

# NSE Market Execution Quality Summary Report

## Order Execution Summary over Market Maker Stocks



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### Market Execution Quality Summary: November 2012

#### Market Quality - Average execution speed, effective & realized spreads and price improvements/dis-improvements

Security	Order Buckets		All order execution information			Market and Marketable Limit order execution information					
	Order Size Buckets Code: Share Size Range	Number of Orders	Total Executed Shares	SWA Execution Speed	SWA Realized Spread (N)	Market/ Marketable Limit Executed Shares	SWA Effective Spread (N)	Price Improved Shares	SWA Price Imp. (N)	Price Dis-Improved Shares	SWA Price Dis-Imp. (N)
7UP	21 : 0-6,499	345	272,376	0:11:00.5	0.5612	207,870	0.7427	-	-	26,474	0.1754
7UP	22 : 6,500-34,999	104	468,674	0:48:43.7	0.0500	261,243	0.4104	-	-	20,000	0.0099
7UP	23 : 35,000-126,499	29	668,036	1:12:51.9	-0.0473	410,972	0.4158	-	-	50,000	0.2804
7UP	24 : 126,500 & above	12	107,769	3:06:28.6	-2.2498	-	0.0000	-	-	-	-
ACADEMY	21 : 0-6,499	37	41,464	1:00:29.0	0.0217	15,142	0.0217	-	-	-	-
ACADEMY	22 : 6,500-34,999	24	109,159	1:49:56.6	0.0000	8,000	0.0000	-	-	-	-
ACADEMY	23 : 35,000-126,499	16	535,874	0:19:55.4	-0.0376	262,000	0.0000	-	-	-	-
ACADEMY	24 : 126,500 & above	5	373,156	0:33:17.7	0.0000	136,156	0.0000	-	-	-	-
ACCESS	21 : 0-6,499	1,941	3,447,028	0:07:52.4	0.0145	2,365,748	0.0202	2,700	0.0101	39,374	0.0164
ACCESS	22 : 6,500-34,999	1,585	18,637,200	0:10:23.9	0.0093	11,444,007	0.0184	-	-	261,580	0.0144
ACCESS	23 : 35,000-126,499	1,926	77,103,347	0:13:51.2	0.0010	39,626,940	0.0134	-	-	2,595,503	0.0140
ACCESS	24 : 126,500 & above	2,015	423,158,476	0:07:57.7	-0.0007	251,577,955	0.0272	-	-	74,882,967	0.0302
AIICO	21 : 0-6,499	457	852,236	0:04:09.3	0.0123	664,311	0.0135	5,000	0.0100	5,000	0.0100
AIICO	22 : 6,500-34,999	312	4,161,670	0:12:16.7	0.0080	2,974,370	0.0103	-	-	-	-

#### Guidance:

Market Quality summary for MM securities for month segmented by order quantity buckets. Number of orders shows total orders in the segment. All other statistics are share denominated. SWA stands for 'Share Weighted Average and signifies the statistic is computed by multiplying the shares executed by each trade's achieved statistic value and dividing over total shares applicable. Executed shares, Execution Speed and Realized Spread are over all orders while the remaining statistics are on market or marketable limit orders (designated at entry time) only. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

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AIICO	23 : 35,000-126,499	268	13,047,746	0:20:50.3	0.0020	7,692,847	0.0081	-	-	50,000	0.0090
AIICO	24 : 126,500 & above	489	96,253,444	0:30:24.7	-0.0006	58,616,512	0.0100	-	-	9,407,478	0.0146
AIRSERVICE	21 : 0-6,499	75	192,696	0:30:23.8	0.0395	142,079	0.0448	-	-	-	-
AIRSERVICE	22 : 6,500-34,999	75	885,583	0:24:30.4	0.0223	530,932	0.0431	-	-	-	-
AIRSERVICE	23 : 35,000-126,499	59	2,455,439	0:35:55.2	0.0201	1,458,759	0.0550	-	-	327,962	0.0524
AIRSERVICE	24 : 126,500 & above	39	4,140,496	1:35:10.1	-0.0250	2,057,565	0.0094	-	-	-	-
BAGCO	21 : 0-6,499	534	1,026,261	0:09:43.0	0.0161	690,568	0.0160	-	-	1,000	0.0023
BAGCO	22 : 6,500-34,999	521	6,733,416	0:13:34.7	0.0038	3,985,397	0.0144	10,000	0.0100	256,674	0.0078
BAGCO	23 : 35,000-126,499	1,058	46,654,513	0:17:31.0	-0.0004	26,172,252	0.0153	-	-	3,409,110	0.0105
BAGCO	24 : 126,500 & above	870	141,392,117	0:34:31.9	-0.0025	77,414,022	0.0181	-	-	24,079,727	0.0155
CUSTODYINS	21 : 0-6,499	77	152,787	0:13:58.8	0.0085	94,578	0.0254	-	-	-	-
CUSTODYINS	22 : 6,500-34,999	109	1,213,582	0:11:36.0	0.0204	873,100	0.0337	-	-	30,000	0.0090
CUSTODYINS	23 : 35,000-126,499	221	8,551,593	0:31:55.2	0.0062	5,275,097	0.0308	-	-	917,460	0.0182
CUSTODYINS	24 : 126,500 & above	119	42,190,232	0:08:15.3	0.0047	26,217,761	0.0295	-	-	16,116,761	0.0189
DANGFLOUR	21 : 0-6,499	1,044	1,609,430	0:05:56.9	0.0424	1,253,654	0.0654	600	0.0100	31,870	0.0279

