154,300	0.0161
DIAMONDBNK	12 : MLO	24 : 126,500 & above	171,772,947	8,129,174	4,446,554	2,988,258	1,650,932	0.0705
DIAMONDBNK	13 : ITQ	21 : 0-6,499	-	3,640	18,990	59,625	14,850	-0.0205
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	58,681	135,453	237,135	533,690	76,837	-0.0017
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	64,400	705,448	1,507,997	2,290,851	336,381	-0.0197
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	337,997	4,162,377	4,805,246	8,293,687	2,106,521	-0.0123
DIAMONDBNK	14 : ATQ	21 : 0-6,499	-	18,100	49,210	86,693	47,450	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)	
DANGSUGAR	15 : NTQ	22 : 6,500-34,999										
DANGSUGAR	15 : NTQ	23 : 35,000-126,499										
DANGSUGAR	15 : NTQ	24 : 126,500 & above										
DIAMONDBNK	11 : MKT	21 : 0-6,499	0.022141		0	0.0000	0.0	7,910	0.0	338	0.0100	0.0
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	0.020000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	39,662	78.5	0	0.0000	0.0
DIAMONDBNK	11 : MKT	24 : 126,500 & above	0.010000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.027869		0	0.0000	0.0	718,174	24.3	7,100	0.0100	515.9
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.026878	5,000	0	0.0100	1968.2	4,877,384	45.4	203,071	0.0149	63.2
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.022559		0	0.0000	0.0	23,328,463	54.9	1,686,844	0.0090	7.9
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.105809		0	0.0000	0.0	115,589,651	138.1	75,158,509	0.0962	28.1
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	151	2,940,880	892,555	1,757,764	0
NSE	NSE	201211	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	217	16,374,337	5,524,287	9,108,050	0
NSE	NSE	201211	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	310	179,894,575	41,035,138	57,295,669	0
NSE	NSE	201211	DIAMONDBNK	15 : NTQ	21 : 0-6,499	87	250,117	82,207	58,480	0
NSE	NSE	201211	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	199	3,979,721	2,016,562	1,167,865	0
NSE	NSE	201211	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	362	27,524,130	13,164,038	5,168,668	0
NSE	NSE	201211	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	578	303,766,613	109,920,554	34,403,148	0
NSE	NSE	201211	DNMEYER	12 : MLO	21 : 0-6,499	8	11,786	0	11,786	0
NSE	NSE	201211	DNMEYER	12 : MLO	22 : 6,500-34,999	1	26,000	0	26,000	0
NSE	NSE	201211	DNMEYER	12 : MLO	24 : 126,500 & above	1	134,457	0	134,457	0
NSE	NSE	201211	ETI	11 : MKT	21 : 0-6,499	6	13,232	0	13,232	0
NSE	NSE	201211	ETI	11 : MKT	22 : 6,500-34,999	1	12,000	0	12,000	0
NSE	NSE	201211	ETI	12 : MLO	21 : 0-6,499	581	825,411	11,772	811,436	0
NSE	NSE	201211	ETI	12 : MLO	22 : 6,500-34,999	165	2,772,717	166,243	2,594,378	0
NSE	NSE	201211	ETI	12 : MLO	23 : 35,000-126,499	154	10,926,237	781,055	9,907,203	0
NSE	NSE	201211	ETI	12 : MLO	24 : 126,500 & above	117	75,101,941	8,149,449	66,672,499	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	3,000	125,000	316,556	765,608	332,170	-0.0174
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	267,803	738,099	1,770,574	3,187,509	1,200,436	0.0009
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	10,150,036	4,608,499	11,476,920	13,967,243	9,425,792	-0.0126
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	5,000	200	12,639	13,053	-0.0291
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	-	20,000	88,046	237,261	368,250	-0.0097
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	50,000	50,000	117,300	1,597,534	1,001,233	-0.0127
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	3,352,897	1,347,155	1,144,120	7,012,935	5,147,345	-0.0362
DNMEYER	12 : MLO	21 : 0-6,499	11,786	-	-	-	-	0.0000
DNMEYER	12 : MLO	22 : 6,500-34,999	26,000	-	-	-	-	0.0000
DNMEYER	12 : MLO	24 : 126,500 & above	134,457	-	-	-	-	0.0000
ETI	11 : MKT	21 : 0-6,499	13,232	-	-	-	-	-0.0058
ETI	11 : MKT	22 : 6,500-34,999	7,920	4,080	-	-	-	0.0800
ETI	12 : MLO	21 : 0-6,499	758,615	5,973	10,914	9,808	22,876	0.0931
ETI	12 : MLO	22 : 6,500-34,999	2,378,224	49,833	26,969	99,148	30,759	0.0733
ETI	12 : MLO	23 : 35,000-126,499	8,331,512	513,409	487,229	349,624	448	0.0774
ETI	12 : MLO	24 : 126,500 & above	62,904,756	2,076,225	430,802	782,084	46,820	0.2232

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999									
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499									
DIAMONDBNK	14 : ATQ	24 : 126,500 & above									
DIAMONDBNK	15 : NTQ	21 : 0-6,499									
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999									
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499									
DIAMONDBNK	15 : NTQ	24 : 126,500 & above									
DNMEYER	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	11,786	0.0	0	0.0000	0.0
DNMEYER	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	26,000	0.0	0	0.0000	0.0
DNMEYER	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	134,457	0.0	0	0.0000	0.0
ETI	11 : MKT	21 : 0-6,499	0.148669	0	0.0000	0.0	13,232	0.0	0	0.0000	0.0
ETI	11 : MKT	22 : 6,500-34,999	0.070000	0	0.0000	0.0	12,000	6.6	0	0.0000	0.0
ETI	12 : MLO	21 : 0-6,499	0.108272	403	0.2900	689.8	768,991	99.3	42,042	0.0550	228.1
ETI	12 : MLO	22 : 6,500-34,999	0.089128	0	0.0000	0.0	2,398,467	88.9	195,911	0.0166	0.0
ETI	12 : MLO	23 : 35,000-126,499	0.115916	0	0.0000	0.0	8,543,781	121.9	1,363,422	0.0336	287.2
ETI	12 : MLO	24 : 126,500 & above	0.477671	0	0.0000	0.0	20,184,177	192.7	46,488,322	0.2474	1.0

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	201211	ETI	13 : ITQ	21 : 0-6,499	179	341,938	145,264	165,866	0
NSE	NSE	201211	ETI	13 : ITQ	22 : 6,500-34,999	116	2,229,504	934,470	875,872	0
NSE	NSE	201211	ETI	13 : ITQ	23 : 35,000-126,499	164	11,018,112	5,218,326	3,317,604	0
NSE	NSE	201211	ETI	13 : ITQ	24 : 126,500 & above	95	78,600,547	33,973,117	11,019,174	0
NSE	NSE	201211	ETI	14 : ATQ	21 : 0-6,499	236	351,074	162,399	174,558	0
NSE	NSE	201211	ETI	14 : ATQ	22 : 6,500-34,999	148	3,074,897	1,216,480	1,227,001	0
NSE	NSE	201211	ETI	14 : ATQ	23 : 35,000-126,499	184	12,166,978	4,540,454	4,797,110	0
NSE	NSE	201211	ETI	14 : ATQ	24 : 126,500 & above	86	49,373,732	22,333,826	10,337,233	0
NSE	NSE	201211	ETI	15 : NTQ	21 : 0-6,499	73	124,892	79,117	21,245	0
NSE	NSE	201211	ETI	15 : NTQ	22 : 6,500-34,999	90	1,911,631	938,867	379,819	0
NSE	NSE	201211	ETI	15 : NTQ	23 : 35,000-126,499	174	11,758,774	5,935,146	1,241,581	0
NSE	NSE	201211	ETI	15 : NTQ	24 : 126,500 & above	67	36,459,873	12,199,218	11,756,279	0
NSE	NSE	201211	FBNH	11 : MKT	21 : 0-6,499	27	69,674	0	69,674	0
NSE	NSE	201211	FBNH	11 : MKT	22 : 6,500-34,999	18	277,089	0	277,089	0
NSE	NSE	201211	FBNH	11 : MKT	23 : 35,000-126,499	5	316,316	106,416	209,900	0
NSE	NSE	201211	FBNH	11 : MKT	24 : 126,500 & above	1	304,162	0	304,162	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	13 : ITQ	21 : 0-6,499	-	13,262	36,896	73,024	33,275	-0.0733
ETI	13 : ITQ	22 : 6,500-34,999	29,025	73,839	165,339	410,421	65,974	-0.0589
ETI	13 : ITQ	23 : 35,000-126,499	100,000	624,729	569,353	1,153,891	293,790	-0.0989
ETI	13 : ITQ	24 : 126,500 & above	-	1,783,914	1,990,872	6,137,532	249,326	-0.4243
ETI	14 : ATQ	21 : 0-6,499	10,000	20,700	36,883	66,792	18,912	-0.0388
ETI	14 : ATQ	22 : 6,500-34,999	45,000	222,464	130,367	470,425	210,639	-0.0227
ETI	14 : ATQ	23 : 35,000-126,499	556,619	444,405	1,497,689	1,340,457	252,023	-0.1097
ETI	14 : ATQ	24 : 126,500 & above	439,997	1,882,579	1,933,235	3,338,807	1,398,306	-0.2151
ETI	15 : NTQ	21 : 0-6,499	-	-	6,125	4,170	3,450	-0.0688
ETI	15 : NTQ	22 : 6,500-34,999	-	25,000	52,000	181,731	41,764	-0.0447
ETI	15 : NTQ	23 : 35,000-126,499	-	42,500	150,045	215,981	258,631	-0.0133
ETI	15 : NTQ	24 : 126,500 & above	7,338,790	619,764	494,946	1,607,240	709,747	-0.0404
FBNH	11 : MKT	21 : 0-6,499	68,732	-	942	-	-	0.0156
FBNH	11 : MKT	22 : 6,500-34,999	254,278	15,581	7,230	-	-	-0.0455
FBNH	11 : MKT	23 : 35,000-126,499	209,900	-	-	-	-	-0.0315
FBNH	11 : MKT	24 : 126,500 & above	44,045	-	260,117	-	-	0.0071

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
ETI	13 : ITQ	21 : 0-6,499									
ETI	13 : ITQ	22 : 6,500-34,999									
ETI	13 : ITQ	23 : 35,000-126,499									
ETI	13 : ITQ	24 : 126,500 & above									
ETI	14 : ATQ	21 : 0-6,499									
ETI	14 : ATQ	22 : 6,500-34,999									
ETI	14 : ATQ	23 : 35,000-126,499									
ETI	14 : ATQ	24 : 126,500 & above									
ETI	15 : NTQ	21 : 0-6,499									
ETI	15 : NTQ	22 : 6,500-34,999									
ETI	15 : NTQ	23 : 35,000-126,499									
ETI	15 : NTQ	24 : 126,500 & above									
FBNH	11 : MKT	21 : 0-6,499	0.026153	0	0.0000	0.0	69,674	1.4	0	0.0000	0.0
FBNH	11 : MKT	22 : 6,500-34,999	0.026855	0	0.0000	0.0	277,089	5.5	0	0.0000	0.0
FBNH	11 : MKT	23 : 35,000-126,499	0.020504	0	0.0000	0.0	209,900	0.0	0	0.0000	0.0
FBNH	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	304,162	80.4	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201211	FBNH	12 : MLO	21 : 0-6,499	3,321	7,554,548	125,455	7,427,963	0
NSE	NSE	201211	FBNH	12 : MLO	22 : 6,500-34,999	1,973	32,372,759	973,616	31,254,078	0
NSE	NSE	201211	FBNH	12 : MLO	23 : 35,000-126,499	1,234	87,048,805	6,300,061	79,736,758	0
NSE	NSE	201211	FBNH	12 : MLO	24 : 126,500 & above	558	249,696,955	62,216,182	183,895,845	0
NSE	NSE	201211	FBNH	13 : ITQ	21 : 0-6,499	434	1,038,938	280,525	738,497	0
NSE	NSE	201211	FBNH	13 : ITQ	22 : 6,500-34,999	333	5,617,010	1,687,954	3,598,461	0
NSE	NSE	201211	FBNH	13 : ITQ	23 : 35,000-126,499	318	21,792,643	8,001,254	12,148,418	0
NSE	NSE	201211	FBNH	13 : ITQ	24 : 126,500 & above	118	40,358,859	24,022,771	12,688,651	0
NSE	NSE	201211	FBNH	14 : ATQ	21 : 0-6,499	1,532	3,720,152	974,380	2,625,423	0
NSE	NSE	201211	FBNH	14 : ATQ	22 : 6,500-34,999	1,155	18,788,912	6,176,955	11,621,097	0
NSE	NSE	201211	FBNH	14 : ATQ	23 : 35,000-126,499	757	56,068,260	17,265,804	33,742,883	0
NSE	NSE	201211	FBNH	14 : ATQ	24 : 126,500 & above	273	93,231,993	39,499,553	38,954,735	0
NSE	NSE	201211	FBNH	15 : NTQ	21 : 0-6,499	1,070	2,925,726	1,694,344	940,161	0
NSE	NSE	201211	FBNH	15 : NTQ	22 : 6,500-34,999	1,118	18,834,372	11,452,173	5,349,438	0
NSE	NSE	201211	FBNH	15 : NTQ	23 : 35,000-126,499	1,020	72,119,631	36,316,010	22,336,665	0
NSE	NSE	201211	FBNH	15 : NTQ	24 : 126,500 & above	515	209,083,279	96,032,661	43,832,486	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FBNH	12 : MLO	21 : 0-6,499	7,064,232	132,577	117,218	76,927	37,009	0.0091
FBNH	12 : MLO	22 : 6,500-34,999	28,432,403	1,052,652	964,432	706,289	60,204	0.0050
FBNH	12 : MLO	23 : 35,000-126,499	69,122,173	3,997,397	3,952,665	2,133,106	329,730	-0.0013
FBNH	12 : MLO	24 : 126,500 & above	154,905,348	13,039,448	9,084,173	6,612,067	138,685	0.0015
FBNH	13 : ITQ	21 : 0-6,499	58,606	253,669	260,422	141,167	18,570	0.0004
FBNH	13 : ITQ	22 : 6,500-34,999	241,824	951,866	1,406,527	812,616	59,048	-0.0045
FBNH	13 : ITQ	23 : 35,000-126,499	847,347	3,532,449	3,153,249	2,883,333	686,734	-0.0026
FBNH	13 : ITQ	24 : 126,500 & above	716,658	3,109,760	4,070,800	2,600,385	1,356,059	-0.0306
FBNH	14 : ATQ	21 : 0-6,499	95,491	546,455	954,485	794,083	103,215	0.0071
FBNH	14 : ATQ	22 : 6,500-34,999	425,948	1,971,790	4,089,006	3,859,045	631,954	0.0092
FBNH	14 : ATQ	23 : 35,000-126,499	615,145	5,953,113	11,151,849	11,873,752	2,153,519	-0.0037
FBNH	14 : ATQ	24 : 126,500 & above	2,643,936	9,953,534	10,791,034	11,871,249	1,823,714	0.0005
FBNH	15 : NTQ	21 : 0-6,499	3,513	54,064	220,834	387,512	112,875	0.0340
FBNH	15 : NTQ	22 : 6,500-34,999	34,068	325,228	975,038	2,535,083	654,816	0.0263
FBNH	15 : NTQ	23 : 35,000-126,499	54,924	1,212,735	4,272,096	8,680,955	3,823,087	0.0261
FBNH	15 : NTQ	24 : 126,500 & above	6,738,807	3,579,247	8,047,100	15,866,287	6,386,493	0.0160

