

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

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Market Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation						All order		
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	7UP	11 : MKT	21 : 0-6,499	69	65,774	11,998	53,776	0	53,776	
NSE	NSE	201707	7UP	11 : MKT	22 : 6,500-34,999	3	35,000	11,000	24,000	0	24,000	
NSE	NSE	201707	7UP	12 : MLO	21 : 0-6,499	155	172,921	13,867	159,029	0	129,329	
NSE	NSE	201707	7UP	12 : MLO	22 : 6,500-34,999	32	416,357	62,127	321,656	0	261,350	
NSE	NSE	201707	7UP	13 : ITQ	21 : 0-6,499	234	368,688	183,063	112,562	0	5,191	
NSE	NSE	201707	7UP	13 : ITQ	22 : 6,500-34,999	29	525,398	319,884	41,343	0	-	
NSE	NSE	201707	7UP	13 : ITQ	23 : 35,000-126,499	1	50,000	50,000	0	0	-	
NSE	NSE	201707	7UP	14 : ATQ	21 : 0-6,499	90	133,404	59,343	28,725	0	-	
NSE	NSE	201707	7UP	14 : ATQ	22 : 6,500-34,999	17	270,188	199,715	26,653	0	-	
NSE	NSE	201707	7UP	14 : ATQ	23 : 35,000-126,499	1	50,000	0	0	0	-	
NSE	NSE	201707	7UP	15 : NTQ	21 : 0-6,499	54	124,753	58,871	7,482	0	-	
NSE	NSE	201707	7UP	15 : NTQ	22 : 6,500-34,999	20	318,732	198,349	31,373	0	-	
NSE	NSE	201707	7UP	15 : NTQ	24 : 126,500 & above	1	150,000	0	0	0	-	

Guidance:

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

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execution information					Market and Marketable Limit Orders execution information									
Order Type	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)	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)	
-	-	-	-	2.9084	3.349352		0	0.0000	0.0	22,592	0.0	31,184	0.7116	0.0
-	-	-	-	3.8500	5.120848		0	0.0000	0.0	14,000	0.0	10,000	1.2570	0.0
900	7,703	10,483	2,000	1.7025	2.790494		10	0.0400	0.0	122,126	274.2	36,893	0.8522	759.7
14,500	-	30,290	475	2.0271	2.478630		0	0.0000	0.0	213,574	541.7	108,082	0.4347	0.9
9,460	10,595	50,663	18,068	-1.7814										
29	674	20,200	3,400	-3.0379										
-	-	-	-	0.0000										
1,273	2,300	8,716	1,883	-2.0032										
10,200	-	5,143	60	-3.2534										
-	-	-	-	0.0000										
-	2,085	-	2,332	-2.7672										
-	11,353	20	-	-3.9735										
-	-	-	-	0.0000										

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ABBEYBDS	11 : MKT	21 : 0-6,499	1	500	0	500	0	500	500
NSE	NSE	201707	ABBEYBDS	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201707	ABBEYBDS	12 : MLO	21 : 0-6,499	2	600	0	600	0	600	600
NSE	NSE	201707	ABBEYBDS	12 : MLO	23 : 35,000-126,499	2	184,340	0	100,000	0	90,000	90,000
NSE	NSE	201707	ABBEYBDS	14 : ATQ	21 : 0-6,499	1	500	500	0	0	0	-

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)	
	-	-	-	-	0.0100	0.010000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
	-	-	-	-	0.1000	0.100000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
	-	-	-	-	0.0000	0.000000	0	0.0000	0.0	600	0.0	0	0.0000	0.0
	-	10,000	-	-	-0.0157	0.000000	0	0.0000	0.0	100,000	17.6	0	0.0000	0.0
	-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ABCTRANS	11 : MKT	21 : 0-6,499	3	4,400	0	4,400	0	4,400	4,400
NSE	NSE	201707	ABCTRANS	12 : MLO	21 : 0-6,499	6	9,849	0	9,849	0	9,849	9,849

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	4,400	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,849	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ACADEMY	11 : MKT	21 : 0-6,499	2	4,920	0	4,920	0	4,920	
NSE	NSE	201707	ACADEMY	12 : MLO	21 : 0-6,499	3	3,588	0	3,588	0	3,588	

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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.

