

# NSE Market Execution Quality Summary Report

## Order Execution Summary over Market Maker Stocks



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### Market Execution Quality Summary: April 2018

#### 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)
ABBEYBDS	21 : 0-6,499	15	7,475	0:00:01.5	0.0080	7,475	0.0080	-	-	-	-
ABBEYBDS	22 : 6,500-34,999	1	-	0:00:00.0	-	-	-	-	-	-	-
ABBEYBDS	23 : 35,000-126,499	4	1,005	3:20:58.1	-0.0597	1,005	0.0000	-	-	-	-
ABCTTRANS	21 : 0-6,499	29	27,308	0:03:42.9	-0.0015	20,802	0.0017	-	-	-	-
ABCTTRANS	22 : 6,500-34,999	19	134,764	0:01:55.4	0.0082	134,764	0.0045	-	-	-	-
ABCTTRANS	23 : 35,000-126,499	11	327,200	0:04:44.7	0.0210	325,000	0.0219	-	-	95,000	0.0192
ABCTTRANS	24 : 126,500 & above	19	2,586,396	0:03:32.3	0.0170	2,359,077	0.0199	-	-	1,975,280	0.0071
ACCESS	21 : 0-6,499	1,462	2,251,018	0:05:45.7	0.0449	1,753,519	0.0574	-	-	29,959	0.0337
ACCESS	22 : 6,500-34,999	931	12,289,118	0:07:12.6	0.0485	8,787,236	0.0521	-	-	332,078	0.0455
ACCESS	23 : 35,000-126,499	901	40,035,733	0:11:22.4	0.0150	25,051,105	0.0430	-	-	1,120,452	0.0394
ACCESS	24 : 126,500 & above	872	557,275,068	0:02:10.3	0.0900	352,239,543	0.1511	-	-	69,732,616	0.3565
AFRINSURE	21 : 0-6,499	13	20,013	0:23:39.3	0.0006	15,013	0.0030	-	-	-	-
AFRINSURE	22 : 6,500-34,999	8	32,000	0:22:08.5	-0.0006	15,000	0.0047	-	-	-	-
AFRINSURE	23 : 35,000-126,499	16	829,220	0:04:58.8	0.0070	789,220	0.0066	-	-	93,000	0.0097

#### 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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AFRINSURE	24 : 126,500 & above	33	122,317,962	0:03:03.5	0.0013	116,323,762	0.0018	-	-	-	-
AFRIPRUD	21 : 0-6,499	767	870,517	0:10:31.1	0.0265	564,541	0.0324	-	24,136	0.0167	-
AFRIPRUD	22 : 6,500-34,999	387	3,827,206	0:13:56.8	0.0016	2,163,403	0.0323	-	120,520	0.0425	-
AFRIPRUD	23 : 35,000-126,499	376	14,050,380	0:15:30.4	0.0124	9,523,865	0.0341	-	1,185,206	0.0272	-
AFRIPRUD	24 : 126,500 & above	146	25,250,400	0:11:24.0	0.0075	21,942,965	0.0787	-	10,688,656	0.0413	-
AGLEVENT	21 : 0-6,499	52	39,351	0:07:16.6	0.0111	32,927	0.0126	-	4,500	0.0115	-
AGLEVENT	22 : 6,500-34,999	30	360,719	0:19:18.8	0.0101	327,735	0.0162	-	-	-	-
AGLEVENT	23 : 35,000-126,499	20	831,720	0:18:42.6	0.0072	605,720	0.0148	-	150,625	0.0093	-
AGLEVENT	24 : 126,500 & above	20	1,712,242	0:31:46.4	0.0152	1,692,010	0.0214	-	-	-	-
AIICO	21 : 0-6,499	292	443,655	0:11:20.2	0.0095	353,877	0.0129	-	1,000	0.0052	-
AIICO	22 : 6,500-34,999	286	3,360,275	0:14:30.4	0.0052	2,389,467	0.0112	-	108,646	0.0143	-
AIICO	23 : 35,000-126,499	273	10,160,028	0:22:20.2	0.0014	6,043,184	0.0099	-	403,145	0.0110	-
AIICO	24 : 126,500 & above	298	59,634,371	0:14:29.2	0.0026	41,900,172	0.0116	-	7,570,113	0.0135	-
AIRSERVICE	21 : 0-6,499	72	56,990	0:11:37.8	0.0112	50,815	0.0708	-	-	-	-
AIRSERVICE	22 : 6,500-34,999	17	149,472	0:10:57.4	-0.0014	110,377	0.0663	-	255	0.0500	-

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AIRSERVICE	23 : 35,000-126,499	1	36,928	0:00:00.0	0.2000	36,928	0.2000	-	-	-	-
ALEX	21 : 0-6,499	14	14,023	0:00:00.0	0.0000	14,023	0.0000	-	-	-	-
ARBICO	21 : 0-6,499	7	1,400	0:00:00.0	0.0000	1,400	0.0000	-	-	-	-
ARBICO	23 : 35,000-126,499	1	49,900	0:00:00.0	0.0000	49,900	0.0000	-	-	-	-
BERGER	21 : 0-6,499	139	149,322	0:19:11.2	0.0785	102,811	0.1781	-	9,866	0.2392	-
BERGER	22 : 6,500-34,999	36	302,568	0:08:44.9	0.1030	254,417	0.1948	-	18,300	0.0350	-
BERGER	23 : 35,000-126,499	7	156,768	0:51:22.9	0.1576	156,768	0.4239	-	72,407	0.2675	-
BETAGLAS	21 : 0-6,499	77	67,914	0:19:51.6	1.5705	46,187	2.6414	-	5,400	0.4625	-
BETAGLAS	22 : 6,500-34,999	13	117,726	0:00:51.6	3.7887	107,526	4.2881	-	31,210	0.0839	-
BETAGLAS	23 : 35,000-126,499	11	210,523	0:02:24.3	2.7012	159,723	2.2693	-	-	-	-
BETAGLAS	24 : 126,500 & above	1	200,000	0:04:15.0	-7.6000	-	0.0000	-	-	-	-
BOCGAS	21 : 0-6,499	49	24,516	0:19:16.6	0.0843	22,893	0.0964	-	780	0.0300	-
BOCGAS	22 : 6,500-34,999	7	48,887	0:35:47.1	0.0000	24,587	0.0746	-	-	-	-
BOCGAS	23 : 35,000-126,499	3	75	0:00:00.0	0.4000	75	0.4000	-	-	-	-
BOCGAS	24 : 126,500 & above	3	-	0:00:00.0	-	-	-	-	-	-	-

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CADBURY	21 : 0-6,499	594	621,759	0:14:33.2	0.0856	402,526	0.1684	-	-	28,773	0.0444
CADBURY	22 : 6,500-34,999	255	2,343,695	0:11:03.4	0.1031	1,582,749	0.2034	-	-	361,702	0.0686
CADBURY	23 : 35,000-126,499	86	1,925,675	0:23:27.7	0.0600	1,285,855	0.2493	-	-	559,727	0.0767
CADBURY	24 : 126,500 & above	14	1,029,317	0:55:34.3	0.0358	623,517	0.3120	-	-	337,313	0.2073
CAP	21 : 0-6,499	336	196,871	0:29:37.9	0.1946	133,161	0.6563	-	-	19,123	0.3178
CAP	22 : 6,500-34,999	70	546,282	0:41:09.0	0.1602	323,033	0.5627	-	-	58,143	0.3613
CAP	23 : 35,000-126,499	13	101,394	0:57:27.6	-1.4662	54,573	0.0000	-	-	-	-
CAP	24 : 126,500 & above	2	5,000	0:48:06.0	1.9000	5,000	1.9000	-	-	-	-
CAPHOTEL	21 : 0-6,499	7	710	0:00:00.0	0.0000	710	0.0000	-	-	-	-
CAPOIL	21 : 0-6,499	12	8,770	0:00:00.0	0.0039	8,770	0.0039	-	-	-	-
CAPOIL	22 : 6,500-34,999	3	38,250	0:03:08.9	0.0000	38,250	0.0000	-	-	-	-
CAPOIL	24 : 126,500 & above	8	1,303,750	0:24:32.8	-0.0013	1,303,750	0.0003	-	-	-	-
CAVERTON	21 : 0-6,499	338	452,083	0:12:07.3	0.0051	297,978	0.0242	-	-	5,100	0.0169
CAVERTON	22 : 6,500-34,999	367	3,688,111	0:23:13.1	0.0094	2,353,057	0.0249	-	-	104,000	0.0163
CAVERTON	23 : 35,000-126,499	429	15,149,910	0:15:23.6	0.0061	8,145,736	0.0284	-	-	961,630	0.0173