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
FBNH	12 : MLO	21 : 0-6,499	0.024811	13,529	0.0185	683.9	7,315,199	21.7	99,235	0.0131	47.7	
FBNH	12 : MLO	22 : 6,500-34,999	0.023744	144,234	0.0169	564.5	29,388,027	26.8	1,721,817	0.0160	82.7	
FBNH	12 : MLO	23 : 35,000-126,499	0.026928	247,971	0.0200	499.1	68,888,974	65.4	10,599,813	0.0123	16.4	
FBNH	12 : MLO	24 : 126,500 & above	0.058676	250,000	0.0010	0.0	123,329,431	45.9	60,316,414	0.0445	10.4	
FBNH	13 : ITQ	21 : 0-6,499										
FBNH	13 : ITQ	22 : 6,500-34,999										
FBNH	13 : ITQ	23 : 35,000-126,499										
FBNH	13 : ITQ	24 : 126,500 & above										
FBNH	14 : ATQ	21 : 0-6,499										
FBNH	14 : ATQ	22 : 6,500-34,999										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	FCMB	11 : MKT	21 : 0-6,499	3	2,072	0	2,072	0
NSE	NSE	201211	FCMB	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201211	FCMB	11 : MKT	23 : 35,000-126,499	2	162,507	0	162,507	0
NSE	NSE	201211	FCMB	11 : MKT	24 : 126,500 & above	1	190,450	62,507	127,943	0
NSE	NSE	201211	FCMB	12 : MLO	21 : 0-6,499	355	573,137	8,618	560,473	0
NSE	NSE	201211	FCMB	12 : MLO	22 : 6,500-34,999	198	3,480,219	136,870	3,343,349	0
NSE	NSE	201211	FCMB	12 : MLO	23 : 35,000-126,499	205	15,381,949	492,162	14,559,325	0
NSE	NSE	201211	FCMB	12 : MLO	24 : 126,500 & above	153	49,817,232	4,942,045	42,317,903	0
NSE	NSE	201211	FCMB	13 : ITQ	21 : 0-6,499	91	192,860	49,650	140,222	0
NSE	NSE	201211	FCMB	13 : ITQ	22 : 6,500-34,999	90	1,592,733	534,713	957,184	0
NSE	NSE	201211	FCMB	13 : ITQ	23 : 35,000-126,499	100	7,129,498	1,748,559	3,952,327	0
NSE	NSE	201211	FCMB	13 : ITQ	24 : 126,500 & above	108	35,498,812	14,271,772	12,491,426	0
NSE	NSE	201211	FCMB	14 : ATQ	21 : 0-6,499	162	329,859	139,787	175,844	0
NSE	NSE	201211	FCMB	14 : ATQ	22 : 6,500-34,999	131	2,361,636	1,069,556	1,023,521	0
NSE	NSE	201211	FCMB	14 : ATQ	23 : 35,000-126,499	169	11,662,512	3,560,424	4,785,867	0
NSE	NSE	201211	FCMB	14 : ATQ	24 : 126,500 & above	161	48,729,132	16,778,855	14,859,233	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FCMB	11 : MKT	21 : 0-6,499	2,072	-	-	-	-	0.0315
FCMB	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0100
FCMB	11 : MKT	23 : 35,000-126,499	162,507	-	-	-	-	0.0492
FCMB	11 : MKT	24 : 126,500 & above	127,943	-	-	-	-	0.0600
FCMB	12 : MLO	21 : 0-6,499	530,055	8,000	4,772	16,538	-	0.0356
FCMB	12 : MLO	22 : 6,500-34,999	2,993,552	91,438	120,106	127,744	10,509	0.0293
FCMB	12 : MLO	23 : 35,000-126,499	13,064,332	423,607	554,280	367,298	149,808	0.0259
FCMB	12 : MLO	24 : 126,500 & above	36,878,571	1,648,182	1,130,558	1,853,405	430,019	0.0189
FCMB	13 : ITQ	21 : 0-6,499	1,450	15,363	22,856	58,656	18,903	-0.0248
FCMB	13 : ITQ	22 : 6,500-34,999	10,000	111,216	129,753	504,586	174,629	-0.0200
FCMB	13 : ITQ	23 : 35,000-126,499	200,000	588,869	463,024	1,415,788	429,108	-0.0251
FCMB	13 : ITQ	24 : 126,500 & above	3,612,377	1,293,814	690,991	2,127,235	1,454,158	-0.0288
FCMB	14 : ATQ	21 : 0-6,499	-	20,220	35,736	76,901	22,308	-0.0240
FCMB	14 : ATQ	22 : 6,500-34,999	10,440	122,999	149,599	359,083	265,981	-0.0206
FCMB	14 : ATQ	23 : 35,000-126,499	125,000	763,150	837,091	1,794,821	642,858	-0.0173
FCMB	14 : ATQ	24 : 126,500 & above	2,301,801	873,859	2,574,123	3,799,253	1,998,269	-0.0217

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	21 : 0-6,499	0.036698		0	0.0000	0.0	2,072	0.0	0	0.0000	0.0
FCMB	11 : MKT	22 : 6,500-34,999	0.020000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.028460		0	0.0000	0.0	162,507	0.0	0	0.0000	0.0
FCMB	11 : MKT	24 : 126,500 & above	0.020000		0	0.0000	0.0	127,943	0.0	0	0.0000	0.0
FCMB	12 : MLO	21 : 0-6,499	0.037100		71	0.0100	826.6	553,667	42.6	6,735	0.0073	0.0
FCMB	12 : MLO	22 : 6,500-34,999	0.032048	10,690	0	0.0100	612.8	3,157,221	39.9	175,438	0.0195	92.9
FCMB	12 : MLO	23 : 35,000-126,499	0.032361		0	0.0000	0.0	12,312,696	64.6	2,246,629	0.0114	9.4
FCMB	12 : MLO	24 : 126,500 & above	0.039535		0	0.0000	0.0	31,872,664	162.1	10,445,239	0.0216	3.2
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										
FCMB	14 : ATQ	22 : 6,500-34,999										
FCMB	14 : ATQ	23 : 35,000-126,499										
FCMB	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	201211	FCMB	15 : NTQ	21 : 0-6,499	75	135,423	59,030	32,475	0
NSE	NSE	201211	FCMB	15 : NTQ	22 : 6,500-34,999	128	2,384,440	1,320,189	354,773	0
NSE	NSE	201211	FCMB	15 : NTQ	23 : 35,000-126,499	244	18,154,891	6,014,731	3,104,484	0
NSE	NSE	201211	FCMB	15 : NTQ	24 : 126,500 & above	282	95,072,186	42,281,850	4,213,524	0
NSE	NSE	201211	FIDELITYBK	11 : MKT	21 : 0-6,499	2	9,382	0	9,382	0
NSE	NSE	201211	FIDELITYBK	11 : MKT	22 : 6,500-34,999	2	55,000	0	55,000	0
NSE	NSE	201211	FIDELITYBK	11 : MKT	23 : 35,000-126,499	4	260,000	0	260,000	0
NSE	NSE	201211	FIDELITYBK	11 : MKT	24 : 126,500 & above	1	270,000	0	270,000	0
NSE	NSE	201211	FIDELITYBK	12 : MLO	21 : 0-6,499	357	1,043,602	3,855	1,039,747	0
NSE	NSE	201211	FIDELITYBK	12 : MLO	22 : 6,500-34,999	404	6,413,615	61,164	6,338,451	0
NSE	NSE	201211	FIDELITYBK	12 : MLO	23 : 35,000-126,499	395	27,920,983	923,111	26,888,311	0
NSE	NSE	201211	FIDELITYBK	12 : MLO	24 : 126,500 & above	332	186,931,462	9,189,444	176,306,830	0
NSE	NSE	201211	FIDELITYBK	13 : ITQ	21 : 0-6,499	37	112,720	28,550	83,670	0
NSE	NSE	201211	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	67	1,172,628	176,278	951,350	0
NSE	NSE	201211	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	80	5,861,233	1,723,839	3,804,894	0
NSE	NSE	201211	FIDELITYBK	13 : ITQ	24 : 126,500 & above	117	74,284,131	11,335,686	24,401,257	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FCMB	15 : NTQ	21 : 0-6,499	-	4,066	4,674	8,530	10,583	-0.0326
FCMB	15 : NTQ	22 : 6,500-34,999	-	7,000	96,645	71,152	15,011	-0.0373
FCMB	15 : NTQ	23 : 35,000-126,499	-	354,832	460,193	938,955	580,964	-0.0391
FCMB	15 : NTQ	24 : 126,500 & above	-	427,000	230,580	1,450,434	1,070,821	-0.0537
FIDELITYBK	11 : MKT	21 : 0-6,499	9,382	-	-	-	-	-0.0008
FIDELITYBK	11 : MKT	22 : 6,500-34,999	55,000	-	-	-	-	0.0173
FIDELITYBK	11 : MKT	23 : 35,000-126,499	215,750	44,250	-	-	-	0.0199
FIDELITYBK	11 : MKT	24 : 126,500 & above	270,000	-	-	-	-	0.0100
FIDELITYBK	12 : MLO	21 : 0-6,499	1,008,117	-	5,328	15,052	4,000	0.0133
FIDELITYBK	12 : MLO	22 : 6,500-34,999	6,016,453	18,288	148,065	132,819	22,826	0.0250
FIDELITYBK	12 : MLO	23 : 35,000-126,499	23,726,321	818,580	1,020,347	1,057,835	93,948	0.0188
FIDELITYBK	12 : MLO	24 : 126,500 & above	154,561,837	3,567,258	8,401,881	5,288,843	1,450,287	0.0418
FIDELITYBK	13 : ITQ	21 : 0-6,499	6,000	9,840	18,633	20,722	11,765	-0.0210
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	15,000	85,172	258,378	458,888	64,300	-0.0044
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	386,500	752,228	366,738	1,557,960	461,752	-0.0109
FIDELITYBK	13 : ITQ	24 : 126,500 & above	65,000	2,597,740	2,655,485	6,580,159	2,008,737	-0.0131

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
FCMB	15 : NTQ	21 : 0-6,499										
FCMB	15 : NTQ	22 : 6,500-34,999										
FCMB	15 : NTQ	23 : 35,000-126,499										
FCMB	15 : NTQ	24 : 126,500 & above										
FIDELITYBK	11 : MKT	21 : 0-6,499	0.013071		0	0.0000	0.0	9,382	0.0	0	0.0000	0.0
FIDELITYBK	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	55,000	0.0	0	0.0000	0.0
FIDELITYBK	11 : MKT	23 : 35,000-126,499	0.015000		0	0.0000	0.0	260,000	7.8	0	0.0000	0.0
FIDELITYBK	11 : MKT	24 : 126,500 & above	0.010000		0	0.0000	0.0	270,000	0.0	0	0.0000	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.017720		0	0.0000	0.0	1,031,547	46.6	8,200	0.0032	0.0
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.018210		0	0.0000	0.0	6,198,719	28.3	139,732	0.0116	110.1
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.019028		0	0.0000	0.0	25,645,022	83.7	1,243,289	0.0072	48.1
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.057670		0	0.0000	0.0	119,064,350	186.4	57,242,480	0.0434	19.5
FIDELITYBK	13 : ITQ	21 : 0-6,499										
FIDELITYBK	13 : ITQ	22 : 6,500-34,999										
FIDELITYBK	13 : ITQ	23 : 35,000-126,499										
FIDELITYBK	13 : ITQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	FIDELITYBK	14 : ATQ	21 : 0-6,499	132	352,190	81,580	265,982	0
NSE	NSE	201211	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	198	3,309,200	1,208,001	2,050,914	0
NSE	NSE	201211	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	188	14,402,096	5,499,737	7,344,391	0
NSE	NSE	201211	FIDELITYBK	14 : ATQ	24 : 126,500 & above	199	83,286,027	23,515,535	31,936,450	0
NSE	NSE	201211	FIDELITYBK	15 : NTQ	21 : 0-6,499	65	191,182	126,275	50,607	0
NSE	NSE	201211	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	173	3,403,297	1,829,329	424,894	0
NSE	NSE	201211	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	331	24,822,466	13,190,082	4,193,691	0
NSE	NSE	201211	FIDELITYBK	15 : NTQ	24 : 126,500 & above	498	307,267,614	102,033,590	52,529,414	0
NSE	NSE	201211	FIDSON	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201211	FIDSON	12 : MLO	21 : 0-6,499	34	81,925	2,000	79,925	0
NSE	NSE	201211	FIDSON	12 : MLO	22 : 6,500-34,999	55	1,000,350	62,373	937,977	0
NSE	NSE	201211	FIDSON	12 : MLO	23 : 35,000-126,499	88	6,552,173	427,711	5,739,977	0
NSE	NSE	201211	FIDSON	12 : MLO	24 : 126,500 & above	82	34,799,044	3,740,945	29,609,856	0
NSE	NSE	201211	FIDSON	13 : ITQ	21 : 0-6,499	23	71,695	23,985	35,710	0
NSE	NSE	201211	FIDSON	13 : ITQ	22 : 6,500-34,999	40	709,657	241,000	333,057	0
NSE	NSE	201211	FIDSON	13 : ITQ	23 : 35,000-126,499	88	6,385,593	1,864,900	2,459,702	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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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)
FIDELITYBK	14 : ATQ	21 : 0-6,499	5,357	19,900	49,887	140,883	25,509	-0.0068
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	58,700	119,000	506,773	929,923	145,430	-0.0123
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	246,382	560,812	1,686,854	3,176,193	746,201	-0.0143
FIDELITYBK	14 : ATQ	24 : 126,500 & above	50,000	1,992,623	3,970,172	14,983,582	4,115,993	-0.0202
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	1,900	6,667	10,830	20,000	-0.0146
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	-	18,000	38,000	128,944	66,071	-0.0403
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	-	150,000	452,500	740,129	1,067,000	-0.0286
FIDELITYBK	15 : NTQ	24 : 126,500 & above	19,291,500	1,719,161	3,065,690	15,474,261	2,756,895	-0.0740
FIDSON	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0100
FIDSON	12 : MLO	21 : 0-6,499	78,925	-	-	1,000	-	0.0190
FIDSON	12 : MLO	22 : 6,500-34,999	876,016	49,500	-	12,461	-	0.0228
FIDSON	12 : MLO	23 : 35,000-126,499	5,243,118	101,114	166,510	206,635	22,600	0.0189
FIDSON	12 : MLO	24 : 126,500 & above	27,007,913	882,600	148,185	910,825	368,167	0.0377
FIDSON	13 : ITQ	21 : 0-6,499	-	5,000	-	19,010	7,000	-0.0393
FIDSON	13 : ITQ	22 : 6,500-34,999	-	29,000	23,000	65,600	58,755	-0.0117
FIDSON	13 : ITQ	23 : 35,000-126,499	50,000	358,500	203,991	473,000	481,882	-0.0330

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
FIDELITYBK	14 : ATQ	21 : 0-6,499									
FIDELITYBK	14 : ATQ	22 : 6,500-34,999									
FIDELITYBK	14 : ATQ	23 : 35,000-126,499									
FIDELITYBK	14 : ATQ	24 : 126,500 & above									
FIDELITYBK	15 : NTQ	21 : 0-6,499									
FIDELITYBK	15 : NTQ	22 : 6,500-34,999									
FIDELITYBK	15 : NTQ	23 : 35,000-126,499									
FIDELITYBK	15 : NTQ	24 : 126,500 & above									
FIDSON	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
FIDSON	12 : MLO	21 : 0-6,499	0.028646	0	0.0000	0.0	79,925	4.1	0	0.0000	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.031453	0	0.0000	0.0	917,977	18.0	20,000	0.0300	0.0
FIDSON	12 : MLO	23 : 35,000-126,499	0.027793	0	0.0000	0.0	5,454,977	39.7	285,000	0.0073	0.0
FIDSON	12 : MLO	24 : 126,500 & above	0.055839	0	0.0000	0.0	18,534,319	184.0	11,075,537	0.0359	22.6
FIDSON	13 : ITQ	21 : 0-6,499									
FIDSON	13 : ITQ	22 : 6,500-34,999									
FIDSON	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	201211	FIDSON	13 : ITQ	24 : 126,500 & above	53	22,767,147	5,050,439	3,170,647	0	
NSE	NSE	201211	FIDSON	14 : ATQ	21 : 0-6,499	25	70,350	12,250	27,100	0	
NSE	NSE	201211	FIDSON	14 : ATQ	22 : 6,500-34,999	37	779,164	294,790	334,369	0	
NSE	NSE	201211	FIDSON	14 : ATQ	23 : 35,000-126,499	109	8,378,921	2,076,653	3,825,968	0	
NSE	NSE	201211	FIDSON	14 : ATQ	24 : 126,500 & above	104	37,455,209	7,772,000	9,217,597	0	
NSE	NSE	201211	FIDSON	15 : NTQ	21 : 0-6,499	5	15,112	0	15,112	0	
NSE	NSE	201211	FIDSON	15 : NTQ	22 : 6,500-34,999	53	1,152,072	352,732	177,088	0	
NSE	NSE	201211	FIDSON	15 : NTQ	23 : 35,000-126,499	270	20,182,092	7,036,357	1,769,747	0	
NSE	NSE	201211	FIDSON	15 : NTQ	24 : 126,500 & above	278	121,843,041	28,299,089	8,886,816	0	
NSE	NSE	201211	GUARANTY	11 : MKT	21 : 0-6,499	17	49,626	25	49,601	0	
NSE	NSE	201211	GUARANTY	11 : MKT	22 : 6,500-34,999	6	102,370	18,569	83,801	0	
NSE	NSE	201211	GUARANTY	11 : MKT	23 : 35,000-126,499	2	132,268	0	132,268	0	
NSE	NSE	201211	GUARANTY	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0	
NSE	NSE	201211	GUARANTY	12 : MLO	21 : 0-6,499	2,160	4,549,912	38,237	4,510,806	0	
NSE	NSE	201211	GUARANTY	12 : MLO	22 : 6,500-34,999	1,194	20,443,725	610,266	19,766,644	0	
NSE	NSE	201211	GUARANTY	12 : MLO	23 : 35,000-126,499	857	59,551,308	3,497,130	55,670,120	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		
FIDSON	13 : ITQ	24 : 126,500 & above	200,000	388,270	429,196	1,496,959	606,022	-0.0201	
FIDSON	14 : ATQ	21 : 0-6,499	-	-	3,000	9,200	8,500	-0.0120	
FIDSON	14 : ATQ	22 : 6,500-34,999	-	18,500	7,000	133,200	38,697	-0.0257	
FIDSON	14 : ATQ	23 : 35,000-126,499	42,000	41,818	568,889	1,749,314	294,962	-0.0221	
FIDSON	14 : ATQ	24 : 126,500 & above	650,000	698,033	200,000	1,114,570	2,037,325	-0.0384	
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	8,000	4,312	-0.0248	
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	27,200	56,588	-0.0305	
FIDSON	15 : NTQ	23 : 35,000-126,499	-	193,500	99,600	514,977	186,670	-0.0498	
FIDSON	15 : NTQ	24 : 126,500 & above	3,840,600	158,182	350,020	587,804	383,000	-0.0706	
GUARANTY	11 : MKT	21 : 0-6,499	44,923	-	4,120	558	-	-0.0068	
GUARANTY	11 : MKT	22 : 6,500-34,999	83,201	-	-	600	-	-0.0222	
GUARANTY	11 : MKT	23 : 35,000-126,499	80,844	51,424	-	-	-	0.0245	
GUARANTY	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	0.0300	
GUARANTY	12 : MLO	21 : 0-6,499	4,274,125	63,336	93,126	59,230	20,468	0.0286	
GUARANTY	12 : MLO	22 : 6,500-34,999	18,032,959	453,662	744,080	454,702	44,679	0.0145	
GUARANTY	12 : MLO	23 : 35,000-126,499	48,175,651	3,819,752	2,092,447	1,209,888	142,825	0.0016	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FIDSON	13 : ITQ	24 : 126,500 & above									
FIDSON	14 : ATQ	21 : 0-6,499									
FIDSON	14 : ATQ	22 : 6,500-34,999									
FIDSON	14 : ATQ	23 : 35,000-126,499									
FIDSON	14 : ATQ	24 : 126,500 & above									
FIDSON	15 : NTQ	21 : 0-6,499									
FIDSON	15 : NTQ	22 : 6,500-34,999									
FIDSON	15 : NTQ	23 : 35,000-126,499									
FIDSON	15 : NTQ	24 : 126,500 & above									
GUARANTY	11 : MKT	21 : 0-6,499	0.016431	0	0.0000	0.0	49,601	13.7	0	0.0000	0.0
GUARANTY	11 : MKT	22 : 6,500-34,999	0.019999	0	0.0000	0.0	83,801	3.1	0	0.0000	0.0
GUARANTY	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	132,268	11.7	0	0.0000	0.0
GUARANTY	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
GUARANTY	12 : MLO	21 : 0-6,499	0.030538	10,744	0.0100	966.7	4,443,877	20.6	56,185	0.0115	2.0
GUARANTY	12 : MLO	22 : 6,500-34,999	0.028729	37,199	0.0100	234.0	18,868,918	34.5	860,527	0.0114	53.9
GUARANTY	12 : MLO	23 : 35,000-126,499	0.028619	150,000	0.0100	1069.8	50,160,127	50.0	5,359,993	0.0118	13.8