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	4,920	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	3,588	0.0	0	0.0000	0.0

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Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ACCESS	11 : MKT	21 : 0-6,499	195	334,470	0	334,470	0	334,470	
NSE	NSE	201707	ACCESS	11 : MKT	22 : 6,500-34,999	71	1,210,141	0	1,210,141	0	1,210,141	
NSE	NSE	201707	ACCESS	11 : MKT	23 : 35,000-126,499	29	2,145,443	0	2,145,443	0	2,145,443	
NSE	NSE	201707	ACCESS	11 : MKT	24 : 126,500 & above	11	5,024,893	0	5,024,893	0	5,024,893	
NSE	NSE	201707	ACCESS	12 : MLO	21 : 0-6,499	540	1,036,972	15,490	1,011,122	0	962,620	
NSE	NSE	201707	ACCESS	12 : MLO	22 : 6,500-34,999	321	5,257,330	251,001	4,990,227	0	4,593,509	
NSE	NSE	201707	ACCESS	12 : MLO	23 : 35,000-126,499	300	22,013,787	1,803,836	19,796,983	0	17,564,432	
NSE	NSE	201707	ACCESS	12 : MLO	24 : 126,500 & above	369	330,653,089	12,774,923	314,724,650	0	283,541,697	17,
NSE	NSE	201707	ACCESS	13 : ITQ	21 : 0-6,499	207	436,560	133,861	297,687	0	30,287	
NSE	NSE	201707	ACCESS	13 : ITQ	22 : 6,500-34,999	185	3,056,986	1,078,750	1,728,151	0	194,565	
NSE	NSE	201707	ACCESS	13 : ITQ	23 : 35,000-126,499	174	12,813,427	5,735,189	5,578,567	0	296,117	
NSE	NSE	201707	ACCESS	13 : ITQ	24 : 126,500 & above	132	53,556,412	18,722,627	30,881,478	0	11,663,153	3,
NSE	NSE	201707	ACCESS	14 : ATQ	21 : 0-6,499	176	369,616	156,843	199,126	0	5,921	
NSE	NSE	201707	ACCESS	14 : ATQ	22 : 6,500-34,999	166	2,703,857	994,531	1,579,058	0	93,051	
NSE	NSE	201707	ACCESS	14 : ATQ	23 : 35,000-126,499	190	13,680,221	5,217,445	5,787,232	0	279,032	
NSE	NSE	201707	ACCESS	14 : ATQ	24 : 126,500 & above	171	80,905,431	24,157,862	50,138,979	0	12,504,023	9,

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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0890	0.084364	6,820	0.0200	0.0	297,759	0.0	29,891	0.0233	0.0
-	-	-	-	0.1093	0.095651	30,000	0.0300	0.0	926,313	0.0	253,828	0.0535	0.0
-	-	-	-	0.0955	0.112117	50,000	0.0100	0.0	956,495	0.0	1,138,948	0.0415	0.0
-	-	-	-	0.0729	0.160430	0	0.0000	0.0	414,416	0.0	4,610,477	0.0537	0.0
11,894	18,878	14,457	123	0.0415	0.054147	1,610	0.0100	0.0	960,941	50.0	48,571	0.0554	35.9
117,171	130,030	149,517	-	0.0366	0.052864	28,666	0.0100	0.0	4,618,058	25.4	343,503	0.0174	43.7
675,914	734,826	674,141	53,331	0.0105	0.049655	197,240	0.0160	0.0	16,801,474	67.9	2,798,269	0.0163	63.5
575,633	8,435,925	2,945,360	2,220,122	0.1362	0.176799	0	0.0000	0.0	127,252,393	63.9	187,472,257	0.0971	5.2
35,643	110,102	100,444	10,321	-0.0436									
327,818	557,672	596,466	24,371	-0.0177									
876,557	1,489,952	1,886,699	509,419	-0.0277									
593,223	8,723,853	6,101,316	478,200	-0.0285									
40,264	44,572	82,497	18,890	-0.0226									
195,198	496,585	584,465	117,340	-0.0211									
601,229	2,128,349	1,632,519	430,949	-0.0254									
452,017	13,463,877	10,182,628	1,919,292	-0.0874									