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CAVERTON	24 : 126,500 & above	230	58,587,098	0:07:06.7	0.0692	49,495,124	0.0994	-	-	28,053,137	0.0732
CCNN	21 : 0-6,499	281	402,838	0:09:20.6	0.1261	266,044	0.2332	-	-	20,250	0.0420
CCNN	22 : 6,500-34,999	184	1,807,531	0:15:22.9	0.0387	1,212,456	0.2243	-	-	164,168	0.0600
CCNN	23 : 35,000-126,499	92	3,295,003	0:13:21.2	0.0836	2,290,757	0.2216	-	-	150,730	0.0929
CCNN	24 : 126,500 & above	59	15,743,409	0:03:57.1	0.3683	14,010,385	0.6278	-	-	3,927,797	0.4315
CHAMPION	21 : 0-6,499	131	157,666	0:19:00.9	0.0016	117,905	0.0343	-	-	6,071	0.0084
CHAMPION	22 : 6,500-34,999	93	1,029,345	0:35:03.7	0.0180	787,545	0.0326	-	-	19,929	0.0100
CHAMPION	23 : 35,000-126,499	109	4,572,011	0:22:28.1	0.0296	3,441,949	0.0623	-	-	627,201	0.0359
CHAMPION	24 : 126,500 & above	59	11,441,592	0:17:00.1	0.0588	9,248,822	0.1031	-	-	4,382,019	0.0218
CHAMS	21 : 0-6,499	32	16,310	0:00:00.0	0.0000	16,310	0.0000	-	-	-	-
CHAMS	23 : 35,000-126,499	2	211,607	0:00:00.0	0.0000	211,607	0.0000	-	-	-	-
CHELLARAM	21 : 0-6,499	17	19,745	0:00:31.7	0.0781	19,745	0.0781	-	-	-	-
CHELLARAM	22 : 6,500-34,999	3	2,917	0:00:00.0	0.0000	2,917	0.0000	-	-	-	-
CILEASING	21 : 0-6,499	145	238,712	0:11:59.1	0.0231	194,252	0.0233	-	-	-	-
CILEASING	22 : 6,500-34,999	235	1,974,025	0:13:30.0	0.0155	1,373,935	0.0207	-	-	53,050	0.0308

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CILEASING	23 : 35,000-126,499	360	10,491,749	0:23:22.3	-0.0113	6,060,679	0.0140	-	-	259,499	0.0113
CILEASING	24 : 126,500 & above	227	78,214,334	0:06:27.3	0.0015	44,881,108	0.0303	-	-	3,960,722	0.0351
CONOIL	21 : 0-6,499	463	355,540	0:18:28.0	0.0461	224,718	0.3840	-	-	18,384	0.1567
CONOIL	22 : 6,500-34,999	79	498,795	0:25:28.2	0.1051	388,737	0.4128	-	-	76,946	0.1382
CONOIL	23 : 35,000-126,499	6	157,490	0:16:17.6	0.6832	157,490	1.0134	-	-	119,220	0.0314
CONOIL	24 : 126,500 & above	2	11,905	1:05:26.6	-0.6500	-	0.0000	-	-	-	-
CONTINSURE	21 : 0-6,499	106	156,847	0:17:36.1	0.0256	115,566	0.0428	-	-	1,000	0.0400
CONTINSURE	22 : 6,500-34,999	82	917,264	0:17:39.6	0.0173	680,492	0.0433	-	-	108,310	0.0293
CONTINSURE	23 : 35,000-126,499	83	2,811,171	0:19:54.3	0.0057	1,909,939	0.0345	-	-	394,928	0.0137
CONTINSURE	24 : 126,500 & above	58	12,771,043	0:21:48.8	0.0154	9,318,593	0.0593	-	-	3,092,909	0.0550
CORNERST	21 : 0-6,499	28	23,273	0:04:05.5	0.0030	23,273	0.0030	-	-	-	-
CORNERST	22 : 6,500-34,999	12	211,530	0:03:34.4	0.0048	211,530	0.0048	-	-	-	-
CORNERST	23 : 35,000-126,499	5	371,777	0:03:39.2	0.0046	371,777	0.0046	-	-	-	-
CORNERST	24 : 126,500 & above	14	13,144,138	0:23:44.5	-0.0005	12,144,138	0.0064	-	-	1,749,995	0.0171
COURTVILLE	21 : 0-6,499	25	39,527	0:00:34.0	-0.0009	28,590	0.0044	-	-	-	-

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COURTVILLE	22 : 6,500-34,999	29	364,523	0:13:40.5	0.0059	322,523	0.0075	-	-	-	-
COURTVILLE	23 : 35,000-126,499	51	2,349,724	0:09:49.5	0.0025	1,720,654	0.0056	-	9,000	0.0100	-
COURTVILLE	24 : 126,500 & above	88	30,096,862	0:17:08.6	0.0023	24,753,843	0.0057	-	291,070	0.0066	-
CUSTODIAN	21 : 0-6,499	258	318,991	0:14:24.2	0.0644	222,516	0.0970	-	6,589	0.0543	-
CUSTODIAN	22 : 6,500-34,999	161	1,650,100	0:17:34.3	0.0216	847,600	0.0701	-	44,293	0.0809	-
CUSTODIAN	23 : 35,000-126,499	112	4,692,816	0:06:51.4	0.0591	3,636,731	0.1413	-	989,663	0.0390	-
CUSTODIAN	24 : 126,500 & above	34	8,229,969	0:15:31.9	0.0487	5,872,592	0.1656	-	2,195,106	0.0147	-
CUTIX	21 : 0-6,499	117	186,955	0:24:05.4	-0.0201	119,257	0.0528	-	12,498	0.0498	-
CUTIX	22 : 6,500-34,999	108	918,283	0:25:52.9	-0.0188	548,546	0.0440	-	36,180	0.0076	-
CUTIX	23 : 35,000-126,499	66	1,433,443	0:42:38.9	0.0563	1,030,059	0.0939	-	91,496	0.1210	-
CUTIX	24 : 126,500 & above	7	840,040	0:07:18.1	-0.1117	84,581	0.0141	-	-	-	-
DAARCOMM	21 : 0-6,499	6	1,420	0:00:00.0	0.0000	1,420	0.0000	-	-	-	-
DANGCEM	21 : 0-6,499	818	596,086	0:11:05.1	0.8043	365,253	2.1931	-	58,432	0.4392	-
DANGCEM	22 : 6,500-34,999	187	1,242,535	0:12:17.4	0.5909	891,736	2.1278	-	155,276	0.3894	-
DANGCEM	23 : 35,000-126,499	34	945,777	0:30:34.2	0.4285	514,460	2.3282	-	243,411	0.1783	-

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DANGCEM	24 : 126,500 & above	8	2,418,053	0:00:04.1	-0.2146	1,713,347	2.0013	-	383,482	1.5109	
DANGSUGAR	21 : 0-6,499	941	1,449,435	0:07:56.1	0.0928	942,710	0.1735	-	72,062	0.0766	
DANGSUGAR	22 : 6,500-34,999	525	5,934,520	0:09:22.3	0.0237	4,025,596	0.1726	-	518,749	0.1300	
DANGSUGAR	23 : 35,000-126,499	352	13,245,794	0:11:57.8	0.0004	8,169,574	0.1384	-	1,406,775	0.1117	
DANGSUGAR	24 : 126,500 & above	115	48,032,731	0:03:41.4	0.0471	24,441,330	0.1733	-	5,356,547	0.1133	
DEAPCAP	21 : 0-6,499	4	2,005	0:00:00.0	0.0000	2,005	0.0000	-	-	-	
DIAMONDBNK	21 : 0-6,499	548	821,826	0:07:06.7	0.0152	633,103	0.0191	-	6,100	0.0086	
DIAMONDBNK	22 : 6,500-34,999	538	6,056,676	0:15:21.6	0.0084	3,850,032	0.0153	-	119,822	0.0085	
DIAMONDBNK	23 : 35,000-126,499	544	21,439,459	0:23:54.7	0.0031	11,770,343	0.0134	-	793,759	0.0097	
DIAMONDBNK	24 : 126,500 & above	633	200,938,877	0:11:32.9	0.0004	113,867,682	0.0145	130,000	0.0200	17,314,753	
DUNLOP	21 : 0-6,499	2	1,000	0:00:00.0	0.0000	1,000	0.0000	-	-	-	
DUNLOP	22 : 6,500-34,999	5	88,362	0:00:00.0	0.0000	88,362	0.0000	-	-	-	
DUNLOP	23 : 35,000-126,499	4	323,500	0:00:00.0	0.0000	323,500	0.0000	-	-	-	
ELLAHLAKES	21 : 0-6,499	3	222	0:00:00.0	0.0000	222	0.0000	-	-	-	
ENAMELWA	21 : 0-6,499	3	1,000	0:00:19.5	0.4500	950	0.4750	-	-	-	