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	201211	GUARANTY	12 : MLO	24 : 126,500 & above	512	206,290,629	54,461,171	149,722,317	0	
NSE	NSE	201211	GUARANTY	13 : ITQ	21 : 0-6,499	326	761,198	180,407	540,554	0	
NSE	NSE	201211	GUARANTY	13 : ITQ	22 : 6,500-34,999	295	4,988,905	2,144,257	2,661,510	0	
NSE	NSE	201211	GUARANTY	13 : ITQ	23 : 35,000-126,499	259	17,574,461	7,329,575	9,535,706	0	
NSE	NSE	201211	GUARANTY	13 : ITQ	24 : 126,500 & above	156	49,560,026	29,748,273	15,090,161	0	
NSE	NSE	201211	GUARANTY	14 : ATQ	21 : 0-6,499	899	2,148,287	738,341	1,314,742	0	
NSE	NSE	201211	GUARANTY	14 : ATQ	22 : 6,500-34,999	702	12,438,034	4,655,625	6,858,062	0	
NSE	NSE	201211	GUARANTY	14 : ATQ	23 : 35,000-126,499	678	48,529,360	20,336,870	24,836,527	0	
NSE	NSE	201211	GUARANTY	14 : ATQ	24 : 126,500 & above	285	90,643,125	44,213,563	36,641,128	0	
NSE	NSE	201211	GUARANTY	15 : NTQ	21 : 0-6,499	477	1,249,116	731,971	355,408	0	
NSE	NSE	201211	GUARANTY	15 : NTQ	22 : 6,500-34,999	697	12,670,729	7,637,597	3,268,914	0	
NSE	NSE	201211	GUARANTY	15 : NTQ	23 : 35,000-126,499	800	56,492,630	35,209,772	13,427,159	0	
NSE	NSE	201211	GUARANTY	15 : NTQ	24 : 126,500 & above	443	144,656,637	87,413,327	33,117,576	0	
NSE	NSE	201211	INTBREW	11 : MKT	22 : 6,500-34,999	1	8,640	0	8,640	0	
NSE	NSE	201211	INTBREW	12 : MLO	21 : 0-6,499	187	426,626	4,094	419,132	0	
NSE	NSE	201211	INTBREW	12 : MLO	22 : 6,500-34,999	99	1,462,989	61,379	1,363,270	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	12 : MLO	24 : 126,500 & above	126,108,367	8,334,285	7,375,172	5,976,204	1,647,825	0.0180
GUARANTY	13 : ITQ	21 : 0-6,499	12,926	134,086	207,320	140,186	31,663	-0.0147
GUARANTY	13 : ITQ	22 : 6,500-34,999	117,419	542,050	947,407	690,128	152,290	-0.0079
GUARANTY	13 : ITQ	23 : 35,000-126,499	637,341	2,948,292	2,962,550	2,197,755	200,537	0.0059
GUARANTY	13 : ITQ	24 : 126,500 & above	3,031,271	1,977,724	4,077,683	3,472,854	1,220,752	-0.0005
GUARANTY	14 : ATQ	21 : 0-6,499	33,150	247,298	355,728	500,672	103,467	0.0087
GUARANTY	14 : ATQ	22 : 6,500-34,999	180,335	1,053,910	2,105,348	2,502,231	653,916	-0.0044
GUARANTY	14 : ATQ	23 : 35,000-126,499	1,366,748	4,217,729	7,594,138	7,898,268	2,049,550	0.0050
GUARANTY	14 : ATQ	24 : 126,500 & above	3,417,472	5,363,253	8,300,492	10,587,482	3,562,462	-0.0168
GUARANTY	15 : NTQ	21 : 0-6,499	8,087	21,079	61,220	157,029	63,893	0.0141
GUARANTY	15 : NTQ	22 : 6,500-34,999	39,246	208,014	614,594	1,425,783	503,305	0.0116
GUARANTY	15 : NTQ	23 : 35,000-126,499	118,360	858,900	1,636,952	6,295,558	1,622,913	0.0021
GUARANTY	15 : NTQ	24 : 126,500 & above	4,691,629	4,518,943	6,313,630	10,849,214	2,869,059	-0.0229
INTBREW	11 : MKT	22 : 6,500-34,999	8,640	-	-	-	-	0.1600
INTBREW	12 : MLO	21 : 0-6,499	394,416	14,081	3,475	6,800	360	0.2241
INTBREW	12 : MLO	22 : 6,500-34,999	1,289,796	27,054	27,610	16,900	1,610	0.2707

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
GUARANTY	12 : MLO	24 : 126,500 & above	0.062895		0	0.0000	0.0	89,857,346	79.7	59,864,971	0.0303	59.8
GUARANTY	13 : ITQ	21 : 0-6,499										
GUARANTY	13 : ITQ	22 : 6,500-34,999										
GUARANTY	13 : ITQ	23 : 35,000-126,499										
GUARANTY	13 : ITQ	24 : 126,500 & above										
GUARANTY	14 : ATQ	21 : 0-6,499										
GUARANTY	14 : ATQ	22 : 6,500-34,999										
GUARANTY	14 : ATQ	23 : 35,000-126,499										
GUARANTY	14 : ATQ	24 : 126,500 & above										
GUARANTY	15 : NTQ	21 : 0-6,499										
GUARANTY	15 : NTQ	22 : 6,500-34,999										
GUARANTY	15 : NTQ	23 : 35,000-126,499										
GUARANTY	15 : NTQ	24 : 126,500 & above										
INTBREW	11 : MKT	22 : 6,500-34,999	0.150000		0	0.0000	0.0	8,640	0.0	0	0.0000	0.0
INTBREW	12 : MLO	21 : 0-6,499	0.274878	2,200	0.0400	978.2	397,132	10.3	19,800	0.0200	63.1	
INTBREW	12 : MLO	22 : 6,500-34,999	0.263755		0	0.0000	0.0	1,291,940	17.3	71,330	0.0405	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	201211	INTBREW	12 : MLO	23 : 35,000-126,499	87	5,272,004	616,468	4,533,508	0
NSE	NSE	201211	INTBREW	12 : MLO	24 : 126,500 & above	17	14,377,180	707,459	13,529,283	0
NSE	NSE	201211	INTBREW	13 : ITQ	21 : 0-6,499	114	344,191	171,347	137,201	0
NSE	NSE	201211	INTBREW	13 : ITQ	22 : 6,500-34,999	144	2,454,029	894,531	704,947	0
NSE	NSE	201211	INTBREW	13 : ITQ	23 : 35,000-126,499	170	9,651,651	3,957,711	1,823,921	0
NSE	NSE	201211	INTBREW	13 : ITQ	24 : 126,500 & above	34	8,208,000	5,416,391	391,609	0
NSE	NSE	201211	INTBREW	14 : ATQ	21 : 0-6,499	95	241,775	127,822	72,255	0
NSE	NSE	201211	INTBREW	14 : ATQ	22 : 6,500-34,999	103	1,818,793	691,079	454,009	0
NSE	NSE	201211	INTBREW	14 : ATQ	23 : 35,000-126,499	110	6,571,759	1,457,539	1,388,937	0
NSE	NSE	201211	INTBREW	14 : ATQ	24 : 126,500 & above	30	7,772,500	1,798,500	1,245,080	0
NSE	NSE	201211	INTBREW	15 : NTQ	21 : 0-6,499	28	72,366	35,090	8,533	0
NSE	NSE	201211	INTBREW	15 : NTQ	22 : 6,500-34,999	45	757,290	363,650	25,453	0
NSE	NSE	201211	INTBREW	15 : NTQ	23 : 35,000-126,499	62	3,667,703	1,696,734	307,872	0
NSE	NSE	201211	INTBREW	15 : NTQ	24 : 126,500 & above	29	9,034,500	3,301,900	998,100	0
NSE	NSE	201211	NASCON	11 : MKT	21 : 0-6,499	2	5,700	0	5,700	0
NSE	NSE	201211	NASCON	12 : MLO	21 : 0-6,499	139	319,819	4,949	310,570	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	12 : MLO	23 : 35,000-126,499	4,213,956	234,702	31,010	38,200	4,000	0.2042
INTBREW	12 : MLO	24 : 126,500 & above	13,414,677	9,436	70	95,500	9,600	0.3322
INTBREW	13 : ITQ	21 : 0-6,499	2,310	12,010	44,100	49,421	21,380	-0.2146
INTBREW	13 : ITQ	22 : 6,500-34,999	27,505	78,500	156,886	221,997	59,900	-0.2422
INTBREW	13 : ITQ	23 : 35,000-126,499	-	205,100	318,438	419,067	92,169	-0.1912
INTBREW	13 : ITQ	24 : 126,500 & above	-	1,109	500	190,000	-	-0.2596
INTBREW	14 : ATQ	21 : 0-6,499	-	10,310	7,892	42,745	4,003	-0.1854
INTBREW	14 : ATQ	22 : 6,500-34,999	14,000	40,000	28,100	125,019	154,090	-0.3477
INTBREW	14 : ATQ	23 : 35,000-126,499	-	151,565	362,690	238,910	65,000	-0.2499
INTBREW	14 : ATQ	24 : 126,500 & above	14,900	145,680	51,000	250,000	372,102	-0.1921
INTBREW	15 : NTQ	21 : 0-6,499	-	-	-	1,495	1,000	-0.1916
INTBREW	15 : NTQ	22 : 6,500-34,999	-	-	-	503	10,000	-0.1955
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	-	213,372	45,000	-0.3386
INTBREW	15 : NTQ	24 : 126,500 & above	998,100	-	-	-	-	-0.1600
NASCON	11 : MKT	21 : 0-6,499	5,700	-	-	-	-	0.0918
NASCON	12 : MLO	21 : 0-6,499	299,753	-	2,000	8,067	600	0.0428

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
INTBREW	12 : MLO	23 : 35,000-126,499	0.279531		0	0.0000	0.0	3,517,156	40.3	1,016,352	0.0422	0.2
INTBREW	12 : MLO	24 : 126,500 & above	0.349792		0	0.0000	0.0	6,646,283	10.2	6,883,000	0.1452	2.5
INTBREW	13 : ITQ	21 : 0-6,499										
INTBREW	13 : ITQ	22 : 6,500-34,999										
INTBREW	13 : ITQ	23 : 35,000-126,499										
INTBREW	13 : ITQ	24 : 126,500 & above										
INTBREW	14 : ATQ	21 : 0-6,499										
INTBREW	14 : ATQ	22 : 6,500-34,999										
INTBREW	14 : ATQ	23 : 35,000-126,499										
INTBREW	14 : ATQ	24 : 126,500 & above										
INTBREW	15 : NTQ	21 : 0-6,499										
INTBREW	15 : NTQ	22 : 6,500-34,999										
INTBREW	15 : NTQ	23 : 35,000-126,499										
INTBREW	15 : NTQ	24 : 126,500 & above										
NASCON	11 : MKT	21 : 0-6,499	0.075263		0	0.0000	0.0	5,700	0.0	0	0.0000	0.0
NASCON	12 : MLO	21 : 0-6,499	0.069041		0	0.0000	0.0	307,840	30.1	2,730	0.0100	0.0

Guidance:

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

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Market Execution Quality Detail: November 2012

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201211	NASCON	12 : MLO	22 : 6,500-34,999	123	2,187,398	76,746	2,049,142	0
NSE	NSE	201211	NASCON	12 : MLO	23 : 35,000-126,499	176	12,094,948	691,102	11,208,000	0
NSE	NSE	201211	NASCON	12 : MLO	24 : 126,500 & above	65	26,900,872	3,199,158	18,878,626	0
NSE	NSE	201211	NASCON	13 : ITQ	21 : 0-6,499	92	267,189	123,074	124,983	0
NSE	NSE	201211	NASCON	13 : ITQ	22 : 6,500-34,999	112	2,075,479	862,046	893,844	0
NSE	NSE	201211	NASCON	13 : ITQ	23 : 35,000-126,499	166	11,291,792	4,341,605	3,016,575	0
NSE	NSE	201211	NASCON	13 : ITQ	24 : 126,500 & above	46	49,793,044	31,892,636	4,394,238	0
NSE	NSE	201211	NASCON	14 : ATQ	21 : 0-6,499	88	194,476	74,062	91,232	0
NSE	NSE	201211	NASCON	14 : ATQ	22 : 6,500-34,999	81	1,453,118	383,941	700,687	0
NSE	NSE	201211	NASCON	14 : ATQ	23 : 35,000-126,499	91	6,688,231	1,775,909	2,587,112	0
NSE	NSE	201211	NASCON	14 : ATQ	24 : 126,500 & above	42	20,587,095	8,100,346	7,107,758	0
NSE	NSE	201211	NASCON	15 : NTQ	21 : 0-6,499	26	74,665	39,786	17,179	0
NSE	NSE	201211	NASCON	15 : NTQ	22 : 6,500-34,999	125	2,469,987	1,138,323	412,295	0
NSE	NSE	201211	NASCON	15 : NTQ	23 : 35,000-126,499	163	12,016,280	4,121,896	1,038,151	0
NSE	NSE	201211	NASCON	15 : NTQ	24 : 126,500 & above	56	31,677,642	6,169,777	1,716,708	0
NSE	NSE	201211	NB	11 : MKT	21 : 0-6,499	9	12,854	0	12,854	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: November 2012