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F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ACCESS	15 : NTQ	21 : 0-6,499	161	384,603	179,021	124,164	0	10,872	
NSE	NSE	201707	ACCESS	15 : NTQ	22 : 6,500-34,999	313	5,978,090	3,684,796	1,103,400	0	30,322	
NSE	NSE	201707	ACCESS	15 : NTQ	23 : 35,000-126,499	409	32,155,569	15,167,928	7,978,451	0	547,673	
NSE	NSE	201707	ACCESS	15 : NTQ	24 : 126,500 & above	348	238,383,388	107,891,923	91,634,013	0	42,705,200	7,

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execution information

Market and Marketable Limit Orders execution information

Order Executed	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)	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)
600	22,292	50,052	28,230	-0.0311									
75,405	145,332	443,501	151,544	-0.0518									
114,567	1,173,993	3,362,531	1,489,714	-0.0706									
014,631	24,822,976	7,542,745	4,921,844	-0.1892									

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Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AFRIPRUD	11 : MKT	21 : 0-6,499	113	169,174	0	169,174	0	169,174	
NSE	NSE	201707	AFRIPRUD	11 : MKT	22 : 6,500-34,999	21	346,094	0	346,094	0	346,094	
NSE	NSE	201707	AFRIPRUD	11 : MKT	23 : 35,000-126,499	17	1,186,474	0	1,186,474	0	1,186,474	
NSE	NSE	201707	AFRIPRUD	11 : MKT	24 : 126,500 & above	10	1,934,352	0	1,934,352	0	1,934,352	
NSE	NSE	201707	AFRIPRUD	12 : MLO	21 : 0-6,499	296	400,069	8,062	376,745	0	362,041	
NSE	NSE	201707	AFRIPRUD	12 : MLO	22 : 6,500-34,999	126	2,392,043	21,716	2,255,888	0	2,052,800	
NSE	NSE	201707	AFRIPRUD	12 : MLO	23 : 35,000-126,499	160	11,863,314	710,510	10,096,630	0	9,373,560	
NSE	NSE	201707	AFRIPRUD	12 : MLO	24 : 126,500 & above	121	56,587,857	6,067,528	42,616,199	0	35,051,888	
NSE	NSE	201707	AFRIPRUD	13 : ITQ	21 : 0-6,499	57	115,538	27,544	73,000	0	1,032	
NSE	NSE	201707	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	62	1,312,424	392,257	816,611	0	20,913	
NSE	NSE	201707	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	83	6,347,776	1,799,559	3,480,056	0	80,000	
NSE	NSE	201707	AFRIPRUD	13 : ITQ	24 : 126,500 & above	42	13,394,378	2,823,349	6,616,797	0	1,360,176	1,
NSE	NSE	201707	AFRIPRUD	14 : ATQ	21 : 0-6,499	75	178,453	49,763	86,968	0	5,500	
NSE	NSE	201707	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	63	1,261,848	421,372	536,912	0	28,006	
NSE	NSE	201707	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	82	6,595,004	2,507,304	2,937,852	0	-	
NSE	NSE	201707	AFRIPRUD	14 : ATQ	24 : 126,500 & above	87	31,715,327	8,344,185	12,454,240	0	300,000	

Guidance:

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

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execution information					Market and Marketable Limit Orders execution information									
Order Type	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)	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)	
-	-	-	-	0.0465	0.033195	0	0.0000	0.0	156,800	0.0	12,374	0.0163	0.0	
-	-	-	-	0.0318	0.038525	0	0.0000	0.0	316,094	0.0	30,000	0.0174	0.0	
-	-	-	-	0.0296	0.031864	0	0.0000	0.0	790,744	0.0	395,730	0.0095	0.0	
-	-	-	-	0.0243	0.031588	0	0.0000	0.0	1,177,352	0.0	757,000	0.0081	0.0	
1,374	4,904	5,426	3,000	0.0263	0.031617	0	0.0000	0.0	359,319	40.3	17,426	0.0202	0.0	
38,777	25,350	103,771	35,190	0.0199	0.025404	0	0.0000	0.0	2,184,753	85.5	71,135	0.0116	3.2	
216,696	139,373	200,032	164,035	0.0049	0.023335	0	0.0000	0.0	9,359,820	75.8	736,810	0.0100	0.9	
585,135	2,992,794	2,087,609	1,063,121	0.0015	0.035602	0	0.0000	0.0	35,888,621	332.2	6,727,578	0.0438	22.7	
11,494	17,086	37,245	3,981	0.0048										
29,093	210,486	324,898	94,302	-0.0046										
120,000	631,355	1,461,895	541,981	-0.0192										
940,897	612,080	924,597	571,161	0.0371										
-	8,924	45,481	18,531	-0.0036										
46,496	52,103	209,101	130,755	-0.0027										
322,430	161,783	1,196,210	743,742	0.0001										
622,050	1,205,790	3,089,889	1,157,667	0.0132										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AFRIPRUD	15 : NTQ	21 : 0-6,499	95	273,519	79,610	36,565	0	-	
NSE	NSE	201707	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	147	2,987,223	943,475	547,711	0	-	
NSE	NSE	201707	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	229	17,283,686	7,715,378	1,841,524	0	-	
NSE	NSE	201707	AFRIPRUD	15 : NTQ	24 : 126,500 & above	143	55,270,163	33,257,220	3,198,467	0	117,750	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	1,000	4,263	5,100	-0.0331									
-	9,000	172,699	162,355	-0.0114									
-	298,744	379,974	580,175	-0.0247									
128	-	770,596	862,061	-0.0162									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AFROMEDIA	12 : MLO	21 : 0-6,499	1	100	0	100	0	100	100