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DANGFLOUR	22 : 6,500-34,999	318	3,153,721	0:11:44.3	0.0107	2,069,814	0.0528	-	-	91,766	0.0292
DANGFLOUR	23 : 35,000-126,499	254	8,419,514	0:19:44.3	0.0139	5,670,007	0.0589	50,000	0.0500	819,735	0.0199
DANGFLOUR	24 : 126,500 & above	324	49,183,416	0:44:41.8	-0.0033	25,029,188	0.0418	-	-	8,210,595	0.0254
DANGSUGAR	21 : 0-6,499	692	1,300,826	0:14:44.0	0.0202	816,894	0.0266	-	-	10,070	0.0118
DANGSUGAR	22 : 6,500-34,999	576	6,349,782	0:17:01.2	-0.0010	3,700,502	0.0279	-	-	217,988	0.0215
DANGSUGAR	23 : 35,000-126,499	612	25,601,662	0:20:31.3	0.0104	14,722,992	0.0261	50,000	0.0100	1,421,577	0.0145
DANGSUGAR	24 : 126,500 & above	590	407,458,673	0:09:28.5	0.0020	238,226,249	0.0456	-	-	109,559,007	0.0309
DIAMONDBNK	21 : 0-6,499	536	1,109,356	0:10:31.0	0.0099	733,522	0.0184	-	-	7,438	0.0100
DIAMONDBNK	22 : 6,500-34,999	706	9,330,041	0:16:49.0	0.0058	5,185,455	0.0149	5,000	0.0100	203,071	0.0149
DIAMONDBNK	23 : 35,000-126,499	1,089	44,962,933	0:17:42.5	0.0051	25,054,969	0.0126	-	-	1,686,844	0.0090
DIAMONDBNK	24 : 126,500 & above	1,490	328,918,844	0:17:07.7	-0.0005	190,898,160	0.0614	-	-	75,158,509	0.0962
DNMEYER	21 : 0-6,499	27	17,472	0:00:16.4	0.0000	11,786	0.0000	-	-	-	-
DNMEYER	22 : 6,500-34,999	1	26,000	0:00:00.0	0.0000	26,000	0.0000	-	-	-	-
DNMEYER	23 : 35,000-126,499	11	2,400	2:13:09.5	0.0000	-	0.0000	-	-	-	-
DNMEYER	24 : 126,500 & above	3	268,914	0:00:58.0	0.0000	134,457	0.0000	-	-	-	-