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NASCON	12 : MLO	22 : 6,500-34,999	1,827,249	40,720	69,053	73,900	38,190	0.0573
NASCON	12 : MLO	23 : 35,000-126,499	10,042,837	151,187	301,254	514,352	198,370	0.0562
NASCON	12 : MLO	24 : 126,500 & above	16,756,505	241,240	378,678	599,928	220,200	0.0609
NASCON	13 : ITQ	21 : 0-6,499	600	7,400	23,938	59,124	23,301	-0.0430
NASCON	13 : ITQ	22 : 6,500-34,999	25,000	20,800	250,375	394,022	122,767	-0.0428
NASCON	13 : ITQ	23 : 35,000-126,499	-	587,080	446,090	941,135	489,256	-0.0651
NASCON	13 : ITQ	24 : 126,500 & above	80,000	932,438	1,250,590	1,439,933	573,225	-0.0110
NASCON	14 : ATQ	21 : 0-6,499	-	1,640	4,626	45,705	14,180	-0.0285
NASCON	14 : ATQ	22 : 6,500-34,999	-	118,814	50,860	244,658	159,417	-0.0451
NASCON	14 : ATQ	23 : 35,000-126,499	-	416,800	720,364	781,850	103,100	-0.0358
NASCON	14 : ATQ	24 : 126,500 & above	-	450,620	505,000	2,298,136	740,720	-0.0689
NASCON	15 : NTQ	21 : 0-6,499	-	-	-	5,230	-	0.0187
NASCON	15 : NTQ	22 : 6,500-34,999	-	12,980	26,900	220,150	57,104	-0.0928
NASCON	15 : NTQ	23 : 35,000-126,499	-	108,000	291,645	253,046	305,680	-0.1141
NASCON	15 : NTQ	24 : 126,500 & above	-	200,000	135,578	520,167	704,330	-0.0860
NB	11 : MKT	21 : 0-6,499	12,854	-	-	-	-	0.9159

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: November 2012

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NASCON	12 : MLO	22 : 6,500-34,999	0.071451		0	0.0000	0.0	1,871,642	89.4	177,500	0.0201	3.2
NASCON	12 : MLO	23 : 35,000-126,499	0.076010		0	0.0000	0.0	9,409,743	84.6	1,798,257	0.0256	80.2
NASCON	12 : MLO	24 : 126,500 & above	0.124761		0	0.0000	0.0	10,962,785	424.7	7,915,841	0.0199	9.3
NASCON	13 : ITQ	21 : 0-6,499										
NASCON	13 : ITQ	22 : 6,500-34,999										
NASCON	13 : ITQ	23 : 35,000-126,499										
NASCON	13 : ITQ	24 : 126,500 & above										
NASCON	14 : ATQ	21 : 0-6,499										
NASCON	14 : ATQ	22 : 6,500-34,999										
NASCON	14 : ATQ	23 : 35,000-126,499										
NASCON	14 : ATQ	24 : 126,500 & above										
NASCON	15 : NTQ	21 : 0-6,499										
NASCON	15 : NTQ	22 : 6,500-34,999										
NASCON	15 : NTQ	23 : 35,000-126,499										
NASCON	15 : NTQ	24 : 126,500 & above										
NB	11 : MKT	21 : 0-6,499	0.560831		0	0.0000	0.0	12,854	0.1	0	0.0000	0.0

Guidance:

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

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Market Execution Quality Detail: November 2012

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201211	NB	11 : MKT	22 : 6,500-34,999	2	19,900	0	19,900	0	
NSE	NSE	201211	NB	12 : MLO	21 : 0-6,499	1,457	2,982,055	133,678	2,836,380	0	
NSE	NSE	201211	NB	12 : MLO	22 : 6,500-34,999	646	9,584,017	1,454,796	8,012,529	0	
NSE	NSE	201211	NB	12 : MLO	23 : 35,000-126,499	164	9,810,806	3,576,621	6,177,061	0	
NSE	NSE	201211	NB	12 : MLO	24 : 126,500 & above	45	18,029,400	12,356,478	5,672,922	0	
NSE	NSE	201211	NB	13 : ITQ	21 : 0-6,499	1,174	3,125,949	1,708,638	918,276	0	
NSE	NSE	201211	NB	13 : ITQ	22 : 6,500-34,999	974	14,353,713	9,735,723	2,905,834	0	
NSE	NSE	201211	NB	13 : ITQ	23 : 35,000-126,499	204	12,308,057	9,046,380	2,216,453	0	
NSE	NSE	201211	NB	13 : ITQ	24 : 126,500 & above	32	15,723,045	12,700,736	989,534	0	
NSE	NSE	201211	NB	14 : ATQ	21 : 0-6,499	1,144	2,682,120	1,243,384	893,872	0	
NSE	NSE	201211	NB	14 : ATQ	22 : 6,500-34,999	596	8,264,095	3,913,579	2,327,341	0	
NSE	NSE	201211	NB	14 : ATQ	23 : 35,000-126,499	89	5,381,396	3,236,857	1,467,289	0	
NSE	NSE	201211	NB	14 : ATQ	24 : 126,500 & above	22	12,434,374	9,620,116	329,680	0	
NSE	NSE	201211	NB	15 : NTQ	21 : 0-6,499	1,020	2,766,888	1,491,993	408,766	0	
NSE	NSE	201211	NB	15 : NTQ	22 : 6,500-34,999	990	13,918,402	8,254,653	1,647,822	0	
NSE	NSE	201211	NB	15 : NTQ	23 : 35,000-126,499	167	10,429,134	6,980,233	1,073,495	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)
NB	11 : MKT	22 : 6,500-34,999	19,900	-	-	-	-	1.1444
NB	12 : MLO	21 : 0-6,499	2,688,821	64,114	44,622	37,265	1,558	0.4155
NB	12 : MLO	22 : 6,500-34,999	7,278,215	270,558	258,731	166,830	21,500	0.2704
NB	12 : MLO	23 : 35,000-126,499	5,324,356	511,715	165,994	137,086	37,910	0.4360
NB	12 : MLO	24 : 126,500 & above	5,582,178	22,357	68,387	-	-	3.1847
NB	13 : ITQ	21 : 0-6,499	68,334	249,423	269,738	234,899	65,081	-0.2889
NB	13 : ITQ	22 : 6,500-34,999	290,125	904,570	880,046	686,456	72,356	-0.4287
NB	13 : ITQ	23 : 35,000-126,499	333,850	724,280	561,273	552,100	44,950	-0.2499
NB	13 : ITQ	24 : 126,500 & above	462,515	83,000	21,536	362,343	46,021	-2.9652
NB	14 : ATQ	21 : 0-6,499	24,953	182,906	282,757	318,793	54,944	-0.2603
NB	14 : ATQ	22 : 6,500-34,999	143,222	425,595	741,402	604,517	177,035	-0.4015
NB	14 : ATQ	23 : 35,000-126,499	132,950	163,307	265,813	563,724	244,892	-0.4686
NB	14 : ATQ	24 : 126,500 & above	-	176,754	23,190	60,105	53,906	-0.9012
NB	15 : NTQ	21 : 0-6,499	2,951	45,029	81,544	181,836	51,356	-0.0809
NB	15 : NTQ	22 : 6,500-34,999	10,000	85,819	281,861	931,880	148,235	0.3168
NB	15 : NTQ	23 : 35,000-126,499	45,000	450	355,470	351,185	190,817	-0.6311

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	22 : 6,500-34,999	0.340804	0	0.0000	0.0	19,900	0.0	0	0.0000	0.0
NB	12 : MLO	21 : 0-6,499	0.607687	58,699	0.2905	235.2	2,573,137	12.4	204,544	0.1086	20.5
NB	12 : MLO	22 : 6,500-34,999	0.593523	165,863	0.1571	67.8	6,196,066	38.2	1,650,600	0.1059	42.9
NB	12 : MLO	23 : 35,000-126,499	1.083750	50,000	0.0156	0.0	3,506,771	51.9	2,620,290	0.1456	6.1
NB	12 : MLO	24 : 126,500 & above	4.877186	466,000	0.0040	0.0	1,686,958	3.8	3,519,964	2.3296	0.1
NB	13 : ITQ	21 : 0-6,499									
NB	13 : ITQ	22 : 6,500-34,999									
NB	13 : ITQ	23 : 35,000-126,499									
NB	13 : ITQ	24 : 126,500 & above									
NB	14 : ATQ	21 : 0-6,499									
NB	14 : ATQ	22 : 6,500-34,999									
NB	14 : ATQ	23 : 35,000-126,499									
NB	14 : ATQ	24 : 126,500 & above									
NB	15 : NTQ	21 : 0-6,499									
NB	15 : NTQ	22 : 6,500-34,999									
NB	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	201211	NB	15 : NTQ	24 : 126,500 & above	45	26,694,009	16,439,901	1,105,600	0
NSE	NSE	201211	NESTLE	11 : MKT	21 : 0-6,499	7	919	0	919	0
NSE	NSE	201211	NESTLE	12 : MLO	21 : 0-6,499	844	962,017	112,704	836,240	0
NSE	NSE	201211	NESTLE	12 : MLO	22 : 6,500-34,999	81	1,020,876	318,032	696,333	0
NSE	NSE	201211	NESTLE	12 : MLO	23 : 35,000-126,499	34	2,279,476	1,565,021	614,455	0
NSE	NSE	201211	NESTLE	13 : ITQ	21 : 0-6,499	1,308	2,103,152	1,519,968	325,070	0
NSE	NSE	201211	NESTLE	13 : ITQ	22 : 6,500-34,999	235	2,814,785	2,226,764	258,272	0
NSE	NSE	201211	NESTLE	13 : ITQ	23 : 35,000-126,499	245	16,252,781	14,836,693	256,037	0
NSE	NSE	201211	NESTLE	13 : ITQ	24 : 126,500 & above	1	150,000	0	150,000	0
NSE	NSE	201211	NESTLE	14 : ATQ	21 : 0-6,499	1,146	1,373,145	676,711	266,009	0
NSE	NSE	201211	NESTLE	14 : ATQ	22 : 6,500-34,999	84	1,034,297	633,379	148,180	0
NSE	NSE	201211	NESTLE	14 : ATQ	23 : 35,000-126,499	27	1,723,697	1,464,005	3,244	0
NSE	NSE	201211	NESTLE	14 : ATQ	24 : 126,500 & above	1	204,000	204,000	0	0
NSE	NSE	201211	NESTLE	15 : NTQ	21 : 0-6,499	771	1,181,574	645,140	65,242	0
NSE	NSE	201211	NESTLE	15 : NTQ	22 : 6,500-34,999	81	1,099,328	773,416	56,911	0
NSE	NSE	201211	NESTLE	15 : NTQ	23 : 35,000-126,499	43	2,674,370	1,243,770	99,000	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

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)
NB	15 : NTQ	24 : 126,500 & above	-	225	887,093	3,842	14,000	-3.4582
NESTLE	11 : MKT	21 : 0-6,499	919	-	-	-	-	12.9350
NESTLE	12 : MLO	21 : 0-6,499	790,458	19,697	16,520	9,545	20	3.9542
NESTLE	12 : MLO	22 : 6,500-34,999	642,355	37,641	5,000	11,337	-	5.4461
NESTLE	12 : MLO	23 : 35,000-126,499	606,264	8,191	-	-	-	-11.1842
NESTLE	13 : ITQ	21 : 0-6,499	35,846	58,187	104,462	84,077	22,201	-4.2347
NESTLE	13 : ITQ	22 : 6,500-34,999	6,375	82,568	101,323	44,811	8,921	-5.9479
NESTLE	13 : ITQ	23 : 35,000-126,499	158,712	7,069	52,458	33,251	4,547	9.9531
NESTLE	13 : ITQ	24 : 126,500 & above	150,000	-	-	-	-	27.2500
NESTLE	14 : ATQ	21 : 0-6,499	18,264	33,840	105,538	56,337	21,622	-1.1155
NESTLE	14 : ATQ	22 : 6,500-34,999	60,550	22,550	12,890	36,229	4,961	-5.7531
NESTLE	14 : ATQ	23 : 35,000-126,499	-	-	1,644	1,600	-	-8.1992
NESTLE	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NESTLE	15 : NTQ	21 : 0-6,499	310	9,949	14,743	12,443	14,735	-1.8911
NESTLE	15 : NTQ	22 : 6,500-34,999	919	938	5,000	6,349	406	1.8061
NESTLE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	49,000	8.1940

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	24 : 126,500 & above									
NESTLE	11 : MKT	21 : 0-6,499	14.105560	0	0.0000	0.0	919	0.0	0	0.0000	0.0
NESTLE	12 : MLO	21 : 0-6,499	7.290433	29,998	0.6384	12.8	670,378	14.2	135,864	0.7469	5.9
NESTLE	12 : MLO	22 : 6,500-34,999	8.743124	21,500	0.0744	0.0	446,986	17.1	227,847	3.1966	1.0
NESTLE	12 : MLO	23 : 35,000-126,499	10.954192	0	0.0000	0.0	432,712	0.1	181,743	1.9321	1.2
NESTLE	13 : ITQ	21 : 0-6,499									
NESTLE	13 : ITQ	22 : 6,500-34,999									
NESTLE	13 : ITQ	23 : 35,000-126,499									
NESTLE	13 : ITQ	24 : 126,500 & above									
NESTLE	14 : ATQ	21 : 0-6,499									
NESTLE	14 : ATQ	22 : 6,500-34,999									
NESTLE	14 : ATQ	23 : 35,000-126,499									
NESTLE	14 : ATQ	24 : 126,500 & above									
NESTLE	15 : NTQ	21 : 0-6,499									
NESTLE	15 : NTQ	22 : 6,500-34,999									
NESTLE	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	201211	NESTLE	15 : NTQ	24 : 126,500 & above	3	850,000	500,000	0	0
NSE	NSE	201211	PRESCO	11 : MKT	22 : 6,500-34,999	1	7,000	0	7,000	0
NSE	NSE	201211	PRESCO	12 : MLO	21 : 0-6,499	112	207,996	200	207,796	0
NSE	NSE	201211	PRESCO	12 : MLO	22 : 6,500-34,999	58	964,409	42,115	906,164	0
NSE	NSE	201211	PRESCO	12 : MLO	23 : 35,000-126,499	41	2,916,592	461,347	2,321,174	0
NSE	NSE	201211	PRESCO	12 : MLO	24 : 126,500 & above	14	2,940,949	225,223	2,319,555	0
NSE	NSE	201211	PRESCO	13 : ITQ	21 : 0-6,499	87	198,764	85,198	69,542	0
NSE	NSE	201211	PRESCO	13 : ITQ	22 : 6,500-34,999	79	1,374,421	542,280	450,157	0
NSE	NSE	201211	PRESCO	13 : ITQ	23 : 35,000-126,499	85	5,283,591	2,122,648	1,392,422	0
NSE	NSE	201211	PRESCO	13 : ITQ	24 : 126,500 & above	25	7,103,615	2,427,687	563,480	0
NSE	NSE	201211	PRESCO	14 : ATQ	21 : 0-6,499	60	104,080	56,330	30,750	0
NSE	NSE	201211	PRESCO	14 : ATQ	22 : 6,500-34,999	53	877,375	346,040	251,441	0
NSE	NSE	201211	PRESCO	14 : ATQ	23 : 35,000-126,499	59	3,978,103	1,213,177	724,528	0
NSE	NSE	201211	PRESCO	14 : ATQ	24 : 126,500 & above	14	3,435,666	1,058,539	448,818	0
NSE	NSE	201211	PRESCO	15 : NTQ	21 : 0-6,499	25	52,750	27,100	12,800	0
NSE	NSE	201211	PRESCO	15 : NTQ	22 : 6,500-34,999	27	527,080	206,200	27,434	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)
NESTLE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PRESCO	11 : MKT	22 : 6,500-34,999	7,000	-	-	-	-	-0.1000
PRESCO	12 : MLO	21 : 0-6,499	192,533	2,400	7,243	5,620	-	0.2953
PRESCO	12 : MLO	22 : 6,500-34,999	842,264	10,000	21,400	32,500	-	0.2601
PRESCO	12 : MLO	23 : 35,000-126,499	2,146,756	-	20,500	121,740	32,178	0.2347
PRESCO	12 : MLO	24 : 126,500 & above	2,244,308	52,490	2,757	11,478	-	0.3224
PRESCO	13 : ITQ	21 : 0-6,499	-	5,650	3,020	32,030	10,462	-0.2003
PRESCO	13 : ITQ	22 : 6,500-34,999	-	17,000	101,323	119,727	76,200	-0.0912
PRESCO	13 : ITQ	23 : 35,000-126,499	-	-	224,469	428,475	233,000	-0.1116
PRESCO	13 : ITQ	24 : 126,500 & above	-	-	162,900	12,200	51,400	-0.5263
PRESCO	14 : ATQ	21 : 0-6,499	-	4,750	850	14,750	3,900	-0.1193
PRESCO	14 : ATQ	22 : 6,500-34,999	-	31,274	60,700	73,467	40,707	-0.1557
PRESCO	14 : ATQ	23 : 35,000-126,499	-	130,220	190,000	191,899	-	-0.1703
PRESCO	14 : ATQ	24 : 126,500 & above	-	91,000	79,035	243	7,500	-1.3497
PRESCO	15 : NTQ	21 : 0-6,499	-	2,500	-	8,300	2,000	-0.0663
PRESCO	15 : NTQ	22 : 6,500-34,999	-	-	-	27,334	100	-0.3292