#### 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: April 2018

#### 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)
ENAMELWA	22 : 6,500-34,999	3	48,670	0:00:00.0	0.0000	48,670	0.0000	-	-	-	-
EQUITYASUR	21 : 0-6,499	33	48,047	0:01:16.5	0.0042	47,047	0.0037	-	-	-	-
EQUITYASUR	22 : 6,500-34,999	24	277,415	0:18:06.4	0.0050	237,415	0.0064	-	-	100	0.0100
EQUITYASUR	23 : 35,000-126,499	25	975,588	0:04:50.3	0.0026	899,553	0.0061	-	-	54,365	0.0092
EQUITYASUR	24 : 126,500 & above	20	6,879,707	0:01:22.1	0.0001	6,640,704	0.0019	-	-	53,000	0.0100
ETERNA	21 : 0-6,499	378	563,161	0:18:51.4	0.0468	390,751	0.0996	-	-	19,378	0.0330
ETERNA	22 : 6,500-34,999	274	3,037,834	0:17:12.5	0.0317	1,935,820	0.0824	-	-	227,025	0.0342
ETERNA	23 : 35,000-126,499	240	8,462,083	0:10:29.9	0.0447	6,056,603	0.0966	100,000	0.0165	1,013,605	0.0432
ETERNA	24 : 126,500 & above	88	11,312,369	0:08:14.1	0.0555	9,097,395	0.1340	-	-	2,801,085	0.0867
ETI	21 : 0-6,499	626	669,959	0:06:53.2	0.2519	515,612	0.2745	1,388	0.0780	19,605	0.1365
ETI	22 : 6,500-34,999	202	2,166,982	0:10:33.7	0.1810	1,527,638	0.2584	-	-	189,337	0.0825
ETI	23 : 35,000-126,499	145	4,467,508	0:09:47.5	0.0365	2,566,149	0.1572	-	-	401,420	0.1080
ETI	24 : 126,500 & above	50	8,481,302	0:01:58.3	0.0824	4,924,220	0.1962	-	-	1,403,899	0.0535
ETRANZACT	21 : 0-6,499	8	9,150	0:00:00.0	0.0000	9,150	0.0000	-	-	-	-
FBNH	21 : 0-6,499	2,542	4,879,849	0:04:50.4	0.0377	3,549,603	0.0477	-	-	35,757	0.0336

#### 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: April 2018

#### 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)
FBNH	22 : 6,500-34,999	2,025	27,315,799	0:06:33.2	0.0327	17,816,775	0.0453	10,000	0.0500	486,134	0.0344
FBNH	23 : 35,000-126,499	1,552	81,384,595	0:08:29.7	0.0080	48,810,962	0.0443	238,219	0.0462	1,895,127	0.0566
FBNH	24 : 126,500 & above	1,704	692,847,637	0:07:15.6	-0.0057	450,395,322	0.0604	-	-	89,618,791	0.0734
FCMB	21 : 0-6,499	797	1,047,440	0:11:47.9	0.0120	704,039	0.0226	-	-	3,233	0.0135
FCMB	22 : 6,500-34,999	524	6,178,671	0:15:53.0	0.0081	3,782,040	0.0241	-	-	176,810	0.0163
FCMB	23 : 35,000-126,499	543	25,048,584	0:23:22.9	-0.0019	13,739,060	0.0179	-	-	1,189,845	0.0124
FCMB	24 : 126,500 & above	822	1,900,776,288	0:01:32.4	0.0002	977,334,660	0.0208	-	-	41,924,930	0.0185
FIDELITYBK	21 : 0-6,499	931	1,650,956	0:05:46.2	0.0122	1,151,642	0.0178	5,000	0.0400	11,068	0.0145
FIDELITYBK	22 : 6,500-34,999	899	11,159,897	0:10:22.4	0.0072	6,597,656	0.0146	11,600	0.0100	266,200	0.0126
FIDELITYBK	23 : 35,000-126,499	1,045	45,243,282	0:13:27.7	0.0013	25,248,455	0.0147	-	-	1,855,511	0.0212
FIDELITYBK	24 : 126,500 & above	1,356	468,894,546	0:08:59.9	0.0056	298,271,141	0.0277	-	-	128,790,593	0.0205
FIDSON	21 : 0-6,499	105	124,100	0:05:47.8	0.1064	102,280	0.1415	-	-	-	-
FIDSON	22 : 6,500-34,999	67	710,373	0:20:31.8	0.0974	524,132	0.1182	-	-	54,500	0.0468
FIDSON	23 : 35,000-126,499	47	1,599,136	0:07:03.8	0.0689	1,232,011	0.1422	-	-	167,350	0.0672
FIDSON	24 : 126,500 & above	39	9,837,206	0:05:42.1	0.1414	8,821,006	0.1755	-	-	1,661,418	0.1504

#### 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: April 2018

#### 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)
FIRSTALUM	21 : 0-6,499	9	3,650	0:00:00.0	0.0000	3,650	0.0000	-	-	-	-
FIRSTALUM	22 : 6,500-34,999	5	63,450	0:00:00.0	0.0000	63,450	0.0000	-	-	-	-
FIRSTALUM	23 : 35,000-126,499	7	424,998	0:08:39.8	0.0036	424,998	0.0036	-	-	117,998	0.0058
FIRSTALUM	24 : 126,500 & above	2	337,502	0:47:52.6	0.0228	337,502	0.0228	-	-	192,502	0.0200
FLOURMILL	21 : 0-6,499	1,035	1,339,979	0:09:11.0	0.1845	828,027	0.3500	-	-	121,896	0.1334
FLOURMILL	22 : 6,500-34,999	513	4,252,625	0:09:57.3	0.1167	2,707,523	0.3348	-	-	537,793	0.1197
FLOURMILL	23 : 35,000-126,499	216	8,143,818	0:05:50.4	0.0478	5,604,461	0.3350	-	-	1,279,205	0.1347
FLOURMILL	24 : 126,500 & above	110	67,326,233	0:01:28.4	-0.1535	51,448,461	0.9762	-	-	36,481,884	0.4059
FO	21 : 0-6,499	1,367	1,592,180	0:13:17.4	-0.0314	1,115,812	0.4091	-	-	87,569	0.1609
FO	22 : 6,500-34,999	497	4,927,718	0:15:53.0	0.1462	3,702,918	0.5102	-	-	754,489	0.2503
FO	23 : 35,000-126,499	214	8,641,355	0:12:32.9	0.2322	6,501,337	0.6266	-	-	2,055,663	0.3473
FO	24 : 126,500 & above	75	18,746,926	0:20:47.4	0.1149	17,709,797	0.8100	-	-	9,133,698	0.4681
FORTISMFB	21 : 0-6,499	1	666	0:00:00.0	0.0000	666	0.0000	-	-	-	-
FTNCOCOA	21 : 0-6,499	24	27,270	0:00:00.0	0.0000	27,270	0.0000	-	-	-	-
FTNCOCOA	22 : 6,500-34,999	14	288,040	0:00:00.0	0.0000	288,040	0.0000	-	-	-	-