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ETI	21 : 0-6,499	1,063	1,204,575	0:08:37.0	0.0450	824,668		0.0746		403	0.2900	42,042	0.0550
ETI	22 : 6,500-34,999	508	5,290,236	0:15:43.0	0.0128	2,606,378		0.0439		-		195,911	0.0166
ETI	23 : 35,000-126,499	822	20,400,297	0:20:10.1	-0.0126	9,907,203		0.0563		-		1,363,422	0.0336
ETI	24 : 126,500 & above	408	119,631,137	0:12:47.5	0.0055	66,672,499		0.2662		-		46,488,322	0.2474
FBNH	21 : 0-6,499	6,760	11,929,285	0:06:06.2	0.0104	7,497,637		0.0156		13,529	0.0185	99,235	0.0131
FBNH	22 : 6,500-34,999	5,305	53,292,160	0:08:40.0	0.0073	31,531,167		0.0141		144,234	0.0169	1,721,817	0.0160
FBNH	23 : 35,000-126,499	4,312	152,474,183	0:13:19.9	0.0031	79,946,658		0.0141		247,971	0.0200	10,599,813	0.0123
FBNH	24 : 126,500 & above	2,195	287,646,704	0:08:04.9	-0.0044	184,200,007		0.0375		250,000	0.0010	60,316,414	0.0445
FCMB	21 : 0-6,499	655	911,086	0:11:32.7	0.0124	562,545		0.0229		71	0.0100	6,735	0.0073
FCMB	22 : 6,500-34,999	512	5,698,827	0:12:12.6	0.0079	3,363,349		0.0189		10,690	0.0100	175,438	0.0195
FCMB	23 : 35,000-126,499	687	26,702,025	0:14:25.9	0.0027	14,721,832		0.0178		-		2,246,629	0.0114
FCMB	24 : 126,500 & above	614	74,010,029	0:18:43.2	-0.0013	42,445,846		0.0226		-		10,445,239	0.0216
FIDELITYBK	21 : 0-6,499	575	1,451,888	0:08:40.9	0.0065	1,049,129		0.0128		-		8,200	0.0032
FIDELITYBK	22 : 6,500-34,999	792	9,861,309	0:10:27.1	0.0115	6,393,451		0.0118		-		139,732	0.0116
FIDELITYBK	23 : 35,000-126,499	1,003	42,756,287	0:14:41.9	0.0050	27,148,311		0.0121		-		1,243,289	0.0072

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FIDELITYBK	24 : 126,500 & above	1,166	290,643,951	0:17:35.1	0.0022	176,576,830	0.0350	-	-	57,242,480	0.0434
FIDSON	21 : 0-6,499	73	157,847	0:21:37.5	-0.0037	79,925	0.0145	-	-	-	-
FIDSON	22 : 6,500-34,999	145	1,792,491	0:36:57.1	0.0020	947,977	0.0165	-	-	20,000	0.0300
FIDSON	23 : 35,000-126,499	422	13,795,394	0:34:06.6	-0.0105	5,739,977	0.0116	-	-	285,000	0.0073
FIDSON	24 : 126,500 & above	349	50,884,916	0:26:53.0	0.0014	29,609,856	0.0325	-	-	11,075,537	0.0359
GUARANTY	21 : 0-6,499	4,085	6,826,335	0:06:17.8	0.0204	4,560,407	0.0203	10,744	0.0100	56,185	0.0115
GUARANTY	22 : 6,500-34,999	3,223	33,080,298	0:09:20.0	0.0090	19,850,445	0.0172	37,199	0.0100	860,527	0.0114
GUARANTY	23 : 35,000-126,499	3,098	105,827,914	0:11:41.6	0.0030	55,802,388	0.0151	150,000	0.0100	5,359,993	0.0118
GUARANTY	24 : 126,500 & above	1,881	239,228,906	0:10:45.8	-0.0023	149,872,317	0.0394	-	-	59,864,971	0.0303
GUINNESS	21 : 0-6,499	2,898	2,064,569	0:19:49.0	-0.2870	1,028,002	0.9799	91	1.7912	85,234	0.3476
GUINNESS	22 : 6,500-34,999	695	3,007,449	0:17:09.5	0.1893	1,604,198	1.0236	22,915	0.2359	431,870	0.3492
GUINNESS	23 : 35,000-126,499	59	1,423,396	0:11:35.7	0.7154	897,808	2.9742	-	-	327,537	3.5872
GUINNESS	24 : 126,500 & above	13	5,397,266	0:00:01.4	-0.2178	3,363,920	1.0642	-	-	1,144,872	0.0840
INTBREW	21 : 0-6,499	411	656,998	0:07:35.5	0.0624	419,132	0.1754	2,200	0.0400	19,800	0.0200
INTBREW	22 : 6,500-34,999	356	2,593,814	0:18:25.6	0.0125	1,371,910	0.1391	-	-	71,330	0.0405