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
NESTLE	15 : NTQ	24 : 126,500 & above										
PRESCO	11 : MKT	22 : 6,500-34,999	0.300000		0	0.0000	0.0	7,000	0.0	0	0.0000	0.0
PRESCO	12 : MLO	21 : 0-6,499	0.344505		0	0.0000	0.0	201,103	22.1	6,693	0.0450	71.1
PRESCO	12 : MLO	22 : 6,500-34,999	0.275686		0	0.0000	0.0	779,964	50.2	126,200	0.0643	36.7
PRESCO	12 : MLO	23 : 35,000-126,499	0.383899		0	0.0000	0.0	1,575,788	202.0	745,386	0.0258	0.0
PRESCO	12 : MLO	24 : 126,500 & above	0.516688		0	0.0000	0.0	1,195,771	44.5	1,123,784	0.1648	1.4
PRESCO	13 : ITQ	21 : 0-6,499										
PRESCO	13 : ITQ	22 : 6,500-34,999										
PRESCO	13 : ITQ	23 : 35,000-126,499										
PRESCO	13 : ITQ	24 : 126,500 & above										
PRESCO	14 : ATQ	21 : 0-6,499										
PRESCO	14 : ATQ	22 : 6,500-34,999										
PRESCO	14 : ATQ	23 : 35,000-126,499										
PRESCO	14 : ATQ	24 : 126,500 & above										
PRESCO	15 : NTQ	21 : 0-6,499										
PRESCO	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	201211	PRESCO	15 : NTQ	23 : 35,000-126,499	58	3,653,823	1,428,441	245,364	0
NSE	NSE	201211	PRESCO	15 : NTQ	24 : 126,500 & above	12	3,678,457	1,315,000	119,166	0
NSE	NSE	201211	PRESTIGE	12 : MLO	21 : 0-6,499	19	46,455	0	46,455	0
NSE	NSE	201211	PRESTIGE	12 : MLO	22 : 6,500-34,999	18	320,160	0	320,160	0
NSE	NSE	201211	PRESTIGE	12 : MLO	23 : 35,000-126,499	18	960,489	0	848,103	0
NSE	NSE	201211	PRESTIGE	12 : MLO	24 : 126,500 & above	15	30,140,091	8,609,182	13,312,381	0
NSE	NSE	201211	PRESTIGE	13 : ITQ	21 : 0-6,499	3	17,000	0	5,000	0
NSE	NSE	201211	PRESTIGE	13 : ITQ	22 : 6,500-34,999	2	18,000	1,000	8,000	0
NSE	NSE	201211	PRESTIGE	13 : ITQ	23 : 35,000-126,499	1	49,500	49,500	0	0
NSE	NSE	201211	PRESTIGE	13 : ITQ	24 : 126,500 & above	7	4,200,000	1,000,000	1,650,000	0
NSE	NSE	201211	PRESTIGE	14 : ATQ	22 : 6,500-34,999	12	198,893	68,913	40,647	0
NSE	NSE	201211	PRESTIGE	14 : ATQ	23 : 35,000-126,499	20	1,357,379	676,000	257,000	0
NSE	NSE	201211	PRESTIGE	14 : ATQ	24 : 126,500 & above	27	33,900,658	11,250,000	1,022,519	0
NSE	NSE	201211	PRESTIGE	15 : NTQ	21 : 0-6,499	1	1,000	1,000	0	0
NSE	NSE	201211	PRESTIGE	15 : NTQ	22 : 6,500-34,999	2	40,000	0	0	0
NSE	NSE	201211	PRESTIGE	15 : NTQ	23 : 35,000-126,499	11	882,961	188,466	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

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)
PRESCO	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	74,478	-0.0468
PRESCO	15 : NTQ	24 : 126,500 & above	-	-	-	-	119,166	-0.3285
PRESTIGE	12 : MLO	21 : 0-6,499	43,955	-	-	2,500	-	0.0226
PRESTIGE	12 : MLO	22 : 6,500-34,999	293,160	-	18,000	9,000	-	0.0150
PRESTIGE	12 : MLO	23 : 35,000-126,499	786,121	-	-	61,982	-	0.0081
PRESTIGE	12 : MLO	24 : 126,500 & above	12,921,563	400	259,213	-	131,205	0.0115
PRESTIGE	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-0.0100
PRESTIGE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	8,000	0.0000
PRESTIGE	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PRESTIGE	13 : ITQ	24 : 126,500 & above	-	-	-	450,000	2,000	0.0036
PRESTIGE	14 : ATQ	22 : 6,500-34,999	-	-	-	20,647	-	-0.0151
PRESTIGE	14 : ATQ	23 : 35,000-126,499	-	-	37,000	-	100,000	-0.0200
PRESTIGE	14 : ATQ	24 : 126,500 & above	-	-	260,050	75,413	141,109	-0.0118
PRESTIGE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	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)	
PRESCO	15 : NTQ	23 : 35,000-126,499										
PRESCO	15 : NTQ	24 : 126,500 & above										
PRESTIGE	12 : MLO	21 : 0-6,499	0.015081		0	0.0000	0.0	46,455	39.9	0	0.0000	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.014014		0	0.0000	0.0	320,160	40.2	0	0.0000	0.0
PRESTIGE	12 : MLO	23 : 35,000-126,499	0.013896		0	0.0000	0.0	848,103	120.7	0	0.0000	0.0
PRESTIGE	12 : MLO	24 : 126,500 & above	0.014134		0	0.0000	0.0	11,401,563	41.1	1,910,818	0.0133	27.7
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	22 : 6,500-34,999										
PRESTIGE	14 : ATQ	23 : 35,000-126,499										
PRESTIGE	14 : ATQ	24 : 126,500 & above										
PRESTIGE	15 : NTQ	21 : 0-6,499										
PRESTIGE	15 : NTQ	22 : 6,500-34,999										
PRESTIGE	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	PRESTIGE	15 : NTQ	24 : 126,500 & above	10	13,712,342	3,804,892	0	0
NSE	NSE	201211	PZ	11 : MKT	21 : 0-6,499	7	14,005	3,602	10,403	0
NSE	NSE	201211	PZ	12 : MLO	21 : 0-6,499	439	709,924	37,927	668,812	0
NSE	NSE	201211	PZ	12 : MLO	22 : 6,500-34,999	161	2,549,611	296,946	2,193,764	0
NSE	NSE	201211	PZ	12 : MLO	23 : 35,000-126,499	75	5,326,882	1,763,541	3,508,319	0
NSE	NSE	201211	PZ	12 : MLO	24 : 126,500 & above	46	12,553,752	6,641,448	5,912,304	0
NSE	NSE	201211	PZ	13 : ITQ	21 : 0-6,499	196	435,311	160,654	211,190	0
NSE	NSE	201211	PZ	13 : ITQ	22 : 6,500-34,999	156	2,583,508	1,215,295	998,385	0
NSE	NSE	201211	PZ	13 : ITQ	23 : 35,000-126,499	76	4,703,039	3,277,200	821,134	0
NSE	NSE	201211	PZ	13 : ITQ	24 : 126,500 & above	36	8,953,454	6,046,640	1,538,063	0
NSE	NSE	201211	PZ	14 : ATQ	21 : 0-6,499	192	381,452	171,756	145,585	0
NSE	NSE	201211	PZ	14 : ATQ	22 : 6,500-34,999	114	1,850,222	733,278	354,140	0
NSE	NSE	201211	PZ	14 : ATQ	23 : 35,000-126,499	63	3,906,333	1,536,996	626,513	0
NSE	NSE	201211	PZ	14 : ATQ	24 : 126,500 & above	4	874,947	715,054	159,893	0
NSE	NSE	201211	PZ	15 : NTQ	21 : 0-6,499	53	127,053	87,013	9,580	0
NSE	NSE	201211	PZ	15 : NTQ	22 : 6,500-34,999	56	806,198	495,273	135,449	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	24 : 126,500 & above	-	-	-	-	-	0.0000	
PZ	11 : MKT	21 : 0-6,499	10,403	-	-	-	-	0.3770	
PZ	12 : MLO	21 : 0-6,499	645,341	12,528	6,531	3,941	301	0.2926	
PZ	12 : MLO	22 : 6,500-34,999	2,027,577	25,595	39,183	45,463	46	0.2108	
PZ	12 : MLO	23 : 35,000-126,499	2,883,605	113,822	43,515	111,933	33,201	0.1553	
PZ	12 : MLO	24 : 126,500 & above	5,210,929	201,699	417,013	82,663	-	0.2689	
PZ	13 : ITQ	21 : 0-6,499	11,280	33,471	52,008	66,709	30,032	-0.0348	
PZ	13 : ITQ	22 : 6,500-34,999	17,738	143,924	341,725	270,791	115,606	-0.1942	
PZ	13 : ITQ	23 : 35,000-126,499	13,428	105,500	234,171	340,517	9,523	-0.3120	
PZ	13 : ITQ	24 : 126,500 & above	68,877	296,337	377,817	166,787	231,320	-0.1085	
PZ	14 : ATQ	21 : 0-6,499	3,500	9,257	24,841	58,174	32,207	-0.0172	
PZ	14 : ATQ	22 : 6,500-34,999	-	68,772	51,004	116,181	69,152	-0.2446	
PZ	14 : ATQ	23 : 35,000-126,499	-	-	37,589	87,907	255,889	-0.3548	
PZ	14 : ATQ	24 : 126,500 & above	-	-	133,187	18,171	8,535	-0.0955	
PZ	15 : NTQ	21 : 0-6,499	-	480	-	4,750	4,350	-0.0025	
PZ	15 : NTQ	22 : 6,500-34,999	-	-	25,000	29,715	32,250	0.2043	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	24 : 126,500 & above										
PZ	11 : MKT	21 : 0-6,499	0.253891		0	0.0000	0.0	10,403	0.0	0	0.0000	0.0
PZ	12 : MLO	21 : 0-6,499	0.355250	301	0.0100	2520.0	649,796	9.2	18,715	0.0403	0.0	
PZ	12 : MLO	22 : 6,500-34,999	0.321367		0	0.0000	0.0	1,866,566	272.9	327,198	0.0293	0.0
PZ	12 : MLO	23 : 35,000-126,499	0.383927		0	0.0000	0.0	1,983,293	642.6	1,525,026	0.1344	715.4
PZ	12 : MLO	24 : 126,500 & above	0.757286		0	0.0000	0.0	2,154,764	42.1	3,757,540	0.2856	12.3
PZ	13 : ITQ	21 : 0-6,499										
PZ	13 : ITQ	22 : 6,500-34,999										
PZ	13 : ITQ	23 : 35,000-126,499										
PZ	13 : ITQ	24 : 126,500 & above										
PZ	14 : ATQ	21 : 0-6,499										
PZ	14 : ATQ	22 : 6,500-34,999										
PZ	14 : ATQ	23 : 35,000-126,499										
PZ	14 : ATQ	24 : 126,500 & above										
PZ	15 : NTQ	21 : 0-6,499										
PZ	15 : NTQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	PZ	15 : NTQ	23 : 35,000-126,499	31	1,763,819	1,036,445	119,836	0
NSE	NSE	201211	PZ	15 : NTQ	24 : 126,500 & above	15	3,101,166	1,857,986	285,448	0
NSE	NSE	201211	REDSTAREX	11 : MKT	22 : 6,500-34,999	1	21,000	0	21,000	0
NSE	NSE	201211	REDSTAREX	12 : MLO	21 : 0-6,499	58	131,385	3,000	128,335	0
NSE	NSE	201211	REDSTAREX	12 : MLO	22 : 6,500-34,999	36	554,239	23,400	525,639	0
NSE	NSE	201211	REDSTAREX	12 : MLO	23 : 35,000-126,499	43	2,661,106	342,606	2,192,000	0
NSE	NSE	201211	REDSTAREX	12 : MLO	24 : 126,500 & above	16	9,548,511	627,350	8,916,816	0
NSE	NSE	201211	REDSTAREX	13 : ITQ	21 : 0-6,499	76	199,699	81,822	48,287	0
NSE	NSE	201211	REDSTAREX	13 : ITQ	22 : 6,500-34,999	71	1,417,284	623,675	358,110	0
NSE	NSE	201211	REDSTAREX	13 : ITQ	23 : 35,000-126,499	111	7,108,641	2,097,500	1,535,532	0
NSE	NSE	201211	REDSTAREX	13 : ITQ	24 : 126,500 & above	30	19,472,909	1,439,950	2,890,330	0
NSE	NSE	201211	REDSTAREX	14 : ATQ	21 : 0-6,499	57	167,747	47,221	52,626	0
NSE	NSE	201211	REDSTAREX	14 : ATQ	22 : 6,500-34,999	46	881,569	308,160	245,710	0
NSE	NSE	201211	REDSTAREX	14 : ATQ	23 : 35,000-126,499	64	4,269,952	1,225,613	859,383	0
NSE	NSE	201211	REDSTAREX	14 : ATQ	24 : 126,500 & above	32	35,444,056	10,717,995	382,000	0
NSE	NSE	201211	REDSTAREX	15 : NTQ	21 : 0-6,499	42	145,400	36,300	20,600	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)
PZ	15 : NTQ	23 : 35,000-126,499	-	-	58,341	20,495	41,000	-0.1142
PZ	15 : NTQ	24 : 126,500 & above	-	-	200	224,048	61,200	-0.5138
REDSTAREX	11 : MKT	22 : 6,500-34,999	21,000	-	-	-	-	0.1700
REDSTAREX	12 : MLO	21 : 0-6,499	119,715	-	3,920	-	-	0.0725
REDSTAREX	12 : MLO	22 : 6,500-34,999	440,212	33,949	24,163	25,015	2,300	0.0582
REDSTAREX	12 : MLO	23 : 35,000-126,499	1,803,529	94,500	175,571	2,400	116,000	0.0388
REDSTAREX	12 : MLO	24 : 126,500 & above	8,591,758	129,403	195,655	-	-	0.1026
REDSTAREX	13 : ITQ	21 : 0-6,499	-	-	4,000	16,900	18,387	-0.0558
REDSTAREX	13 : ITQ	22 : 6,500-34,999	-	20,000	70,950	88,550	23,650	-0.0282
REDSTAREX	13 : ITQ	23 : 35,000-126,499	50,000	156,000	150,000	559,859	44,718	-0.0284
REDSTAREX	13 : ITQ	24 : 126,500 & above	-	5,000	1,000	377,000	63,000	-0.1232
REDSTAREX	14 : ATQ	21 : 0-6,499	-	4,250	10,500	8,320	15,655	-0.0231
REDSTAREX	14 : ATQ	22 : 6,500-34,999	-	16,160	-	88,800	8,550	-0.0727
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	8,500	89,325	186,680	58,100	-0.0959
REDSTAREX	14 : ATQ	24 : 126,500 & above	-	-	-	-	382,000	0.0700
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	-	15,000	3,000	0.0145

Guidance:

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

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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	15 : NTQ	23 : 35,000-126,499										
PZ	15 : NTQ	24 : 126,500 & above										
REDSTAREX	11 : MKT	22 : 6,500-34,999	0.050000		0	0.0000	0.0	21,000	0.0	0	0.0000	0.0
REDSTAREX	12 : MLO	21 : 0-6,499	0.066579		0	0.0000	0.0	128,335	197.5	0	0.0000	0.0
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.070801		0	0.0000	0.0	488,939	67.2	36,700	0.0120	0.0
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.078964		0	0.0000	0.0	1,970,200	83.2	221,800	0.0292	627.7
REDSTAREX	12 : MLO	24 : 126,500 & above	0.235739		0	0.0000	0.0	1,134,655	16.5	7,782,161	0.0788	0.3
REDSTAREX	13 : ITQ	21 : 0-6,499										
REDSTAREX	13 : ITQ	22 : 6,500-34,999										
REDSTAREX	13 : ITQ	23 : 35,000-126,499										
REDSTAREX	13 : ITQ	24 : 126,500 & above										
REDSTAREX	14 : ATQ	21 : 0-6,499										
REDSTAREX	14 : ATQ	22 : 6,500-34,999										
REDSTAREX	14 : ATQ	23 : 35,000-126,499										
REDSTAREX	14 : ATQ	24 : 126,500 & above										
REDSTAREX	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	REDSTAREX	15 : NTQ	22 : 6,500-34,999	67	1,362,474	325,979	215,000	0	
NSE	NSE	201211	REDSTAREX	15 : NTQ	23 : 35,000-126,499	112	7,452,861	2,360,367	561,000	0	
NSE	NSE	201211	REDSTAREX	15 : NTQ	24 : 126,500 & above	61	31,974,176	1,010,599	2,953,435	0	
NSE	NSE	201211	SKYEBANK	11 : MKT	21 : 0-6,499	6	20,052	0	20,052	0	
NSE	NSE	201211	SKYEBANK	11 : MKT	22 : 6,500-34,999	4	85,000	0	85,000	0	
NSE	NSE	201211	SKYEBANK	12 : MLO	21 : 0-6,499	387	931,165	0	931,052	0	
NSE	NSE	201211	SKYEBANK	12 : MLO	22 : 6,500-34,999	298	4,938,273	161,236	4,757,946	0	
NSE	NSE	201211	SKYEBANK	12 : MLO	23 : 35,000-126,499	336	24,588,365	1,472,457	22,964,917	0	
NSE	NSE	201211	SKYEBANK	12 : MLO	24 : 126,500 & above	229	106,777,659	14,782,194	87,779,579	0	
NSE	NSE	201211	SKYEBANK	13 : ITQ	21 : 0-6,499	110	312,075	116,160	169,534	0	
NSE	NSE	201211	SKYEBANK	13 : ITQ	22 : 6,500-34,999	106	1,771,469	512,581	998,298	0	
NSE	NSE	201211	SKYEBANK	13 : ITQ	23 : 35,000-126,499	117	8,521,262	2,641,161	4,514,851	0	
NSE	NSE	201211	SKYEBANK	13 : ITQ	24 : 126,500 & above	113	39,648,557	18,153,258	12,465,213	0	
NSE	NSE	201211	SKYEBANK	14 : ATQ	21 : 0-6,499	144	418,292	197,269	194,798	0	
NSE	NSE	201211	SKYEBANK	14 : ATQ	22 : 6,500-34,999	201	3,616,692	1,120,773	1,787,123	0	
NSE	NSE	201211	SKYEBANK	14 : ATQ	23 : 35,000-126,499	266	19,604,620	6,004,017	9,609,774	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	22 : 6,500-34,999	-	-	-	10,000	55,000	-0.0407	
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	-	291,000	50,000	-0.0668	
REDSTAREX	15 : NTQ	24 : 126,500 & above	-	-	-	50,000	-	-0.1511	
SKYEBANK	11 : MKT	21 : 0-6,499	20,052	-	-	-	-	0.0005	
SKYEBANK	11 : MKT	22 : 6,500-34,999	85,000	-	-	-	-	0.0300	
SKYEBANK	12 : MLO	21 : 0-6,499	905,771	6,120	5,453	9,242	4,466	0.0168	
SKYEBANK	12 : MLO	22 : 6,500-34,999	4,299,292	147,707	117,430	100,104	42,413	0.0159	
SKYEBANK	12 : MLO	23 : 35,000-126,499	19,644,933	1,107,718	941,010	1,127,649	76,746	0.0165	
SKYEBANK	12 : MLO	24 : 126,500 & above	70,015,534	5,096,170	4,744,442	6,062,090	651,765	0.0106	
SKYEBANK	13 : ITQ	21 : 0-6,499	-	29,420	36,837	62,123	21,919	-0.0007	
SKYEBANK	13 : ITQ	22 : 6,500-34,999	56,402	149,633	234,147	320,653	88,185	0.0007	
SKYEBANK	13 : ITQ	23 : 35,000-126,499	141,000	737,054	785,684	1,912,655	348,190	-0.0067	
SKYEBANK	13 : ITQ	24 : 126,500 & above	660,000	1,617,449	2,727,787	3,927,881	1,167,362	-0.0107	
SKYEBANK	14 : ATQ	21 : 0-6,499	3,000	21,803	24,134	88,311	40,050	-0.0055	
SKYEBANK	14 : ATQ	22 : 6,500-34,999	80,429	135,121	290,389	699,977	313,775	0.0117	
SKYEBANK	14 : ATQ	23 : 35,000-126,499	180,625	1,361,876	1,535,820	2,826,505	1,874,826	-0.0049	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	22 : 6,500-34,999										
REDSTAREX	15 : NTQ	23 : 35,000-126,499										
REDSTAREX	15 : NTQ	24 : 126,500 & above										
SKYEBANK	11 : MKT	21 : 0-6,499	0.011771		0	0.0000	0.0	20,052	0.0	0	0.0000	0.0
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.012500		0	0.0000	0.0	85,000	0.0	0	0.0000	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.021783	1,500	0.0300	812.8	915,816	16.5	13,736	0.0066	0.6	
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.023854		0	0.0000	0.0	4,657,357	102.4	100,589	0.0129	0.0
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.023345		0	0.0000	0.0	21,590,237	64.8	1,374,680	0.0143	35.8
SKYEBANK	12 : MLO	24 : 126,500 & above	0.046633		0	0.0000	0.0	59,174,165	221.0	28,605,414	0.0344	51.6
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 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	201211	SKYEBANK	14 : ATQ	24 : 126,500 & above	166	60,684,796	24,466,499	18,843,737	0	
NSE	NSE	201211	SKYEBANK	15 : NTQ	21 : 0-6,499	95	297,281	135,914	52,934	0	
NSE	NSE	201211	SKYEBANK	15 : NTQ	22 : 6,500-34,999	233	4,383,166	1,887,109	460,166	0	
NSE	NSE	201211	SKYEBANK	15 : NTQ	23 : 35,000-126,499	415	30,672,196	13,440,620	4,360,288	0	
NSE	NSE	201211	SKYEBANK	15 : NTQ	24 : 126,500 & above	388	164,533,004	69,646,633	16,323,785	0	
NSE	NSE	201211	STERLNBANK	11 : MKT	22 : 6,500-34,999	1	26,315	0	26,315	0	
NSE	NSE	201211	STERLNBANK	11 : MKT	23 : 35,000-126,499	3	261,627	51,237	210,390	0	
NSE	NSE	201211	STERLNBANK	12 : MLO	21 : 0-6,499	144	383,957	0	383,957	0	
NSE	NSE	201211	STERLNBANK	12 : MLO	22 : 6,500-34,999	147	2,515,376	37,666	2,477,710	0	
NSE	NSE	201211	STERLNBANK	12 : MLO	23 : 35,000-126,499	211	15,590,624	540,756	14,825,471	0	
NSE	NSE	201211	STERLNBANK	12 : MLO	24 : 126,500 & above	301	199,659,131	38,673,614	148,973,170	0	
NSE	NSE	201211	STERLNBANK	13 : ITQ	21 : 0-6,499	37	106,989	11,676	85,313	0	
NSE	NSE	201211	STERLNBANK	13 : ITQ	22 : 6,500-34,999	72	1,262,038	420,527	709,592	0	
NSE	NSE	201211	STERLNBANK	13 : ITQ	23 : 35,000-126,499	85	6,916,586	2,564,734	3,764,576	0	
NSE	NSE	201211	STERLNBANK	13 : ITQ	24 : 126,500 & above	117	85,171,659	33,578,578	21,533,888	0	
NSE	NSE	201211	STERLNBANK	14 : ATQ	21 : 0-6,499	59	164,888	64,696	88,192	0	

Guidance:

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

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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)
SKYEBANK	14 : ATQ	24 : 126,500 & above	339,860	3,473,706	3,396,297	6,219,081	3,239,911	-0.0173
SKYEBANK	15 : NTQ	21 : 0-6,499	-	-	10,000	20,134	15,800	-0.0224
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	-	52,453	131,667	106,510	-0.0067
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	173,388	332,685	1,747,617	786,985	0.0000
SKYEBANK	15 : NTQ	24 : 126,500 & above	2,926,332	289,650	273,989	6,807,408	1,281,418	-0.0243
STERLNBANK	11 : MKT	22 : 6,500-34,999	26,315	-	-	-	-	-0.1000
STERLNBANK	11 : MKT	23 : 35,000-126,499	177,127	-	-	28,000	5,263	-0.0248
STERLNBANK	12 : MLO	21 : 0-6,499	377,085	-	4,977	1,000	895	0.0202
STERLNBANK	12 : MLO	22 : 6,500-34,999	2,357,571	10,000	23,595	34,161	27,853	0.0139
STERLNBANK	12 : MLO	23 : 35,000-126,499	13,706,114	5,853	235,424	808,986	26,818	0.0170
STERLNBANK	12 : MLO	24 : 126,500 & above	117,717,807	5,743,329	11,366,611	9,192,564	1,695,010	0.0144
STERLNBANK	13 : ITQ	21 : 0-6,499	4,134	1,297	12,764	39,612	23,936	-0.0059
STERLNBANK	13 : ITQ	22 : 6,500-34,999	-	26,000	182,950	207,628	90,156	-0.0085
STERLNBANK	13 : ITQ	23 : 35,000-126,499	100,000	205,744	667,395	1,558,475	642,328	-0.0066
STERLNBANK	13 : ITQ	24 : 126,500 & above	650,000	1,405,100	4,205,520	4,907,353	4,926,562	-0.0049
STERLNBANK	14 : ATQ	21 : 0-6,499	-	-	3,752	48,342	19,783	-0.0248

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: November 2012

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
SKYEBANK	14 : ATQ	24 : 126,500 & above										
SKYEBANK	15 : NTQ	21 : 0-6,499										
SKYEBANK	15 : NTQ	22 : 6,500-34,999										
SKYEBANK	15 : NTQ	23 : 35,000-126,499										
SKYEBANK	15 : NTQ	24 : 126,500 & above										
STERLNBANK	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	26,315	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	210,390	286.2	0	0.0000	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.020729		0	0.0000	0.0	383,957	10.9	0	0.0000	0.0
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.020511		0	0.0000	0.0	2,332,549	93.9	145,161	0.0126	0.0
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.022640		0	0.0000	0.0	13,983,116	68.9	842,355	0.0113	0.0
STERLNBANK	12 : MLO	24 : 126,500 & above	0.034493		0	0.0000	0.0	109,406,427	237.6	39,566,743	0.0208	79.0
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	STERLNBANK	14 : ATQ	22 : 6,500-34,999	79	1,476,665	474,066	729,325	0	
NSE	NSE	201211	STERLNBANK	14 : ATQ	23 : 35,000-126,499	125	9,826,020	3,081,911	5,300,109	0	
NSE	NSE	201211	STERLNBANK	14 : ATQ	24 : 126,500 & above	186	104,645,397	43,174,608	31,581,033	0	
NSE	NSE	201211	STERLNBANK	15 : NTQ	21 : 0-6,499	36	94,846	24,624	36,322	0	
NSE	NSE	201211	STERLNBANK	15 : NTQ	22 : 6,500-34,999	100	2,121,929	995,525	444,762	0	
NSE	NSE	201211	STERLNBANK	15 : NTQ	23 : 35,000-126,499	209	17,014,908	6,522,322	2,335,311	0	
NSE	NSE	201211	STERLNBANK	15 : NTQ	24 : 126,500 & above	353	221,655,538	76,328,635	20,573,693	0	
NSE	NSE	201211	UACN	11 : MKT	21 : 0-6,499	3	10,928	0	10,928	0	
NSE	NSE	201211	UACN	12 : MLO	21 : 0-6,499	530	837,242	25,277	811,965	0	
NSE	NSE	201211	UACN	12 : MLO	22 : 6,500-34,999	155	2,497,382	248,529	2,233,259	0	
NSE	NSE	201211	UACN	12 : MLO	23 : 35,000-126,499	48	3,001,781	899,387	1,986,503	0	
NSE	NSE	201211	UACN	12 : MLO	24 : 126,500 & above	30	13,271,019	9,248,679	3,850,794	0	
NSE	NSE	201211	UACN	13 : ITQ	21 : 0-6,499	241	569,108	294,550	187,732	0	
NSE	NSE	201211	UACN	13 : ITQ	22 : 6,500-34,999	340	6,086,219	3,602,969	793,207	0	
NSE	NSE	201211	UACN	13 : ITQ	23 : 35,000-126,499	87	4,898,881	2,679,021	483,947	0	
NSE	NSE	201211	UACN	13 : ITQ	24 : 126,500 & above	74	33,119,367	25,676,100	2,257,003	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	22 : 6,500-34,999	20,000	18,443	110,708	340,608	98,751	-0.0021
STERLNBANK	14 : ATQ	23 : 35,000-126,499	53,400	401,212	762,745	1,655,329	1,787,306	-0.0095
STERLNBANK	14 : ATQ	24 : 126,500 & above	413,702	2,430,294	5,344,473	12,026,643	4,750,915	-0.0062
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	-	12,570	3,226	-0.0202
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	49,327	25,000	125,625	90,631	-0.0274
STERLNBANK	15 : NTQ	23 : 35,000-126,499	-	140,000	201,531	923,102	457,683	-0.0096
STERLNBANK	15 : NTQ	24 : 126,500 & above	-	239,000	5,448,661	4,373,494	3,084,678	-0.0437
UACN	11 : MKT	21 : 0-6,499	10,928	-	-	-	-	0.2647
UACN	12 : MLO	21 : 0-6,499	767,459	13,535	17,437	9,167	300	0.2104
UACN	12 : MLO	22 : 6,500-34,999	1,981,768	121,485	62,144	3,233	29,150	0.2316
UACN	12 : MLO	23 : 35,000-126,499	1,719,414	140,959	91,610	29,607	1,549	0.1988
UACN	12 : MLO	24 : 126,500 & above	3,702,828	54,120	680	93,166	-	0.4054
UACN	13 : ITQ	21 : 0-6,499	5,987	23,340	40,721	70,571	18,684	-0.1348
UACN	13 : ITQ	22 : 6,500-34,999	67,442	146,743	125,286	237,331	94,282	-0.2384
UACN	13 : ITQ	23 : 35,000-126,499	5,955	104,000	101,564	171,903	50,525	-0.1623
UACN	13 : ITQ	24 : 126,500 & above	1,806,733	122,939	9,619	273,560	22,885	-0.1554

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	22 : 6,500-34,999									
STERLNBANK	14 : ATQ	23 : 35,000-126,499									
STERLNBANK	14 : ATQ	24 : 126,500 & above									
STERLNBANK	15 : NTQ	21 : 0-6,499									
STERLNBANK	15 : NTQ	22 : 6,500-34,999									
STERLNBANK	15 : NTQ	23 : 35,000-126,499									
STERLNBANK	15 : NTQ	24 : 126,500 & above									
UACN	11 : MKT	21 : 0-6,499	0.224970	0	0.0000	0.0	10,928	0.0	0	0.0000	0.0
UACN	12 : MLO	21 : 0-6,499	0.303417	2,500	0.0100	441.7	766,854	43.7	42,611	0.0833	3.1
UACN	12 : MLO	22 : 6,500-34,999	0.358637	10,000	0.0100	0.0	1,906,161	126.7	317,098	0.0370	3.4
UACN	12 : MLO	23 : 35,000-126,499	0.517376	72,621	0.0220	0.0	1,268,526	37.7	645,356	0.1105	13.1
UACN	12 : MLO	24 : 126,500 & above	0.641299	0	0.0000	0.0	3,091,705	13.4	759,089	0.3673	2.4
UACN	13 : ITQ	21 : 0-6,499									
UACN	13 : ITQ	22 : 6,500-34,999									
UACN	13 : ITQ	23 : 35,000-126,499									
UACN	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	201211	UACN	14 : ATQ	21 : 0-6,499	265	665,446	347,950	162,594	0
NSE	NSE	201211	UACN	14 : ATQ	22 : 6,500-34,999	219	3,653,844	2,152,064	597,689	0
NSE	NSE	201211	UACN	14 : ATQ	23 : 35,000-126,499	79	3,940,571	1,529,141	268,532	0
NSE	NSE	201211	UACN	14 : ATQ	24 : 126,500 & above	13	5,547,888	3,006,525	193,651	0
NSE	NSE	201211	UACN	15 : NTQ	21 : 0-6,499	125	389,128	245,478	55,272	0
NSE	NSE	201211	UACN	15 : NTQ	22 : 6,500-34,999	237	4,374,135	2,654,223	165,541	0
NSE	NSE	201211	UACN	15 : NTQ	23 : 35,000-126,499	46	2,428,863	1,132,150	65,012	0
NSE	NSE	201211	UACN	15 : NTQ	24 : 126,500 & above	34	14,679,093	7,900,547	885,809	0
NSE	NSE	201211	UAC-PROP	11 : MKT	21 : 0-6,499	2	1,002	0	1,002	0
NSE	NSE	201211	UAC-PROP	11 : MKT	22 : 6,500-34,999	1	18,549	0	18,549	0
NSE	NSE	201211	UAC-PROP	12 : MLO	21 : 0-6,499	141	268,339	6,455	258,161	0
NSE	NSE	201211	UAC-PROP	12 : MLO	22 : 6,500-34,999	64	1,070,184	97,144	912,358	0
NSE	NSE	201211	UAC-PROP	12 : MLO	23 : 35,000-126,499	46	3,004,671	356,267	2,571,055	0
NSE	NSE	201211	UAC-PROP	12 : MLO	24 : 126,500 & above	8	11,033,790	569,752	10,464,038	0
NSE	NSE	201211	UAC-PROP	13 : ITQ	21 : 0-6,499	128	304,850	120,451	105,498	0
NSE	NSE	201211	UAC-PROP	13 : ITQ	22 : 6,500-34,999	104	1,748,365	665,122	380,957	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	14 : ATQ	21 : 0-6,499	250	12,299	35,852	48,131	41,567	-0.2229
UACN	14 : ATQ	22 : 6,500-34,999	27,567	30,325	154,175	175,163	87,348	-0.2029
UACN	14 : ATQ	23 : 35,000-126,499	-	-	78,566	109,952	77,882	-0.0497
UACN	14 : ATQ	24 : 126,500 & above	-	15,000	3,823	164,844	9,984	-0.8454
UACN	15 : NTQ	21 : 0-6,499	-	-	9,491	38,196	2,000	-0.1952
UACN	15 : NTQ	22 : 6,500-34,999	-	65,000	6,883	42,951	22,935	-0.0065
UACN	15 : NTQ	23 : 35,000-126,499	-	-	15,000	50,012	-	0.2283
UACN	15 : NTQ	24 : 126,500 & above	-	637,613	11,332	121,813	86,619	-0.4535
UAC-PROP	11 : MKT	21 : 0-6,499	1,002	-	-	-	-	0.6895
UAC-PROP	11 : MKT	22 : 6,500-34,999	18,549	-	-	-	-	0.4200
UAC-PROP	12 : MLO	21 : 0-6,499	249,609	57	-	8,495	-	0.4441
UAC-PROP	12 : MLO	22 : 6,500-34,999	869,490	11,001	7,768	24,099	-	0.3976
UAC-PROP	12 : MLO	23 : 35,000-126,499	2,313,972	88,673	10,500	110,910	-	0.3794
UAC-PROP	12 : MLO	24 : 126,500 & above	10,464,038	-	-	-	-	0.4378
UAC-PROP	13 : ITQ	21 : 0-6,499	-	19,000	2,235	57,658	15,285	-0.2263
UAC-PROP	13 : ITQ	22 : 6,500-34,999	20,000	34,211	39,500	152,806	33,055	-0.2625