#### 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: April 2018

#### 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)
FTNCOCOA	23 : 35,000-126,499	12	941,888	0:00:00.0	0.0000	941,888	0.0000	-	-	-	-
FTNCOCOA	24 : 126,500 & above	22	12,567,320	0:00:00.0	0.0000	12,567,320	0.0000	-	-	-	-
GLAXOSMITH	21 : 0-6,499	1,159	1,592,383	0:05:27.8	0.1310	1,185,616	0.2749	1	0.0500	76,633	0.2994
GLAXOSMITH	22 : 6,500-34,999	597	6,155,280	0:08:36.5	-0.0584	4,199,369	0.3353	-	-	510,734	0.1849
GLAXOSMITH	23 : 35,000-126,499	278	10,773,576	0:07:16.3	0.0314	7,918,360	0.3168	-	-	1,633,798	0.1646
GLAXOSMITH	24 : 126,500 & above	70	6,727,377	0:11:45.8	0.1832	6,045,314	0.8990	-	-	3,095,061	0.3570
GOLDBREW	21 : 0-6,499	6	1,580	0:00:00.0	0.0000	1,580	0.0000	-	-	-	-
GUARANTY	21 : 0-6,499	2,158	3,196,282	0:06:02.2	0.0904	2,218,570	0.1266	5,000	0.0500	85,483	0.0715
GUARANTY	22 : 6,500-34,999	995	11,258,470	0:07:13.1	0.0671	7,109,024	0.1300	-	-	595,071	0.1014
GUARANTY	23 : 35,000-126,499	931	39,564,701	0:07:59.7	0.0328	21,797,760	0.1208	-	-	2,521,892	0.1198
GUARANTY	24 : 126,500 & above	628	711,675,800	0:01:03.2	0.0066	370,938,500	0.1592	-	-	52,736,724	0.1132
GUINEAINS	21 : 0-6,499	16	17,460	0:00:00.0	0.0000	17,460	0.0000	-	-	-	-
GUINNESS	21 : 0-6,499	763	641,623	0:12:24.8	0.6411	407,251	1.2283	-	-	41,544	0.7008
GUINNESS	22 : 6,500-34,999	246	1,376,397	0:12:39.2	0.2612	794,054	1.0136	-	-	209,679	0.5599
GUINNESS	23 : 35,000-126,499	42	828,936	0:14:12.0	-0.5520	254,488	0.6004	-	-	117,161	0.4561

#### Guidance:

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**Market Execution Quality Summary: April 2018**

**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)
GUINNESS	24 : 126,500 & above	14	6,134,683	0:00:04.0	-0.2949	4,386,284	1.3908	-	-	960,000	0.9907
HMARKINS	21 : 0-6,499	33	38,257	0:08:51.4	0.0025	31,134	0.0059	-	-	-	-
HMARKINS	22 : 6,500-34,999	42	515,521	0:20:11.6	0.0108	497,094	0.0118	-	-	43,232	0.0100
HMARKINS	23 : 35,000-126,499	65	3,512,854	0:30:55.1	-0.0003	2,450,845	0.0054	-	-	165,209	0.0090
HMARKINS	24 : 126,500 & above	76	13,659,194	0:17:03.9	0.0088	11,293,092	0.0127	-	-	1,950,000	0.0200
HONYFLOUR	21 : 0-6,499	394	713,884	0:13:23.3	0.0162	478,845	0.0280	-	-	8,400	0.0324
HONYFLOUR	22 : 6,500-34,999	369	3,564,776	0:15:19.9	0.0158	2,292,433	0.0251	-	-	171,911	0.0268
HONYFLOUR	23 : 35,000-126,499	402	12,451,413	0:21:15.4	0.0053	7,886,439	0.0236	-	-	792,088	0.0265
HONYFLOUR	24 : 126,500 & above	193	22,773,248	0:23:56.1	0.0000	14,758,748	0.0311	-	-	4,007,778	0.0210
INFINITY	21 : 0-6,499	7	7,400	0:00:00.0	0.0001	7,400	0.0001	-	-	-	-
INFINITY	22 : 6,500-34,999	2	10,000	0:00:00.0	0.0100	10,000	0.0100	-	-	-	-
INFINITY	24 : 126,500 & above	1	-	0:00:00.0	-	-	-	-	-	-	-
INTBREW	21 : 0-6,499	354	362,918	0:23:57.6	0.4847	228,688	0.8368	-	-	16,474	0.3249
INTBREW	22 : 6,500-34,999	118	1,027,626	0:09:45.5	0.6185	826,681	0.9337	-	-	85,227	0.3807
INTBREW	23 : 35,000-126,499	56	1,365,996	0:32:57.7	0.2143	929,585	0.9195	-	-	107,796	0.4082

*Guidance:*

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#### 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)
INTBREW	24 : 126,500 & above	43	42,552,774	0:01:45.2	-0.0223	21,574,951	1.2121	-	-	15,509,496	0.0597
INTENEGINS	21 : 0-6,499	4	2,000	0:00:00.0	0.0000	2,000	0.0000	-	-	-	-
INTERLINK	21 : 0-6,499	1	250	0:00:00.0	0.0000	250	0.0000	-	-	-	-
JAPAUOIL	21 : 0-6,499	289	555,614	0:10:27.6	0.0066	504,698	0.0071	-	-	1,000	0.0200
JAPAUOIL	22 : 6,500-34,999	385	4,805,744	0:10:15.6	0.0057	4,088,095	0.0077	-	-	90,000	0.0133
JAPAUOIL	23 : 35,000-126,499	559	26,758,614	0:17:34.2	0.0014	20,658,577	0.0069	-	-	140,000	0.0154
JAPAUOIL	24 : 126,500 & above	973	287,281,426	0:27:33.1	0.0026	231,284,723	0.0100	-	-	17,207,688	0.0124
JBERGER	21 : 0-6,499	319	312,854	0:14:50.5	0.2017	224,750	0.4351	-	-	21,779	0.2228
JBERGER	22 : 6,500-34,999	154	1,266,577	0:20:35.6	0.0914	821,822	0.3647	-	-	125,700	0.0561
JBERGER	23 : 35,000-126,499	86	2,657,092	0:23:30.1	0.4322	1,987,725	0.6443	-	-	342,746	0.1901
JBERGER	24 : 126,500 & above	10	5,656,590	0:02:22.3	0.6325	5,656,590	0.9589	-	-	2,227,851	0.3485
JOHNHOLT	21 : 0-6,499	27	25,531	0:01:56.2	0.0143	24,577	0.0094	-	-	-	-
JOHNHOLT	22 : 6,500-34,999	9	89,427	0:02:47.2	-0.0023	89,427	0.0000	-	-	-	-
JOHNHOLT	23 : 35,000-126,499	19	705,834	0:16:19.4	0.0068	605,234	0.0133	-	-	51,954	0.0098
JOHNHOLT	24 : 126,500 & above	9	2,592,871	0:32:16.4	0.0050	1,617,871	0.0087	-	-	314,280	0.0100

#### 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: April 2018

#### 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)
JULI	21 : 0-6,499	2	1,200	0:00:00.0	0.0000	1,200	0.0000	-	-	-	-
LASACO	21 : 0-6,499	90	199,168	0:06:22.4	0.0053	172,614	0.0080	-	-	-	-
LASACO	22 : 6,500-34,999	125	1,644,562	0:09:57.5	0.0056	1,402,986	0.0083	-	-	-	-
LASACO	23 : 35,000-126,499	158	7,498,117	0:11:10.5	0.0042	5,980,408	0.0069	-	-	-	-
LASACO	24 : 126,500 & above	474	222,241,164	0:21:30.0	0.0008	157,326,323	0.0064	-	16,575,532	0.0084	0.0084
LAWUNION	21 : 0-6,499	116	80,121	0:11:37.3	0.0140	64,491	0.0208	-	5,714	0.0194	0.0194
LAWUNION	22 : 6,500-34,999	35	341,102	0:08:34.8	0.0181	297,902	0.0233	-	57,500	0.0165	0.0165
LAWUNION	23 : 35,000-126,499	61	835,897	0:26:44.2	0.0004	593,356	0.0210	-	40,100	0.0098	0.0098
LAWUNION	24 : 126,500 & above	35	7,235,293	0:00:54.9	-0.0073	7,118,014	0.0031	-	-	-	-
LEARNAFRCA	21 : 0-6,499	138	157,811	0:09:52.2	0.0115	112,572	0.0249	-	1,200	0.0100	0.0100
LEARNAFRCA	22 : 6,500-34,999	85	713,301	0:24:28.9	0.0069	449,421	0.0203	-	38,230	0.0094	0.0094
LEARNAFRCA	23 : 35,000-126,499	101	2,957,102	0:14:07.3	0.0064	2,046,787	0.0231	-	442,290	0.0225	0.0225
LEARNAFRCA	24 : 126,500 & above	67	5,040,478	0:30:58.0	0.0122	3,147,539	0.0273	-	303,600	0.0284	0.0284
LINKASSURE	21 : 0-6,499	48	78,114	0:16:55.8	0.0160	58,959	0.0189	-	-	-	-
LINKASSURE	22 : 6,500-34,999	49	464,316	0:11:43.2	0.0181	331,216	0.0207	-	10,000	0.0096	0.0096