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INTBREW	23 : 35,000-126,499	434	8,382,238	0:28:36.3	0.0010	4,533,508		0.1512	-		1,016,352	0.0422
INTBREW	24 : 126,500 & above	54	16,464,072	0:05:39.3	0.2426	13,529,283		0.2874	-		6,883,000	0.1452
NASCON	21 : 0-6,499	323	556,564	0:16:30.1	0.0089	316,270		0.0393	-		2,730	0.0100
NASCON	22 : 6,500-34,999	418	4,088,968	0:16:00.7	0.0017	2,049,142		0.0358	-		177,500	0.0201
NASCON	23 : 35,000-126,499	539	18,204,079	0:11:44.5	0.0096	11,208,000		0.0468	-		1,798,257	0.0256
NASCON	24 : 126,500 & above	191	33,612,116	0:24:03.7	0.0117	18,878,626		0.0701	-		7,915,841	0.0199
NB	21 : 0-6,499	5,582	5,241,649	0:09:32.7	0.0720	2,849,234		0.3302	58,699	0.2905	204,544	0.1086
NB	22 : 6,500-34,999	3,823	15,334,163	0:10:32.6	-0.0381	8,032,429		0.3106	165,863	0.1571	1,650,600	0.1059
NB	23 : 35,000-126,499	642	11,298,881	0:06:46.7	-0.0918	6,177,061		0.5925	50,000	0.0156	2,620,290	0.1456
NB	24 : 126,500 & above	126	8,564,401	0:04:07.8	0.3177	5,672,922		3.2306	466,000	0.0040	3,519,964	2.3296
NESTLE	21 : 0-6,499	4,462	1,546,343	0:10:09.2	0.8448	837,159		3.9509	29,998	0.6384	135,864	0.7469
NESTLE	22 : 6,500-34,999	482	1,286,012	0:09:22.4	0.6028	696,333		4.7341	21,500	0.0744	227,847	3.1966
NESTLE	23 : 35,000-126,499	311	1,032,898	0:15:52.9	-5.2146	614,455		6.5165	-		181,743	1.9321
NESTLE	24 : 126,500 & above	1	150,000	0:00:04.2	27.2500	-		0.0000	-		-	-
PRESCO	21 : 0-6,499	248	323,179	0:13:44.4	0.1284	207,796		0.2215	-		6,693	0.0450

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PRESCO	22 : 6,500-34,999	205	1,747,241	0:23:15.4	0.0506	913,164	0.1442	-	-	126,200	0.0643
PRESCO	23 : 35,000-126,499	218	4,846,173	0:28:07.8	0.0524	2,321,174	0.1839	-	-	745,386	0.0258
PRESCO	24 : 126,500 & above	47	3,952,984	0:30:43.4	-0.1721	2,319,555	0.3032	-	-	1,123,784	0.1648
PRESTIGE	21 : 0-6,499	20	51,455	0:21:26.2	0.0194	46,455	0.0136	-	-	-	-
PRESTIGE	22 : 6,500-34,999	22	368,807	0:10:44.0	0.0113	320,160	0.0122	-	-	-	-
PRESTIGE	23 : 35,000-126,499	29	1,277,608	0:53:02.4	0.0014	848,103	0.0092	-	-	-	-
PRESTIGE	24 : 126,500 & above	50	18,133,484	0:35:06.3	0.0081	13,312,381	0.0104	-	-	1,910,818	0.0133
PZ	21 : 0-6,499	930	1,074,594	0:09:58.6	0.1720	679,215	0.2236	301	0.0100	18,715	0.0403
PZ	22 : 6,500-34,999	708	3,838,221	0:17:51.2	0.0496	2,193,764	0.1837	-	-	327,198	0.0293
PZ	23 : 35,000-126,499	369	5,738,507	0:23:29.6	-0.0446	3,508,319	0.2347	-	-	1,525,026	0.1344
PZ	24 : 126,500 & above	145	9,876,437	0:08:21.3	-0.0055	5,912,304	0.4533	-	-	3,757,540	0.2856
REDSTAREX	21 : 0-6,499	177	252,848	0:22:29.9	0.0221	128,335	0.0338	-	-	-	-
REDSTAREX	22 : 6,500-34,999	147	1,382,159	0:43:16.4	-0.0028	546,639	0.0277	-	-	36,700	0.0120
REDSTAREX	23 : 35,000-126,499	239	5,372,915	0:44:32.6	-0.0168	2,192,000	0.0322	-	-	221,800	0.0292
REDSTAREX	24 : 126,500 & above	50	15,142,581	1:20:31.5	0.0092	8,916,816	0.1388	-	-	7,782,161	0.0788