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
UACN	14 : ATQ	21 : 0-6,499									
UACN	14 : ATQ	22 : 6,500-34,999									
UACN	14 : ATQ	23 : 35,000-126,499									
UACN	14 : ATQ	24 : 126,500 & above									
UACN	15 : NTQ	21 : 0-6,499									
UACN	15 : NTQ	22 : 6,500-34,999									
UACN	15 : NTQ	23 : 35,000-126,499									
UACN	15 : NTQ	24 : 126,500 & above									
UAC-PROP	11 : MKT	21 : 0-6,499	0.300239	0	0.0000	0.0	1,002	0.0	0	0.0000	0.0
UAC-PROP	11 : MKT	22 : 6,500-34,999	0.420000	0	0.0000	0.0	18,549	0.0	0	0.0000	0.0
UAC-PROP	12 : MLO	21 : 0-6,499	0.543981	250	0.0100	792.0	232,484	12.4	25,427	0.0230	65.8
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.404433	0	0.0000	0.0	780,161	41.1	132,197	0.0209	15.7
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.547135	0	0.0000	0.0	1,523,695	201.5	1,047,360	0.0369	26.5
UAC-PROP	12 : MLO	24 : 126,500 & above	0.990012	0	0.0000	0.0	835,660	0.0	9,628,378	0.2449	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	201211	UAC-PROP	13 : ITQ	23 : 35,000-126,499	81	4,596,685	2,294,920	558,485	0	
NSE	NSE	201211	UAC-PROP	13 : ITQ	24 : 126,500 & above	13	3,821,605	862,286	712,648	0	
NSE	NSE	201211	UAC-PROP	14 : ATQ	21 : 0-6,499	76	179,659	80,891	41,862	0	
NSE	NSE	201211	UAC-PROP	14 : ATQ	22 : 6,500-34,999	76	1,304,287	412,188	171,609	0	
NSE	NSE	201211	UAC-PROP	14 : ATQ	23 : 35,000-126,499	42	2,782,884	1,133,384	505,077	0	
NSE	NSE	201211	UAC-PROP	14 : ATQ	24 : 126,500 & above	8	2,610,472	700,704	250,953	0	
NSE	NSE	201211	UAC-PROP	15 : NTQ	21 : 0-6,499	27	90,618	20,985	7,100	0	
NSE	NSE	201211	UAC-PROP	15 : NTQ	22 : 6,500-34,999	50	934,533	403,538	140,271	0	
NSE	NSE	201211	UAC-PROP	15 : NTQ	23 : 35,000-126,499	34	1,951,390	729,304	220,801	0	
NSE	NSE	201211	UAC-PROP	15 : NTQ	24 : 126,500 & above	3	490,942	0	0	0	
NSE	NSE	201211	UBA	11 : MKT	21 : 0-6,499	15	29,071	0	29,071	0	
NSE	NSE	201211	UBA	11 : MKT	22 : 6,500-34,999	4	76,262	0	76,262	0	
NSE	NSE	201211	UBA	11 : MKT	23 : 35,000-126,499	4	237,436	20,100	217,336	0	
NSE	NSE	201211	UBA	12 : MLO	21 : 0-6,499	1,004	2,325,040	26,906	2,293,134	0	
NSE	NSE	201211	UBA	12 : MLO	22 : 6,500-34,999	728	12,255,234	337,136	11,885,089	0	
NSE	NSE	201211	UBA	12 : MLO	23 : 35,000-126,499	730	52,895,190	3,181,868	49,280,961	0	

Guidance:

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

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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)
UAC-PROP	13 : ITQ	23 : 35,000-126,499	4,125	28,076	119,531	126,469	154,520	-0.5238
UAC-PROP	13 : ITQ	24 : 126,500 & above	-	2,000	207,500	411,704	83,419	-0.4549
UAC-PROP	14 : ATQ	21 : 0-6,499	-	1,375	5,412	21,025	9,650	0.3365
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	10,750	15,000	75,549	9,767	-0.2165
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	20,000	6,000	418,827	38,500	-0.4526
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	-	-	-	182,708	-0.5631
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.5637
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	1,575	10,000	72,293	14,000	-0.4187
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	-	117,730	58,071	-0.4575
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UBA	11 : MKT	21 : 0-6,499	29,071	-	-	-	-	0.0690
UBA	11 : MKT	22 : 6,500-34,999	65,762	10,500	-	-	-	0.0233
UBA	11 : MKT	23 : 35,000-126,499	217,336	-	-	-	-	-0.1076
UBA	12 : MLO	21 : 0-6,499	2,147,204	30,950	52,513	50,959	9,083	0.0138
UBA	12 : MLO	22 : 6,500-34,999	10,793,200	326,878	356,781	380,337	10,021	0.0145
UBA	12 : MLO	23 : 35,000-126,499	41,894,838	1,880,075	2,772,112	2,292,675	298,885	0.0101

Guidance:

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

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Order Segmentation

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
UAC-PROP	13 : ITQ	23 : 35,000-126,499									
UAC-PROP	13 : ITQ	24 : 126,500 & above									
UAC-PROP	14 : ATQ	21 : 0-6,499									
UAC-PROP	14 : ATQ	22 : 6,500-34,999									
UAC-PROP	14 : ATQ	23 : 35,000-126,499									
UAC-PROP	14 : ATQ	24 : 126,500 & above									
UAC-PROP	15 : NTQ	21 : 0-6,499									
UAC-PROP	15 : NTQ	22 : 6,500-34,999									
UAC-PROP	15 : NTQ	23 : 35,000-126,499									
UAC-PROP	15 : NTQ	24 : 126,500 & above									
UBA	11 : MKT	21 : 0-6,499	0.018455	0	0.0000	0.0	29,071	0.0	0	0.0000	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	76,262	5.5	0	0.0000	0.0
UBA	11 : MKT	23 : 35,000-126,499	0.026880	0	0.0000	0.0	217,336	0.0	0	0.0000	0.0
UBA	12 : MLO	21 : 0-6,499	0.020464	3,688	0.3042	2357.6	2,268,562	34.0	20,884	0.0092	30.3
UBA	12 : MLO	22 : 6,500-34,999	0.021485	0	0.0000	0.0	11,580,303	38.6	304,786	0.0113	0.0
UBA	12 : MLO	23 : 35,000-126,499	0.021051	51,651	0.0097	0.0	46,408,934	80.1	2,820,376	0.0101	72.0

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	201211	UBA	12 : MLO	24 : 126,500 & above	664	368,862,393	28,152,155	336,980,565	0	
NSE	NSE	201211	UBA	13 : ITQ	21 : 0-6,499	159	387,983	95,653	281,444	0	
NSE	NSE	201211	UBA	13 : ITQ	22 : 6,500-34,999	172	3,164,505	1,041,928	1,951,572	0	
NSE	NSE	201211	UBA	13 : ITQ	23 : 35,000-126,499	227	15,980,011	4,443,039	10,133,136	0	
NSE	NSE	201211	UBA	13 : ITQ	24 : 126,500 & above	142	57,250,545	18,066,946	30,676,215	0	
NSE	NSE	201211	UBA	14 : ATQ	21 : 0-6,499	400	953,588	238,843	687,686	0	
NSE	NSE	201211	UBA	14 : ATQ	22 : 6,500-34,999	401	7,318,122	2,470,705	4,432,595	0	
NSE	NSE	201211	UBA	14 : ATQ	23 : 35,000-126,499	483	34,428,881	10,366,934	19,893,346	0	
NSE	NSE	201211	UBA	14 : ATQ	24 : 126,500 & above	435	182,944,220	45,547,519	110,800,158	0	
NSE	NSE	201211	UBA	15 : NTQ	21 : 0-6,499	214	606,465	317,370	176,628	0	
NSE	NSE	201211	UBA	15 : NTQ	22 : 6,500-34,999	364	7,190,741	3,607,939	2,196,734	0	
NSE	NSE	201211	UBA	15 : NTQ	23 : 35,000-126,499	738	56,580,217	24,118,581	15,697,210	0	
NSE	NSE	201211	UBA	15 : NTQ	24 : 126,500 & above	690	298,945,989	110,795,046	78,095,942	0	
NSE	NSE	201211	UBN	11 : MKT	21 : 0-6,499	9	11,951	0	11,951	0	
NSE	NSE	201211	UBN	11 : MKT	22 : 6,500-34,999	2	14,937	0	14,937	0	
NSE	NSE	201211	UBN	12 : MLO	21 : 0-6,499	860	1,202,475	17,542	1,184,697	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBA	12 : MLO	24 : 126,500 & above	290,521,403	15,259,922	13,288,458	14,709,566	1,432,914	0.0129
UBA	13 : ITQ	21 : 0-6,499	3,259	57,455	92,790	109,864	9,426	-0.0079
UBA	13 : ITQ	22 : 6,500-34,999	89,709	399,535	559,165	652,792	156,806	-0.0066
UBA	13 : ITQ	23 : 35,000-126,499	740,776	2,544,554	2,738,673	3,208,961	514,994	-0.0077
UBA	13 : ITQ	24 : 126,500 & above	10,353,000	2,745,503	6,511,171	7,985,196	1,361,466	-0.0096
UBA	14 : ATQ	21 : 0-6,499	19,317	112,274	220,347	224,915	79,702	-0.0030
UBA	14 : ATQ	22 : 6,500-34,999	75,729	940,520	1,305,190	1,298,656	466,541	-0.0069
UBA	14 : ATQ	23 : 35,000-126,499	642,014	2,902,391	5,408,689	6,974,969	1,670,577	-0.0055
UBA	14 : ATQ	24 : 126,500 & above	20,086,936	11,507,477	19,574,812	36,290,819	8,124,160	-0.0098
UBA	15 : NTQ	21 : 0-6,499	-	4,850	17,521	80,142	40,515	-0.0081
UBA	15 : NTQ	22 : 6,500-34,999	9,550	87,677	282,458	859,022	508,837	-0.0138
UBA	15 : NTQ	23 : 35,000-126,499	-	331,926	1,899,775	5,793,790	2,985,239	-0.0205
UBA	15 : NTQ	24 : 126,500 & above	732,158	17,520,776	13,184,090	15,460,198	10,614,875	-0.0190
UBN	11 : MKT	21 : 0-6,499	11,951	-	-	-	-	0.3942
UBN	11 : MKT	22 : 6,500-34,999	14,937	-	-	-	-	-0.0343
UBN	12 : MLO	21 : 0-6,499	1,128,737	9,746	23,303	22,603	308	0.0837

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	24 : 126,500 & above	0.040360		0	0.0000	0.0	217,550,121	125.5	119,430,444	0.0226	27.8
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	0.197448		0	0.0000	0.0	11,951	0.0	0	0.0000	0.0
UBN	11 : MKT	22 : 6,500-34,999	0.079662		0	0.0000	0.0	14,937	0.0	0	0.0000	0.0
UBN	12 : MLO	21 : 0-6,499	0.095206	5,000	0.0100	509.6	1,171,269	19.1	8,428	0.0075	0.0	

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201211	UBN	12 : MLO	22 : 6,500-34,999	227	3,634,508	313,241	3,321,267	0
NSE	NSE	201211	UBN	12 : MLO	23 : 35,000-126,499	159	10,964,061	1,597,701	9,160,075	0
NSE	NSE	201211	UBN	12 : MLO	24 : 126,500 & above	107	40,385,255	6,567,230	32,804,223	0
NSE	NSE	201211	UBN	13 : ITQ	21 : 0-6,499	200	380,499	138,447	211,463	0
NSE	NSE	201211	UBN	13 : ITQ	22 : 6,500-34,999	112	1,907,982	1,015,321	588,701	0
NSE	NSE	201211	UBN	13 : ITQ	23 : 35,000-126,499	164	11,775,350	6,670,535	1,991,564	0
NSE	NSE	201211	UBN	13 : ITQ	24 : 126,500 & above	88	36,681,254	21,535,598	5,860,387	0
NSE	NSE	201211	UBN	14 : ATQ	21 : 0-6,499	288	525,072	252,677	211,948	0
NSE	NSE	201211	UBN	14 : ATQ	22 : 6,500-34,999	131	2,004,248	885,590	679,876	0
NSE	NSE	201211	UBN	14 : ATQ	23 : 35,000-126,499	119	7,961,374	3,233,381	2,364,679	0
NSE	NSE	201211	UBN	14 : ATQ	24 : 126,500 & above	80	28,025,511	14,327,361	5,611,466	0
NSE	NSE	201211	UBN	15 : NTQ	21 : 0-6,499	95	202,954	101,749	61,527	0
NSE	NSE	201211	UBN	15 : NTQ	22 : 6,500-34,999	117	1,883,191	1,139,491	323,293	0
NSE	NSE	201211	UBN	15 : NTQ	23 : 35,000-126,499	156	11,710,504	5,518,525	2,394,744	0
NSE	NSE	201211	UBN	15 : NTQ	24 : 126,500 & above	96	33,926,212	9,856,961	11,972,795	0
NSE	NSE	201211	UNITYBNK	11 : MKT	21 : 0-6,499	2	3,791	0	3,791	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBN	12 : MLO	22 : 6,500-34,999	3,108,452	73,393	81,515	41,620	16,287	0.0585
UBN	12 : MLO	23 : 35,000-126,499	7,492,303	240,521	454,654	604,843	214,800	0.0276
UBN	12 : MLO	24 : 126,500 & above	28,411,836	1,731,697	1,505,150	477,832	501,629	0.0532
UBN	13 : ITQ	21 : 0-6,499	8,950	11,710	40,096	116,199	22,411	-0.0691
UBN	13 : ITQ	22 : 6,500-34,999	-	28,342	188,748	278,671	58,117	-0.0300
UBN	13 : ITQ	23 : 35,000-126,499	69,738	125,081	353,934	1,102,128	100,790	-0.0976
UBN	13 : ITQ	24 : 126,500 & above	756	1,417,577	584,889	2,460,999	786,425	-0.0478
UBN	14 : ATQ	21 : 0-6,499	2,625	14,176	45,370	115,640	19,474	-0.0094
UBN	14 : ATQ	22 : 6,500-34,999	30,000	61,247	142,130	335,593	32,869	-0.0357
UBN	14 : ATQ	23 : 35,000-126,499	-	142,893	596,596	717,720	336,122	-0.0520
UBN	14 : ATQ	24 : 126,500 & above	192,395	117,496	846,842	575,851	837,676	-0.0378
UBN	15 : NTQ	21 : 0-6,499	5,000	6,488	3,228	26,926	4,147	-0.0107
UBN	15 : NTQ	22 : 6,500-34,999	-	29,914	65,451	153,935	30,437	0.0103
UBN	15 : NTQ	23 : 35,000-126,499	-	2,185	296,811	858,004	478,338	0.0130
UBN	15 : NTQ	24 : 126,500 & above	3,092,885	4,528,317	699,419	1,624,704	504,097	-0.1146
UNITYBNK	11 : MKT	21 : 0-6,499	3,791	-	-	-	-	0.0208