#### 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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LINKASSURE	23 : 35,000-126,499	67	1,794,242	0:11:07.6	0.0215	1,429,817	0.0246	-	-	-	-
LINKASSURE	24 : 126,500 & above	95	32,499,897	0:31:34.1	0.0045	19,798,560	0.0222	-	2,604,000	0.0111	-
LIVESTOCK	21 : 0-6,499	160	264,263	0:19:08.3	0.0073	164,674	0.0143	-	7,404	0.0112	-
LIVESTOCK	22 : 6,500-34,999	157	1,787,693	0:15:13.8	0.0078	1,402,082	0.0198	-	52,383	0.0138	-
LIVESTOCK	23 : 35,000-126,499	162	7,209,507	0:18:28.6	0.0047	5,324,302	0.0168	-	788,589	0.0109	-
LIVESTOCK	24 : 126,500 & above	106	10,459,984	0:37:47.4	0.0022	6,797,488	0.0177	-	1,307,267	0.0232	-
MANSARD	21 : 0-6,499	126	108,385	0:23:18.8	0.0190	78,215	0.0796	-	1,000	0.0400	-
MANSARD	22 : 6,500-34,999	61	597,838	0:20:09.8	0.0725	470,143	0.0741	-	151,850	0.0218	-
MANSARD	23 : 35,000-126,499	41	1,234,762	0:07:09.1	0.0310	802,520	0.0528	-	291,685	0.0509	-
MANSARD	24 : 126,500 & above	33	21,147,682	0:00:58.7	0.0181	20,532,465	0.0248	-	250,000	0.0060	-
MAYBAKER	21 : 0-6,499	369	598,366	0:10:45.6	0.0173	473,432	0.0404	-	7,897	0.0443	-
MAYBAKER	22 : 6,500-34,999	343	3,456,262	0:20:41.3	0.0013	2,056,959	0.0319	-	145,300	0.0134	-
MAYBAKER	23 : 35,000-126,499	317	9,319,593	0:19:20.0	0.0073	6,271,419	0.0356	-	755,098	0.0356	-
MAYBAKER	24 : 126,500 & above	125	15,565,485	0:11:00.3	0.0177	13,539,958	0.0427	-	3,180,372	0.0248	-
MBENEFIT	21 : 0-6,499	16	18,380	0:00:00.0	0.0030	18,380	0.0035	-	-	-	-

#### 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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MBENEFIT	22 : 6,500-34,999	30	354,000	0:06:36.6	0.0022	327,500	0.0040	-	-	-	-
MBENEFIT	23 : 35,000-126,499	37	1,950,843	0:11:49.1	0.0006	1,750,843	0.0035	-	-	88,950	0.0100
MBENEFIT	24 : 126,500 & above	54	14,325,142	0:11:03.8	0.0013	12,787,664	0.0031	-	-	400,000	0.0075
MCNICHOLS	21 : 0-6,499	11	7,000	0:00:00.0	0.0289	7,000	0.0289	-	-	-	-
MCNICHOLS	22 : 6,500-34,999	7	51,800	0:05:39.5	0.0113	41,800	0.0217	-	-	-	-
MEYER	21 : 0-6,499	13	15,500	0:00:00.0	0.0000	15,500	0.0000	-	-	-	-
MOBIL	21 : 0-6,499	742	437,127	0:15:00.5	1.1238	311,669	3.0773	-	-	49,560	0.8812
MOBIL	22 : 6,500-34,999	105	754,591	0:21:31.6	1.0326	515,089	3.0042	-	-	82,787	1.8783
MOBIL	23 : 35,000-126,499	17	684,612	0:07:11.8	1.6096	584,612	9.0315	-	-	434,637	3.6896
MOBIL	24 : 126,500 & above	2	497,437	0:00:00.9	7.9737	497,437	15.3496	-	-	450,072	3.9694
MORISON	21 : 0-6,499	5	10,851	0:00:00.0	0.0024	10,851	0.0024	-	-	1,658	0.0079
MORISON	23 : 35,000-126,499	1	3,320	0:00:00.0	0.0000	3,320	0.0000	-	-	-	-
MRS	21 : 0-6,499	251	232,883	0:10:19.6	0.3866	180,285	0.6975	-	-	5,256	0.1869
MRS	22 : 6,500-34,999	49	475,995	0:10:44.6	0.1464	339,607	0.5725	-	-	102,687	0.3101
MRS	23 : 35,000-126,499	5	131,030	0:16:01.2	1.1065	131,030	1.2501	-	-	49,834	0.0450

#### 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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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)
MRS	24 : 126,500 & above	3	7,488	1:07:04.1	-1.4241	2,678	0.0000	-	-	-	-
MULTITREX	21 : 0-6,499	2	1,000	0:00:00.0	0.0000	1,000	0.0000	-	-	-	-
MULTIVERSE	21 : 0-6,499	7	14,500	0:00:00.0	0.0014	14,500	0.0014	-	-	-	-
MULTIVERSE	22 : 6,500-34,999	10	169,375	0:00:00.0	0.0018	169,375	0.0018	-	-	-	-
MULTIVERSE	23 : 35,000-126,499	9	631,768	0:00:00.0	0.0000	631,768	0.0000	-	-	-	-
MULTIVERSE	24 : 126,500 & above	24	15,365,152	0:52:48.2	0.0035	14,965,152	0.0038	-	-	-	-
NAHCO	21 : 0-6,499	351	530,045	0:08:59.4	0.0333	380,894	0.0526	-	-	7,512	0.0255
NAHCO	22 : 6,500-34,999	242	2,161,473	0:14:43.6	0.0042	1,389,231	0.0519	-	-	231,400	0.0274
NAHCO	23 : 35,000-126,499	200	5,460,794	0:29:46.0	-0.0143	3,236,821	0.0346	-	-	488,900	0.0348
NAHCO	24 : 126,500 & above	69	5,965,292	0:15:15.5	0.0436	4,645,468	0.0637	-	-	1,433,516	0.0168
NASCON	21 : 0-6,499	608	675,177	0:09:49.3	0.1191	432,328	0.2245	-	-	42,770	0.0548
NASCON	22 : 6,500-34,999	314	3,085,014	0:14:37.5	0.0557	2,047,863	0.2271	-	-	238,475	0.0872
NASCON	23 : 35,000-126,499	179	6,260,032	0:09:07.9	0.0745	4,444,794	0.2353	-	-	1,026,084	0.1061
NASCON	24 : 126,500 & above	43	9,420,446	0:03:54.4	0.0396	5,890,281	0.1568	-	-	1,399,165	0.1100
NB	21 : 0-6,499	1,246	1,271,691	0:12:54.3	0.1338	804,462	0.4233	785	0.1000	66,302	0.3040

#### 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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NB	22 : 6,500-34,999	578	5,323,698	0:12:37.5	0.1162	3,564,888	0.4355	-	-	571,913	0.2059
NB	23 : 35,000-126,499	235	6,837,856	0:07:53.0	0.5661	5,054,484	0.5452	-	-	776,570	0.2476
NB	24 : 126,500 & above	55	73,335,098	0:00:11.0	1.5116	52,524,655	3.0965	-	-	24,051,085	2.5321
NCR	21 : 0-6,499	42	5,586	0:00:00.0	0.0000	5,586	0.0000	-	-	-	-
NCR	22 : 6,500-34,999	2	37,637	0:00:00.0	0.0000	37,637	0.0000	-	-	-	-
NEIMETH	21 : 0-6,499	19	35,500	0:00:00.0	0.0000	35,500	0.0000	-	-	-	-
NEIMETH	22 : 6,500-34,999	10	154,564	0:00:00.0	0.0000	154,564	0.0000	-	-	-	-
NEIMETH	23 : 35,000-126,499	1	126,000	0:00:00.0	0.0000	126,000	0.0000	-	-	-	-
NEM	21 : 0-6,499	129	223,205	0:06:58.0	0.0494	183,298	0.0684	-	-	3,000	0.0195
NEM	22 : 6,500-34,999	164	2,002,555	0:08:10.2	0.0405	1,504,584	0.0579	-	-	45,000	0.0221
NEM	23 : 35,000-126,499	237	8,785,645	0:14:35.9	0.0130	5,655,754	0.0515	-	-	339,508	0.0116
NEM	24 : 126,500 & above	130	19,393,770	0:07:14.6	-0.0118	13,937,403	0.0649	-	-	1,435,563	0.0091
NESF	21 : 0-6,499	4	321	0:01:51.7	0.0000	321	0.0000	-	-	-	-
NESTLE	21 : 0-6,499	837	377,741	0:07:16.8	11.4235	278,959	17.6270	-	-	48,235	5.7946
NESTLE	22 : 6,500-34,999	182	719,185	0:02:37.9	6.9813	486,467	14.9085	-	-	137,016	4.5122