#### Guidance:

Market Quality summary for MM securities for month segmented by order quantity buckets. Number of orders shows total orders in the segment. All other statistics are share denominated. SWA stands for 'Share Weighted Average and signifies the statistic is computed by multiplying the shares executed by each trade's achieved statistic value and dividing over total shares applicable. Executed shares, Execution Speed and Realized Spread are over all orders while the remaining statistics are on market or marketable limit orders (designated at entry time) only. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

# NSE Market Execution Quality Summary Report

## Order Execution Summary over Market Maker Stocks



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### Market Execution Quality Summary: November 2012

#### Market Quality - Average execution speed, effective & realized spreads and price improvements/dis-improvements

Security	Order Buckets	All order execution information				Market and Marketable Limit order execution information						
	Order Size Buckets Code: Share Size Range	Number of Orders	Total Executed Shares	SWA Execution Speed	SWA Realized Spread (N)	Market/ Limit Executed Shares	Marketable	SWA Effective Spread (N)	Price Improved Shares	SWA Price Imp. (N)	Price Dis-Improved Shares	SWA Price Dis-Imp. (N)
SKYEBANK	21 : 0-6,499	698	1,368,370	0:07:37.8	0.0097	951,104		0.0150	1,500	0.0300	13,736	0.0066
SKYEBANK	22 : 6,500-34,999	804	8,151,033	0:12:55.2	0.0112	4,842,946		0.0141	-		100,589	0.0129
SKYEBANK	23 : 35,000-126,499	1,080	41,649,830	0:14:01.0	0.0068	22,964,917		0.0129	-		1,374,680	0.0143
SKYEBANK	24 : 126,500 & above	926	137,453,877	0:15:35.5	-0.0020	87,779,579		0.0298	-		28,605,414	0.0344
STERLNBANK	21 : 0-6,499	250	593,784	0:13:12.0	0.0073	383,957		0.0134	-		-	
STERLNBANK	22 : 6,500-34,999	358	4,387,704	0:20:15.7	0.0028	2,504,025		0.0116	-		145,161	0.0126
STERLNBANK	23 : 35,000-126,499	575	26,435,857	0:14:44.2	0.0057	15,035,861		0.0128	-		842,355	0.0113
STERLNBANK	24 : 126,500 & above	912	222,661,784	0:16:11.0	0.0043	148,973,170		0.0231	-		39,566,743	0.0208
UAC-PROP	21 : 0-6,499	325	416,498	0:11:56.4	0.2423	259,163		0.3379	250	0.0100	25,427	0.0230
UAC-PROP	22 : 6,500-34,999	223	1,633,744	0:25:42.7	0.1051	930,907		0.2306	-		132,197	0.0209
UAC-PROP	23 : 35,000-126,499	167	4,033,119	0:15:42.2	0.0654	2,571,055		0.3488	-		1,047,360	0.0369
UAC-PROP	24 : 126,500 & above	36	21,437,948	0:01:30.3	-0.0134	10,464,038		0.4832	-		9,628,378	0.2449
UACN	21 : 0-6,499	1,146	1,234,136	0:09:38.0	0.0793	822,893		0.2016	2,500	0.0100	42,611	0.0833
UACN	22 : 6,500-34,999	835	3,826,909	0:15:30.0	0.0497	2,233,259		0.2093	10,000	0.0100	317,098	0.0370
UACN	23 : 35,000-126,499	150	2,803,994	0:06:17.8	0.1133	1,986,503		0.3665	72,621	0.0220	645,356	0.1105

**Guidance:**

Market Quality summary for MM securities for month segmented by order quantity buckets. Number of orders shows total orders in the segment. All other statistics are share denominated. SWA stands for 'Share Weighted Average and signifies the statistic is computed by multiplying the shares executed by each trade's achieved statistic value and dividing over total shares applicable. Executed shares, Execution Speed and Realized Spread are over all orders while the remaining statistics are on market or marketable limit orders (designated at entry time) only. Realized Spread is computed 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 Summary: November 2012