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UBN	12 : MLO	22 : 6,500-34,999	0.086021		0	0.0000	0.0	3,108,441	26.5	212,826	0.0307	6.5
UBN	12 : MLO	23 : 35,000-126,499	0.076489		0	0.0000	0.0	8,235,595	255.9	924,480	0.0266	313.6
UBN	12 : MLO	24 : 126,500 & above	0.112642		0	0.0000	0.0	20,842,410	48.9	11,961,813	0.0260	161.3
UBN	13 : ITQ	21 : 0-6,499										
UBN	13 : ITQ	22 : 6,500-34,999										
UBN	13 : ITQ	23 : 35,000-126,499										
UBN	13 : ITQ	24 : 126,500 & above										
UBN	14 : ATQ	21 : 0-6,499										
UBN	14 : ATQ	22 : 6,500-34,999										
UBN	14 : ATQ	23 : 35,000-126,499										
UBN	14 : ATQ	24 : 126,500 & above										
UBN	15 : NTQ	21 : 0-6,499										
UBN	15 : NTQ	22 : 6,500-34,999										
UBN	15 : NTQ	23 : 35,000-126,499										
UBN	15 : NTQ	24 : 126,500 & above										
UNITYBNK	11 : MKT	21 : 0-6,499	0.010767		0	0.0000	0.0	3,791	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201211	UNITYBNK	11 : MKT	22 : 6,500-34,999	3	80,960	0	80,960	0
NSE	NSE	201211	UNITYBNK	12 : MLO	21 : 0-6,499	67	136,399	0	136,399	0
NSE	NSE	201211	UNITYBNK	12 : MLO	22 : 6,500-34,999	94	1,502,464	9,089	1,453,375	0
NSE	NSE	201211	UNITYBNK	12 : MLO	23 : 35,000-126,499	112	8,388,780	80,491	8,244,774	0
NSE	NSE	201211	UNITYBNK	12 : MLO	24 : 126,500 & above	202	219,865,776	24,289,932	183,383,995	0
NSE	NSE	201211	UNITYBNK	13 : ITQ	21 : 0-6,499	4	7,000	4,000	2,000	0
NSE	NSE	201211	UNITYBNK	13 : ITQ	22 : 6,500-34,999	17	333,697	89,200	244,497	0
NSE	NSE	201211	UNITYBNK	13 : ITQ	23 : 35,000-126,499	20	1,727,253	590,847	884,431	0
NSE	NSE	201211	UNITYBNK	13 : ITQ	24 : 126,500 & above	33	17,977,760	3,657,265	10,598,153	0
NSE	NSE	201211	UNITYBNK	14 : ATQ	21 : 0-6,499	11	33,622	19,022	14,600	0
NSE	NSE	201211	UNITYBNK	14 : ATQ	22 : 6,500-34,999	51	968,496	336,363	529,628	0
NSE	NSE	201211	UNITYBNK	14 : ATQ	23 : 35,000-126,499	60	4,310,185	878,500	2,544,698	0
NSE	NSE	201211	UNITYBNK	14 : ATQ	24 : 126,500 & above	160	107,128,357	15,388,249	67,382,537	0
NSE	NSE	201211	UNITYBNK	15 : NTQ	21 : 0-6,499	19	36,389	29,327	4,880	0
NSE	NSE	201211	UNITYBNK	15 : NTQ	22 : 6,500-34,999	16	262,834	198,391	0	0
NSE	NSE	201211	UNITYBNK	15 : NTQ	23 : 35,000-126,499	54	4,445,202	1,426,937	662,701	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)
UNITYBNK	11 : MKT	22 : 6,500-34,999	80,960	-	-	-	-	0.0171
UNITYBNK	12 : MLO	21 : 0-6,499	129,899	2,000	-	4,500	-	0.0049
UNITYBNK	12 : MLO	22 : 6,500-34,999	1,412,184	-	2,692	28,499	10,000	0.0088
UNITYBNK	12 : MLO	23 : 35,000-126,499	7,140,638	38,850	211,071	532,420	198,797	0.0024
UNITYBNK	12 : MLO	24 : 126,500 & above	158,899,217	3,974,038	4,596,140	8,253,132	3,496,400	0.0112
UNITYBNK	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0100
UNITYBNK	13 : ITQ	22 : 6,500-34,999	-	18,588	16,170	114,459	63,846	0.0105
UNITYBNK	13 : ITQ	23 : 35,000-126,499	-	110,000	236,250	135,497	100,000	-0.0021
UNITYBNK	13 : ITQ	24 : 126,500 & above	-	1,600,000	1,274,976	4,002,392	2,815,900	-0.0013
UNITYBNK	14 : ATQ	21 : 0-6,499	-	-	-	2,100	12,500	-0.0108
UNITYBNK	14 : ATQ	22 : 6,500-34,999	10,000	37,000	46,000	224,346	149,700	-0.0097
UNITYBNK	14 : ATQ	23 : 35,000-126,499	-	230,749	245,000	803,429	401,839	-0.0076
UNITYBNK	14 : ATQ	24 : 126,500 & above	-	1,942,500	6,228,334	17,740,849	24,911,535	-0.0123
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	-	-	3,880	0.0139
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	-	-	262,000	150,000	-0.0219

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNITYBNK	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	80,960	0.0	0	0.0000	0.0
UNITYBNK	12 : MLO	21 : 0-6,499	0.010587		0	0.0000	0.0	136,399	13.9	0	0.0000	0.0
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.012088		0	0.0000	0.0	1,440,975	23.5	12,400	0.0300	346.7
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.008563		0	0.0000	0.0	8,170,774	201.1	74,000	0.0069	0.0
UNITYBNK	12 : MLO	24 : 126,500 & above	0.017736		0	0.0000	0.0	137,953,858	280.0	45,430,137	0.0123	58.9
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	UNITYBNK	15 : NTQ	24 : 126,500 & above	159	105,431,423	18,857,650	18,777,602	0
NSE	NSE	201211	WAPCO	11 : MKT	21 : 0-6,499	4	9,300	0	9,300	0
NSE	NSE	201211	WAPCO	12 : MLO	21 : 0-6,499	351	627,500	44,487	582,270	0
NSE	NSE	201211	WAPCO	12 : MLO	22 : 6,500-34,999	114	1,835,531	273,447	1,501,624	0
NSE	NSE	201211	WAPCO	12 : MLO	23 : 35,000-126,499	69	4,599,075	1,936,747	2,593,714	0
NSE	NSE	201211	WAPCO	12 : MLO	24 : 126,500 & above	20	7,903,569	1,283,103	5,799,964	0
NSE	NSE	201211	WAPCO	13 : ITQ	21 : 0-6,499	257	648,914	342,863	219,460	0
NSE	NSE	201211	WAPCO	13 : ITQ	22 : 6,500-34,999	177	2,897,844	1,912,658	554,088	0
NSE	NSE	201211	WAPCO	13 : ITQ	23 : 35,000-126,499	92	5,834,697	4,009,044	734,257	0
NSE	NSE	201211	WAPCO	13 : ITQ	24 : 126,500 & above	23	5,580,063	2,709,513	611,041	0
NSE	NSE	201211	WAPCO	14 : ATQ	21 : 0-6,499	176	489,505	256,232	129,485	0
NSE	NSE	201211	WAPCO	14 : ATQ	22 : 6,500-34,999	121	2,161,821	1,285,746	269,351	0
NSE	NSE	201211	WAPCO	14 : ATQ	23 : 35,000-126,499	80	4,685,574	1,929,776	699,003	0
NSE	NSE	201211	WAPCO	14 : ATQ	24 : 126,500 & above	12	2,623,403	900,000	114,054	0
NSE	NSE	201211	WAPCO	15 : NTQ	21 : 0-6,499	58	160,441	96,057	32,430	0
NSE	NSE	201211	WAPCO	15 : NTQ	22 : 6,500-34,999	71	1,246,632	821,413	101,719	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UNITYBNK	15 : NTQ	24 : 126,500 & above	-	-	450,000	5,320,721	3,922,918	-0.0221
WAPCO	11 : MKT	21 : 0-6,499	9,300	-	-	-	-	0.5773
WAPCO	12 : MLO	21 : 0-6,499	559,033	9,479	6,339	5,081	800	0.4067
WAPCO	12 : MLO	22 : 6,500-34,999	1,275,420	61,521	65,769	74,114	1,700	0.1520
WAPCO	12 : MLO	23 : 35,000-126,499	2,208,700	84,419	144,028	28,500	44,460	-0.0222
WAPCO	12 : MLO	24 : 126,500 & above	5,606,612	1,000	168,349	18,603	5,000	0.0294
WAPCO	13 : ITQ	21 : 0-6,499	2,536	26,309	60,029	81,212	24,677	-0.2062
WAPCO	13 : ITQ	22 : 6,500-34,999	5,000	63,916	114,213	203,424	95,886	-0.0349
WAPCO	13 : ITQ	23 : 35,000-126,499	80,000	2,053	182,340	323,278	85,422	-0.2634
WAPCO	13 : ITQ	24 : 126,500 & above	-	12,700	164	595,327	2,850	-0.3839
WAPCO	14 : ATQ	21 : 0-6,499	-	9,454	20,354	40,609	28,306	-0.0158
WAPCO	14 : ATQ	22 : 6,500-34,999	18,000	20,200	79,075	84,800	26,266	0.0501
WAPCO	14 : ATQ	23 : 35,000-126,499	-	275,315	120,727	173,732	46,372	0.2180
WAPCO	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.1226
WAPCO	15 : NTQ	21 : 0-6,499	-	3,214	-	2,000	2,000	0.0298
WAPCO	15 : NTQ	22 : 6,500-34,999	-	8,199	27,800	64,120	1,600	0.3816

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNITYBNK	15 : NTQ	24 : 126,500 & above										
WAPCO	11 : MKT	21 : 0-6,499	0.614193		0	0.0000	0.0	9,300	0.0	0	0.0000	0.0
WAPCO	12 : MLO	21 : 0-6,499	0.534793	2,254	0.3492	924.0	522,137	32.0	57,879	0.0900	0.0	
WAPCO	12 : MLO	22 : 6,500-34,999	0.405856	34,000	1.2368	182.3	1,320,272	156.0	147,352	0.3585	32.6	
WAPCO	12 : MLO	23 : 35,000-126,499	0.404973		0	0.0000	0.0	2,053,892	268.0	539,822	0.0433	6.5
WAPCO	12 : MLO	24 : 126,500 & above	0.562319		0	0.0000	0.0	3,190,867	16.6	2,609,097	0.1646	2.9
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	201211	WAPCO	15 : NTQ	23 : 35,000-126,499	50	3,323,405	1,791,285	201,460	0	
NSE	NSE	201211	WAPCO	15 : NTQ	24 : 126,500 & above	23	5,712,963	2,472,560	315,851	0	
NSE	NSE	201211	ZENITHBANK	11 : MKT	21 : 0-6,499	16	28,037	0	28,037	0	
NSE	NSE	201211	ZENITHBANK	11 : MKT	22 : 6,500-34,999	10	171,749	0	171,749	0	
NSE	NSE	201211	ZENITHBANK	11 : MKT	23 : 35,000-126,499	8	553,094	3,650	549,444	0	
NSE	NSE	201211	ZENITHBANK	11 : MKT	24 : 126,500 & above	1	224,663	0	224,663	0	
NSE	NSE	201211	ZENITHBANK	12 : MLO	21 : 0-6,499	1,574	3,672,812	54,363	3,616,515	0	
NSE	NSE	201211	ZENITHBANK	12 : MLO	22 : 6,500-34,999	899	14,609,555	478,822	14,071,690	0	
NSE	NSE	201211	ZENITHBANK	12 : MLO	23 : 35,000-126,499	631	45,670,941	2,726,968	42,690,429	0	
NSE	NSE	201211	ZENITHBANK	12 : MLO	24 : 126,500 & above	432	259,688,876	28,684,500	228,014,491	0	
NSE	NSE	201211	ZENITHBANK	13 : ITQ	21 : 0-6,499	316	756,754	213,923	508,668	0	
NSE	NSE	201211	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	277	5,007,037	1,683,327	2,938,503	0	
NSE	NSE	201211	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	262	19,595,261	7,680,990	9,125,575	0	
NSE	NSE	201211	ZENITHBANK	13 : ITQ	24 : 126,500 & above	182	59,679,249	30,375,354	23,270,933	0	
NSE	NSE	201211	ZENITHBANK	14 : ATQ	21 : 0-6,499	654	1,631,021	557,484	968,799	0	
NSE	NSE	201211	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	509	8,613,470	3,315,132	4,171,567	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
WAPCO	15 : NTQ	23 : 35,000-126,499	-	-	70,300	5,300	53,640	-0.3241
WAPCO	15 : NTQ	24 : 126,500 & above	-	-	-	-	200,107	-0.3075
ZENITHBANK	11 : MKT	21 : 0-6,499	28,037	-	-	-	-	0.0227
ZENITHBANK	11 : MKT	22 : 6,500-34,999	171,749	-	-	-	-	-0.0095
ZENITHBANK	11 : MKT	23 : 35,000-126,499	528,883	20,000	-	561	-	0.0459
ZENITHBANK	11 : MKT	24 : 126,500 & above	224,663	-	-	-	-	-0.0400
ZENITHBANK	12 : MLO	21 : 0-6,499	3,476,601	25,064	43,137	49,003	22,260	0.0345
ZENITHBANK	12 : MLO	22 : 6,500-34,999	13,125,630	254,402	346,159	263,550	63,548	0.0277
ZENITHBANK	12 : MLO	23 : 35,000-126,499	38,663,456	1,762,260	1,443,718	732,028	88,967	0.0270
ZENITHBANK	12 : MLO	24 : 126,500 & above	207,244,365	7,583,630	7,323,305	3,808,050	730,353	0.0460
ZENITHBANK	13 : ITQ	21 : 0-6,499	34,529	103,334	162,028	139,013	38,938	-0.0075
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	121,420	715,493	713,481	954,413	257,289	-0.0143
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	568,182	1,774,050	2,630,307	3,205,255	468,003	-0.0292
ZENITHBANK	13 : ITQ	24 : 126,500 & above	4,117,977	6,139,970	4,395,182	5,534,895	1,147,225	-0.0396
ZENITHBANK	14 : ATQ	21 : 0-6,499	21,037	159,454	255,616	375,252	97,789	-0.0243
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	130,125	787,726	893,763	1,708,205	346,534	-0.0276

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
WAPCO	15 : NTQ	23 : 35,000-126,499										
WAPCO	15 : NTQ	24 : 126,500 & above										
ZENITHBANK	11 : MKT	21 : 0-6,499	0.042358		0	0.0000	0.0	28,037	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.040238		0	0.0000	0.0	171,749	0.0	0	0.0000	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.049138		0	0.0000	0.0	549,444	2.7	0	0.0000	0.0
ZENITHBANK	11 : MKT	24 : 126,500 & above	0.050000		0	0.0000	0.0	224,663	0.0	0	0.0000	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.045749		700	0.0414	728.1	3,571,299	29.4	44,516	0.0098	0.0
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.039229		36,012	0.0244	262.0	13,205,628	36.6	830,050	0.0156	15.8
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.053908		0	0.0000	0.0	36,182,929	28.9	6,507,500	0.0194	4.1
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.080758		0	0.0000	0.0	130,931,377	101.1	97,083,114	0.0408	7.2
ZENITHBANK	13 : ITQ	21 : 0-6,499										
ZENITHBANK	13 : ITQ	22 : 6,500-34,999										
ZENITHBANK	13 : ITQ	23 : 35,000-126,499										
ZENITHBANK	13 : ITQ	24 : 126,500 & above										
ZENITHBANK	14 : ATQ	21 : 0-6,499										
ZENITHBANK	14 : ATQ	22 : 6,500-34,999										

Guidance:

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

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Market 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	201211	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	481	35,065,897	11,370,251	17,375,374	0
NSE	NSE	201211	ZENITHBANK	14 : ATQ	24 : 126,500 & above	282	139,727,301	57,349,453	48,487,599	0
NSE	NSE	201211	ZENITHBANK	15 : NTQ	21 : 0-6,499	456	1,298,834	807,556	347,976	0
NSE	NSE	201211	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	619	10,740,892	6,103,846	3,141,129	0
NSE	NSE	201211	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	633	48,702,090	24,903,161	12,451,855	0
NSE	NSE	201211	ZENITHBANK	15 : NTQ	24 : 126,500 & above	457	244,394,256	99,347,092	89,909,130	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	14 : ATQ	23 : 35,000-126,499	466,175	4,275,575	4,670,970	4,755,633	1,106,695	-0.0065
ZENITHBANK	14 : ATQ	24 : 126,500 & above	8,778,625	9,925,101	10,574,443	6,493,466	5,777,005	-0.0193
ZENITHBANK	15 : NTQ	21 : 0-6,499	-	20,696	43,420	131,842	91,613	-0.0313
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	10,000	159,671	508,086	1,271,805	547,035	-0.0067
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	188,550	856,418	1,884,007	4,723,982	2,373,555	-0.0074
ZENITHBANK	15 : NTQ	24 : 126,500 & above	48,667,712	4,953,459	4,686,334	11,254,997	7,013,200	-0.0653

Guidance:

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

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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										

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