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NESTLE	23 : 35,000-126,499	14	562,069	0:00:13.4	-5.4256	283,282	10.4949	-	-	82,345	0.1964
NESTLE	24 : 126,500 & above	11	3,109,180	0:01:29.6	1.5395	1,631,573	14.0155	-	-	250,000	0.0968
NIGERINS	21 : 0-6,499	27	55,327	0:01:17.5	-0.0009	50,327	0.0000	-	-	-	-
NIGERINS	22 : 6,500-34,999	19	215,107	0:00:00.0	0.0005	215,107	0.0005	-	-	-	-
NIGERINS	23 : 35,000-126,499	9	384,181	0:00:18.8	0.0022	384,181	0.0022	-	-	5,000	0.0100
NIGERINS	24 : 126,500 & above	14	2,600,400	0:13:07.6	-0.0030	1,800,400	0.0027	-	-	-	-
NNFM	21 : 0-6,499	26	22,511	0:00:57.5	0.3071	21,079	0.2909	-	-	-	-
NNFM	22 : 6,500-34,999	18	144,663	0:09:48.4	0.2242	130,803	0.3053	-	-	-	-
NNFM	23 : 35,000-126,499	5	189,900	0:16:25.2	0.2696	189,900	0.4420	-	-	-	-
NNFM	24 : 126,500 & above	4	312,161	0:00:00.0	0.0468	312,161	0.0564	-	-	-	-
NPFMCRFBK	21 : 0-6,499	80	151,112	0:11:51.0	0.0016	110,122	0.0175	-	-	5,000	0.0600
NPFMCRFBK	22 : 6,500-34,999	73	582,861	0:11:59.8	-0.0032	376,836	0.0207	-	-	33,000	0.0076
NPFMCRFBK	23 : 35,000-126,499	84	2,750,074	0:16:21.5	0.0103	1,979,231	0.0267	-	-	70,000	0.0600
NPFMCRFBK	24 : 126,500 & above	24	1,815,635	0:01:59.8	0.0239	1,685,635	0.0310	-	-	460,025	0.0091
NSLTECH	21 : 0-6,499	3	1,100	0:00:00.0	0.0000	1,100	0.0000	-	-	-	-

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OANDO	21 : 0-6,499	1,669	2,803,227	0:04:38.6	0.0360	2,058,380	0.0505	1,321	0.0500	47,345	0.1093
OANDO	22 : 6,500-34,999	1,453	18,560,552	0:05:48.1	0.0280	12,236,610	0.0477	20,000	0.0500	410,296	0.1700
OANDO	23 : 35,000-126,499	1,036	52,100,598	0:07:27.2	0.0241	33,797,839	0.0474	128,120	0.1744	2,924,917	0.0685
OANDO	24 : 126,500 & above	601	293,163,427	0:04:04.0	0.1471	240,546,433	0.2768	-	-	153,665,563	0.2376
OKOMUOIL	21 : 0-6,499	337	293,004	0:14:30.3	0.8133	204,692	0.9387	-	-	22,795	0.2331
OKOMUOIL	22 : 6,500-34,999	130	927,873	0:11:53.5	0.2752	616,883	0.8047	-	-	60,069	0.1058
OKOMUOIL	23 : 35,000-126,499	54	1,388,691	0:08:22.9	0.4232	1,086,075	1.0122	-	-	399,243	0.4012
OKOMUOIL	24 : 126,500 & above	15	781,976	0:05:27.5	1.3853	727,171	2.6918	-	-	549,591	0.9805
PAINTCOM	21 : 0-6,499	6	7,122	0:00:31.2	0.0000	6,822	0.0004	-	-	-	-
PAINTCOM	22 : 6,500-34,999	5	83,562	0:00:00.2	0.0018	83,562	0.0018	-	-	-	-
PAINTCOM	23 : 35,000-126,499	1	98,730	0:00:00.0	0.0000	98,730	0.0000	-	-	-	-
PAINTCOM	24 : 126,500 & above	1	-	0:00:00.0	-	-	-	-	-	-	-
PHARMDEKO	21 : 0-6,499	47	22,957	0:25:54.8	0.0027	20,947	0.0170	-	-	105	0.0148
PHARMDEKO	22 : 6,500-34,999	1	4,000	0:40:14.5	0.0000	4,000	0.0000	-	-	-	-
PHARMDEKO	23 : 35,000-126,499	2	5,000	0:31:12.2	0.0000	5,000	0.0000	-	-	-	-

#### 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: April 2018

#### 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)
PORTPAINT	21 : 0-6,499	19	15,439	0:00:10.4	0.1644	15,139	0.1353	-	-	1,500	0.1490
PORTPAINT	22 : 6,500-34,999	6	35,561	0:00:43.0	0.0680	35,561	0.0711	-	-	-	-
PORTPAINT	23 : 35,000-126,499	2	60,000	0:00:00.0	0.0000	60,000	0.0000	-	-	-	-
PORTPAINT	24 : 126,500 & above	3	3,100,000	0:00:00.0	-0.0016	3,100,000	0.0048	-	-	-	-
PRESCO	21 : 0-6,499	311	213,086	0:19:50.5	0.4390	110,989	1.2143	-	-	8,937	0.2584
PRESCO	22 : 6,500-34,999	105	603,750	0:18:51.2	0.7755	369,836	1.1199	-	-	137,804	0.3533
PRESCO	23 : 35,000-126,499	37	822,541	0:23:34.2	0.6091	559,971	1.7891	-	-	420,305	0.4622
PRESCO	24 : 126,500 & above	8	4,420,406	0:00:00.4	2.5916	3,420,406	3.0462	-	-	2,420,406	2.4042
PRESTIGE	21 : 0-6,499	43	48,779	0:26:16.4	0.0089	37,648	0.0123	-	-	-	-
PRESTIGE	22 : 6,500-34,999	15	122,321	0:23:26.1	0.0174	102,321	0.0219	-	-	22,000	0.0148
PRESTIGE	23 : 35,000-126,499	22	522,992	0:30:27.9	-0.0098	270,000	0.0052	-	-	-	-
PRESTIGE	24 : 126,500 & above	20	2,280,983	0:00:22.1	0.0273	2,131,577	0.0222	-	-	723,098	0.0092
PZ	21 : 0-6,499	406	500,481	0:20:10.6	0.2305	379,831	0.3669	-	-	29,188	0.0454
PZ	22 : 6,500-34,999	104	999,208	0:18:59.4	0.2688	728,442	0.4085	-	-	162,557	0.0705
PZ	23 : 35,000-126,499	51	1,498,816	0:38:57.4	0.0844	1,020,383	0.4303	-	-	494,661	0.1920

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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 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)
PZ	24 : 126,500 & above	15	725,717	0:00:53.8	0.3515	725,717	0.6951	-	-	426,094	0.2536
REDSTAREX	21 : 0-6,499	95	94,915	0:16:18.5	0.0617	77,065	0.1439	-	-	-	-
REDSTAREX	22 : 6,500-34,999	56	303,918	0:19:01.1	0.0189	211,518	0.0945	-	-	-	-
REDSTAREX	23 : 35,000-126,499	42	380,180	0:04:23.5	0.2128	313,450	0.2147	-	-	29,000	0.1000
REDSTAREX	24 : 126,500 & above	14	2,215,405	0:11:54.2	0.1124	2,108,893	0.2038	-	-	412,193	0.1522
REGALINS	21 : 0-6,499	49	56,062	0:03:14.9	0.0116	55,062	0.0109	-	-	-	-
REGALINS	22 : 6,500-34,999	29	445,883	0:15:26.3	0.0062	364,883	0.0085	-	-	-	-
REGALINS	23 : 35,000-126,499	60	2,453,806	0:15:15.5	0.0044	1,846,202	0.0072	-	-	-	-
REGALINS	24 : 126,500 & above	118	19,389,332	0:22:42.7	0.0021	13,225,454	0.0068	-	-	145,662	0.0069
ROYALEX	21 : 0-6,499	30	55,311	0:02:32.5	0.0070	44,944	0.0082	-	-	-	-
ROYALEX	22 : 6,500-34,999	41	561,987	0:11:46.4	0.0102	502,667	0.0084	13,000	0.0100	-	-
ROYALEX	23 : 35,000-126,499	53	2,836,599	0:19:27.6	0.0038	2,047,009	0.0073	-	-	100,000	0.0088
ROYALEX	24 : 126,500 & above	66	13,380,502	0:35:13.6	0.0025	11,449,598	0.0071	-	-	-	-
RTBRISCOE	21 : 0-6,499	7	9,367	0:00:00.0	0.0000	9,367	0.0000	-	-	-	-
SCOA	21 : 0-6,499	1	100	0:00:00.0	0.0000	100	0.0000	-	-	-	-