#### Market Quality - Average execution speed, effective & realized spreads and price improvements/dis-improvements

Security	Order Buckets	All order execution information				Market and Marketable Limit order execution information					
	Order Size Buckets Code: Share Size Range	Number of Orders	Total Executed Shares	SWA Execution Speed	SWA Realized Spread (N)	Market/ Limit Executed Shares	Marketable SWA Effective Spread (N)	Price Improved Shares	SWA Price Imp. (N)	Price Dis-Improved Shares	SWA Price Dis-Imp. (N)
UACN	24 : 126,500 & above	151	7,621,528	0:03:32.6	-0.0128	3,850,794	0.3240	-	-	759,089	0.3673
UBA	21 : 0-6,499	1,796	3,472,478	0:06:41.2	0.0082	2,322,205	0.0137	3,688	0.3042	20,884	0.0092
UBA	22 : 6,500-34,999	1,681	20,625,045	0:09:29.0	0.0043	11,961,351	0.0124	-	-	304,786	0.0113
UBA	23 : 35,000-126,499	2,470	96,604,265	0:16:14.8	-0.0014	49,498,297	0.0108	51,651	0.0097	2,820,376	0.0101
UBA	24 : 126,500 & above	2,094	559,577,531	0:12:18.4	0.0005	336,980,565	0.0243	-	-	119,430,444	0.0226
UBN	21 : 0-6,499	1,444	1,691,738	0:07:06.2	0.0512	1,196,648	0.0681	5,000	0.0100	8,428	0.0075
UBN	22 : 6,500-34,999	585	4,995,272	0:08:23.0	0.0301	3,336,204	0.0574	-	-	212,826	0.0307
UBN	23 : 35,000-126,499	674	16,268,268	0:20:43.0	-0.0058	9,160,075	0.0431	-	-	924,480	0.0266
UBN	24 : 126,500 & above	381	57,656,027	0:26:28.4	-0.0028	32,804,223	0.0641	-	-	11,961,813	0.0260
UNITYBNK	21 : 0-6,499	118	231,479	0:18:37.8	0.0029	140,190	0.0064	-	-	-	-
UNITYBNK	22 : 6,500-34,999	204	2,766,500	0:15:14.5	0.0042	1,534,335	0.0066	-	-	12,400	0.0300
UNITYBNK	23 : 35,000-126,499	250	13,452,452	0:19:21.8	-0.0012	8,244,774	0.0052	-	-	74,000	0.0069
UNITYBNK	24 : 126,500 & above	647	313,538,160	0:28:14.3	0.0025	183,383,995	0.0104	-	-	45,430,137	0.0123
WAPCO	21 : 0-6,499	876	989,244	0:14:03.2	0.1949	591,570	0.3206	2,254	0.3492	57,879	0.0900
WAPCO	22 : 6,500-34,999	476	2,533,521	0:13:04.3	0.0771	1,501,624	0.2406	34,000	1.2368	147,352	0.3585

*Guidance:*

Market Quality summary for MM securities for month segmented by order quantity buckets. Number of orders shows total orders in the segment. All other statistics are share denominated. SWA stands for 'Share Weighted Average and signifies the statistic is computed by multiplying the shares executed by each trade's achieved statistic value and dividing over total shares applicable. Executed shares, Execution Speed and Realized Spread are over all orders while the remaining statistics are on market or marketable limit orders (designated at entry time) only. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close when that comes first.

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## Order Execution Summary over Market Maker Stocks



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### Market Execution Quality Summary: November 2012

#### Market Quality - Average execution speed, effective & realized spreads and price improvements/dis-improvements

Security	Order Buckets		All order execution information			Market and Marketable Limit order execution information					
	Order Size Buckets Code: Share Size Range	Number of Orders	Total Executed Shares	SWA Execution Speed	SWA Realized Spread (N)	Market/ Marketable Limit Executed Shares	SWA Effective Spread (N)	Price Improved Shares	SWA Price Imp. (N)	Price Dis-Improved Shares	SWA Price Dis-Imp. (N)
WAPCO	23 : 35,000-126,499	269	4,330,234	0:12:25.7	-0.0623	2,593,714	0.2426	-	-	539,822	0.0433
WAPCO	24 : 126,500 & above	44	6,840,910	0:06:04.4	-0.0256	5,799,964	0.4768	-	-	2,609,097	0.1646
ZENITHBANK	21 : 0-6,499	3,113	5,516,309	0:08:40.9	0.0146	3,644,552	0.0302	700	0.0414	44,516	0.0098
ZENITHBANK	22 : 6,500-34,999	2,686	24,921,576	0:11:44.8	0.0081	14,243,439	0.0224	36,012	0.0244	830,050	0.0156
ZENITHBANK	23 : 35,000-126,499	2,693	84,523,376	0:14:02.1	0.0075	43,239,873	0.0275	-	-	6,507,500	0.0194
ZENITHBANK	24 : 126,500 & above	1,845	405,319,884	0:12:46.6	-0.0007	228,239,154	0.0455	-	-	97,083,114	0.0408

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