#### 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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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)
SEPLAT	21 : 0-6,499	484	181,813	0:15:19.2	6.0543	128,604	13.2910	-	-	38,210	2.0770
SEPLAT	22 : 6,500-34,999	41	282,730	0:08:07.4	10.4890	225,075	15.3327	-	-	68,951	3.6090
SEPLAT	23 : 35,000-126,499	1	50,000	0:01:04.2	0.0000	50,000	0.0000	-	-	-	-
SKYEBANK	21 : 0-6,499	404	710,556	0:04:36.9	0.0091	598,187	0.0108	10	0.0100	14,680	0.0147
SKYEBANK	22 : 6,500-34,999	372	4,382,921	0:08:12.5	0.0071	3,363,190	0.0101	-	-	100,900	0.0155
SKYEBANK	23 : 35,000-126,499	350	17,727,944	0:09:41.7	0.0004	12,543,340	0.0096	-	-	374,669	0.0119
SKYEBANK	24 : 126,500 & above	612	342,947,723	0:14:09.9	0.0027	247,216,723	0.0145	-	-	34,519,345	0.0118
SKYESHELT	21 : 0-6,499	11	1,295	0:00:00.0	0.0000	1,295	0.0000	-	-	-	-
SOVRENINS	21 : 0-6,499	41	87,187	0:06:01.8	0.0036	75,937	0.0054	-	-	3,000	0.0100
SOVRENINS	22 : 6,500-34,999	49	781,140	0:06:45.8	0.0042	671,140	0.0058	-	-	-	-
SOVRENINS	23 : 35,000-126,499	92	6,111,858	0:09:49.3	0.0069	4,967,107	0.0094	-	-	100,000	0.0098
SOVRENINS	24 : 126,500 & above	192	233,582,022	0:13:29.4	-0.0011	201,998,193	0.0044	-	-	12,556,000	0.0093
STACO	21 : 0-6,499	9	7,300	0:00:00.0	0.0000	7,300	0.0000	-	-	-	-
STANBIC	21 : 0-6,499	343	404,632	0:06:20.1	0.4110	328,468	0.5614	-	-	2,667	0.0062
STANBIC	22 : 6,500-34,999	127	1,035,260	0:16:12.7	0.3463	705,844	0.4426	-	-	104,203	0.0506

#### 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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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)
STANBIC	23 : 35,000-126,499	152	1,693,126	0:19:56.1	0.3014	959,801	0.4212	-	-	288,104	0.1787
STANBIC	24 : 126,500 & above	58	35,309,857	0:01:12.0	-0.0001	18,340,701	0.4046	-	-	5,157,133	0.0491
STDINSURE	21 : 0-6,499	10	2,900	0:00:00.0	0.0000	2,900	0.0000	-	-	-	-
STERLNBANK	21 : 0-6,499	995	3,993,963	0:02:09.9	-0.0025	3,040,392	0.0064	-	-	8,066	0.0100
STERLNBANK	22 : 6,500-34,999	2,767	35,784,902	0:01:19.0	0.0009	15,960,767	0.0045	25,000	0.0100	102,425	0.0171
STERLNBANK	23 : 35,000-126,499	946	44,751,215	0:07:25.1	-0.0120	18,903,812	0.0114	-	-	392,258	0.0226
STERLNBANK	24 : 126,500 & above	423	189,534,194	0:03:26.1	0.0063	122,417,688	0.0293	-	-	7,386,682	0.0243
STUDPRESS	21 : 0-6,499	5	1,400	0:00:00.0	0.0286	1,400	0.0286	-	-	-	-
STUDPRESS	22 : 6,500-34,999	3	24,000	0:50:33.9	0.0000	12,000	0.0000	-	-	-	-
STUDPRESS	23 : 35,000-126,499	1	11,800	0:00:00.0	0.1800	11,800	0.1800	-	-	-	-
TANTALIZER	21 : 0-6,499	9	6,050	0:00:00.0	0.0000	6,050	0.0000	-	-	-	-
THOMASWY	21 : 0-6,499	10	9,996	0:00:00.0	0.0083	9,996	0.0083	-	-	-	-
THOMASWY	22 : 6,500-34,999	2	34,359	0:00:00.0	0.0100	34,359	0.0100	-	-	-	-
THOMASWY	23 : 35,000-126,499	6	209,618	0:08:33.5	0.0010	165,006	0.0031	-	-	-	-
THOMASWY	24 : 126,500 & above	2	305,232	0:00:00.0	0.0053	305,232	0.0053	-	-	-	-

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	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)
TIGERBRANDS	21 : 0-6,499	1,317	1,675,153	0:11:17.0	0.0662	1,204,437	0.1019	-	-	88,489	0.0817
TIGERBRANDS	22 : 6,500-34,999	790	8,276,309	0:14:53.2	0.0107	5,118,897	0.0831	-	-	415,217	0.0844
TIGERBRANDS	23 : 35,000-126,499	431	17,011,431	0:15:33.2	-0.0228	10,924,976	0.1064	-	-	1,978,275	0.0909
TIGERBRANDS	24 : 126,500 & above	174	31,901,722	0:26:55.9	0.0610	28,497,475	0.2121	-	-	9,731,158	0.0990
TOTAL	21 : 0-6,499	452	203,730	0:25:29.1	0.2941	131,539	3.6898	-	-	20,143	1.6231
TOTAL	22 : 6,500-34,999	40	226,668	0:14:19.1	1.9796	180,756	4.2894	-	-	85,100	0.3751
TOTAL	23 : 35,000-126,499	23	279,143	0:00:54.5	4.7995	245,797	9.9699	-	-	219,346	3.5172
TOURIST	21 : 0-6,499	2	1,500	0:00:00.0	0.0000	1,500	0.0000	-	-	-	-
TRANSCORP	21 : 0-6,499	677	1,410,778	0:09:22.5	0.0086	982,013	0.0136	-	-	15,797	0.0229
TRANSCORP	22 : 6,500-34,999	765	9,169,078	0:08:34.6	0.0044	5,839,242	0.0113	-	-	114,100	0.0132
TRANSCORP	23 : 35,000-126,499	1,087	45,370,677	0:12:48.3	-0.0001	26,787,933	0.0114	-	-	1,483,224	0.0164
TRANSCORP	24 : 126,500 & above	1,431	410,886,008	0:15:59.0	0.0011	286,521,924	0.0177	-	-	52,061,246	0.0180
TRANSEXPR	21 : 0-6,499	13	16,314	0:21:07.8	-0.0134	10,114	0.0062	-	-	-	-
TRANSEXPR	22 : 6,500-34,999	9	68,086	0:03:22.7	0.0556	68,086	0.0558	-	-	30,000	0.0283
TRANSEXPR	23 : 35,000-126,499	5	98,200	0:33:50.9	0.0105	98,000	0.0407	-	-	-	-

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TRANSEXPR	24 : 126,500 & above	1	150	1:54:07.0	0.0900	150	0.0900	-	-	150	0.0400
TRIPPLEG	21 : 0-6,499	6	3,317	0:00:00.0	0.0000	3,317	0.0000	-	-	-	-
TRIPPLEG	22 : 6,500-34,999	6	142,000	0:00:00.0	0.0000	142,000	0.0000	-	-	-	-
TRIPPLEG	23 : 35,000-126,499	167	14,847,812	0:00:00.0	0.0000	14,847,812	0.0000	-	-	-	-
UAC-PROP	21 : 0-6,499	164	228,509	0:14:54.7	0.0650	172,400	0.0839	-	-	2,500	0.0900
UAC-PROP	22 : 6,500-34,999	129	1,185,053	0:17:48.4	0.0328	830,397	0.0564	-	-	83,802	0.0635
UAC-PROP	23 : 35,000-126,499	113	3,184,007	0:31:05.6	0.0000	1,887,066	0.0527	-	-	-	-
UAC-PROP	24 : 126,500 & above	50	6,027,740	0:21:47.3	0.0160	4,269,489	0.0912	-	-	2,098,363	0.0908
UACN	21 : 0-6,499	644	869,271	0:14:01.7	0.1202	602,070	0.2038	-	-	68,311	0.1122
UACN	22 : 6,500-34,999	227	2,489,286	0:12:53.9	0.0718	1,886,532	0.1881	-	-	171,986	0.1887
UACN	23 : 35,000-126,499	150	7,212,145	0:10:06.9	0.0056	5,587,571	0.1628	-	-	656,045	0.1251
UACN	24 : 126,500 & above	84	63,783,871	0:01:15.6	-0.0131	33,273,012	0.1518	-	-	4,385,085	0.0632
UBA	21 : 0-6,499	1,580	2,607,792	0:06:37.9	0.0352	1,847,486	0.0480	-	-	34,078	0.0445
UBA	22 : 6,500-34,999	1,038	13,129,190	0:07:01.3	0.0279	8,524,935	0.0433	-	-	264,592	0.0368
UBA	23 : 35,000-126,499	1,042	52,601,602	0:09:44.0	0.0091	31,896,972	0.0379	-	-	841,479	0.0657

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UBA	24 : 126,500 & above	1,304	1,338,461,610	0:03:05.0	0.0021	724,622,334	0.0782	-	-	359,887,440	0.0892
UBN	21 : 0-6,499	695	870,334	0:08:57.5	0.0637	676,151	0.0875	-	-	29,076	0.0487
UBN	22 : 6,500-34,999	355	3,594,977	0:15:39.3	0.0335	2,410,399	0.0746	-	-	162,152	0.0548
UBN	23 : 35,000-126,499	202	6,560,025	0:23:39.4	-0.0234	3,666,818	0.0804	-	-	731,028	0.0750
UBN	24 : 126,500 & above	75	11,705,684	0:12:27.1	0.0631	7,888,863	0.1432	-	-	3,624,771	0.1048
UCAP	21 : 0-6,499	746	1,218,184	0:09:35.8	0.0119	855,954	0.0239	-	-	20,058	0.0131
UCAP	22 : 6,500-34,999	570	6,427,636	0:16:39.3	0.0044	3,570,052	0.0209	-	-	178,795	0.0162
UCAP	23 : 35,000-126,499	567	23,424,079	0:14:45.1	0.0072	14,373,506	0.0227	-	-	1,920,125	0.0183
UCAP	24 : 126,500 & above	396	67,592,663	0:13:00.1	0.0114	45,482,355	0.0300	-	-	11,020,484	0.0177
UHOMREIT	21 : 0-6,499	1	50	0:00:00.0	0.0000	50	0.0000	-	-	-	-
UNIC	21 : 0-6,499	10	21,300	0:00:06.5	0.0000	21,300	0.0000	-	-	-	-
UNIC	22 : 6,500-34,999	3	34,500	0:00:00.0	0.0000	34,500	0.0000	-	-	-	-
UNIC	23 : 35,000-126,499	6	370,000	0:00:00.0	0.0000	370,000	0.0000	-	-	-	-
UNIC	24 : 126,500 & above	7	781,530	0:00:59.8	0.0000	781,530	0.0000	-	-	-	-
UNILEVER	21 : 0-6,499	681	655,801	0:14:17.9	0.5869	460,794	1.0249	-	-	37,268	0.3529

#### 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: April 2018

#### 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)
UNILEVER	22 : 6,500-34,999	216	1,791,993	0:13:02.7	0.5036	1,104,643	0.8025	21,461	0.0183	239,301	0.1844
UNILEVER	23 : 35,000-126,499	80	1,805,089	0:04:23.8	0.5002	1,604,639	1.2167	-	-	369,217	0.3202
UNILEVER	24 : 126,500 & above	27	21,142,963	0:00:01.2	0.3575	18,417,844	1.5650	-	-	9,223,219	0.7914
UNIONDAC	21 : 0-6,499	2	1,000	0:00:00.0	0.0000	1,000	0.0000	-	-	-	-
UNIONDAC	23 : 35,000-126,499	1	70,000	0:00:00.0	0.0000	70,000	0.0000	-	-	-	-
UNIONDICON	21 : 0-6,499	2	1,100	0:00:00.0	0.0000	1,100	0.0000	-	-	-	-
UNITYBNK	21 : 0-6,499	194	276,156	0:09:20.3	0.0033	229,722	0.0177	-	-	6,000	0.0055
UNITYBNK	22 : 6,500-34,999	135	1,195,855	0:08:10.9	0.0012	839,830	0.0187	-	-	62,240	0.0099
UNITYBNK	23 : 35,000-126,499	227	8,724,513	0:12:09.4	-0.0038	6,208,429	0.0174	-	-	371,016	0.0260
UNITYBNK	24 : 126,500 & above	208	33,958,742	0:17:49.4	0.0081	26,530,601	0.0300	-	-	6,183,206	0.0252
UPL	21 : 0-6,499	124	161,519	0:23:35.1	0.0125	101,242	0.0339	-	-	9,531	0.0111
UPL	22 : 6,500-34,999	118	630,515	0:26:31.2	0.0158	414,165	0.0390	-	-	20,000	0.0903
UPL	23 : 35,000-126,499	109	2,020,466	0:30:07.2	-0.0013	1,160,256	0.0385	-	-	145,000	0.0157
UPL	24 : 126,500 & above	51	2,091,275	0:01:38.4	0.0389	2,050,695	0.1118	-	-	895,551	0.0541
VANLEER	21 : 0-6,499	8	2,536	0:00:00.0	0.2800	2,536	0.2800	-	-	-	-

#### Guidance:

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VANLEER	22 : 6,500-34,999	1	-	0:00:00.0	-	-	-	-	-	-	-
VERITASKAP	21 : 0-6,499	18	35,245	0:14:03.1	0.0043	28,945	0.0035	-	-	-	-
VERITASKAP	22 : 6,500-34,999	17	146,158	0:00:00.0	0.0098	146,158	0.0083	-	-	-	-
VERITASKAP	23 : 35,000-126,499	27	1,147,926	0:17:32.8	-0.0006	997,926	0.0025	-	-	-	-
VERITASKAP	24 : 126,500 & above	60	22,375,234	0:16:40.3	0.0034	18,430,492	0.0098	-	-	3,290,200	0.0094
VITAFOAM	21 : 0-6,499	221	283,284	0:15:40.1	0.0162	198,053	0.0498	-	-	-	-
VITAFOAM	22 : 6,500-34,999	142	1,329,410	0:18:13.0	0.0018	831,941	0.0423	-	-	67,520	0.0360
VITAFOAM	23 : 35,000-126,499	155	4,547,145	0:16:56.9	-0.0107	3,262,197	0.0486	-	-	625,308	0.0165
VITAFOAM	24 : 126,500 & above	35	2,420,653	0:11:53.3	0.0407	2,017,453	0.0741	-	-	130,000	0.0058
WAPCO	21 : 0-6,499	1,269	1,646,857	0:07:53.0	0.1909	1,097,207	0.2943	-	-	81,213	0.0929
WAPCO	22 : 6,500-34,999	808	8,391,348	0:08:00.6	0.1165	5,367,770	0.2427	10,331	0.0500	698,868	0.0990
WAPCO	23 : 35,000-126,499	256	9,213,480	0:07:16.4	0.1439	7,281,641	0.3213	-	-	2,084,841	0.1062
WAPCO	24 : 126,500 & above	24	5,007,420	0:00:38.5	0.0544	3,581,317	0.4015	-	-	1,636,038	0.3636
WEMABANK	21 : 0-6,499	323	520,661	0:13:42.5	0.0079	375,571	0.0178	-	-	11,200	0.0136
WEMABANK	22 : 6,500-34,999	292	3,617,931	0:20:32.1	0.0052	2,728,163	0.0158	-	-	37,400	0.0095

#### 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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WEMABANK	23 : 35,000-126,499	312	14,071,547	0:18:38.6	0.0012	9,255,782	0.0145	-	-	749,127	0.0162
WEMABANK	24 : 126,500 & above	375	71,731,411	0:20:58.7	0.0045	49,348,024	0.0231	-	-	13,436,169	0.0200
ZENITHBANK	21 : 0-6,499	3,460	5,763,895	0:05:34.4	0.0371	3,908,085	0.0535	-	-	70,894	0.0507
ZENITHBANK	22 : 6,500-34,999	2,138	26,898,755	0:07:11.4	0.0320	16,470,298	0.0496	20,000	0.0118	780,976	0.0468
ZENITHBANK	23 : 35,000-126,499	1,912	92,557,323	0:08:37.5	0.0062	49,902,657	0.0443	131,339	0.0405	2,821,435	0.0603
ZENITHBANK	24 : 126,500 & above	1,501	1,175,397,847	0:02:19.1	0.0067	647,905,616	0.0720	-	-	158,575,415	0.0813

**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.