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	100	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AGLEVENT	11 : MKT	21 : 0-6,499	11	19,233	3,500	15,733	0	15,733	
NSE	NSE	201707	AGLEVENT	11 : MKT	22 : 6,500-34,999	7	82,568	39,533	43,035	0	43,035	
NSE	NSE	201707	AGLEVENT	11 : MKT	23 : 35,000-126,499	1	50,000	50,000	0	0	-	
NSE	NSE	201707	AGLEVENT	11 : MKT	24 : 126,500 & above	1	142,400	142,400	0	0	-	
NSE	NSE	201707	AGLEVENT	12 : MLO	21 : 0-6,499	30	46,566	2,176	30,892	0	28,216	
NSE	NSE	201707	AGLEVENT	12 : MLO	22 : 6,500-34,999	10	115,121	56	93,353	0	80,799	
NSE	NSE	201707	AGLEVENT	12 : MLO	23 : 35,000-126,499	4	237,527	41,529	145,627	0	79,471	
NSE	NSE	201707	AGLEVENT	12 : MLO	24 : 126,500 & above	5	2,143,529	0	1,943,529	0	1,719,492	
NSE	NSE	201707	AGLEVENT	13 : ITQ	22 : 6,500-34,999	4	40,000	20,000	10,000	0	-	
NSE	NSE	201707	AGLEVENT	13 : ITQ	23 : 35,000-126,499	1	75,000	0	0	0	-	
NSE	NSE	201707	AGLEVENT	14 : ATQ	21 : 0-6,499	3	11,716	6,000	5,716	0	-	
NSE	NSE	201707	AGLEVENT	14 : ATQ	22 : 6,500-34,999	3	35,556	15,556	16,100	0	-	
NSE	NSE	201707	AGLEVENT	14 : ATQ	23 : 35,000-126,499	5	268,229	50,000	41,529	0	-	
NSE	NSE	201707	AGLEVENT	14 : ATQ	24 : 126,500 & above	4	2,860,000	0	162,358	0	-	
NSE	NSE	201707	AGLEVENT	15 : NTQ	23 : 35,000-126,499	3	198,000	48,000	0	0	-	
NSE	NSE	201707	AGLEVENT	15 : NTQ	24 : 126,500 & above	5	2,683,496	300,000	326,115	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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execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0353	0.039279		0	0.0000	0.0	15,733	0.0	0	0.0000	0.0
-	-	-	-	0.0294	0.029443		0	0.0000	0.0	43,035	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	500	986	0.0335	0.031279		0	0.0000	0.0	30,836	299.9	56	0.0100	0.0
-	1,000	4,000	-	0.0329	0.032922		0	0.0000	0.0	93,353	502.5	0	0.0000	0.0
-	7,185	8,471	-	0.0023	0.002287		0	0.0000	0.0	129,971	1929.6	15,656	0.0100	507.8
-	224,037	-	-	0.0379	0.041283		0	0.0000	0.0	978,202	0.0	965,327	0.0330	17.6
-	-	-	-	-0.0470										
-	-	-	-	0.0000										
-	-	-	5,716	-0.0300										
-	-	-	-	-0.0200										
-	-	-	41,529	-0.0400										
-	2,100	2,858	157,400	-0.0397										
-	-	-	-	0.0000										
-	-	326,115	-	-0.0700										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AIICO	11 : MKT	21 : 0-6,499	25	76,702	0	76,702	0	76,702	
NSE	NSE	201707	AIICO	11 : MKT	22 : 6,500-34,999	14	206,686	0	206,686	0	206,686	
NSE	NSE	201707	AIICO	11 : MKT	23 : 35,000-126,499	4	301,900	83,900	218,000	0	218,000	
NSE	NSE	201707	AIICO	11 : MKT	24 : 126,500 & above	6	3,252,322	350,000	2,902,322	0	2,902,322	
NSE	NSE	201707	AIICO	12 : MLO	21 : 0-6,499	69	157,657	0	149,921	0	149,221	
NSE	NSE	201707	AIICO	12 : MLO	22 : 6,500-34,999	69	1,103,287	0	1,074,387	0	1,065,437	
NSE	NSE	201707	AIICO	12 : MLO	23 : 35,000-126,499	64	4,908,695	143,367	4,384,890	0	3,978,957	
NSE	NSE	201707	AIICO	12 : MLO	24 : 126,500 & above	65	27,956,963	3,842,578	18,320,965	0	14,923,219	
NSE	NSE	201707	AIICO	13 : ITQ	21 : 0-6,499	7	12,000	645	6,525	0	-	
NSE	NSE	201707	AIICO	13 : ITQ	22 : 6,500-34,999	16	268,125	15,625	167,450	0	-	
NSE	NSE	201707	AIICO	13 : ITQ	23 : 35,000-126,499	24	1,754,796	521,513	946,085	0	-	
NSE	NSE	201707	AIICO	13 : ITQ	24 : 126,500 & above	21	7,093,713	1,748,855	3,799,711	0	-	
NSE	NSE	201707	AIICO	14 : ATQ	21 : 0-6,499	35	84,967	41,804	16,591	0	-	
NSE	NSE	201707	AIICO	14 : ATQ	22 : 6,500-34,999	26	361,175	68,500	95,856	0	-	
NSE	NSE	201707	AIICO	14 : ATQ	23 : 35,000-126,499	49	3,860,333	880,088	1,156,662	0	-	
NSE	NSE	201707	AIICO	14 : ATQ	24 : 126,500 & above	44	14,363,519	1,555,573	6,181,306	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 and Marketable Limit Orders execution information

Bucket	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)	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)
-	-	-	-	0.0200	0.016918	0	0.0000	0.0	71,702	0.0	5,000	0.0100	0.0
-	-	-	-	0.0178	0.016758	0	0.0000	0.0	206,686	0.0	0	0.0000	0.0
-	-	-	-	0.0132	0.016880	0	0.0000	0.0	143,000	0.0	75,000	0.0073	0.0
-	-	-	-	0.0146	0.039747	0	0.0000	0.0	902,322	0.0	2,000,000	0.0146	0.0
-	-	700	-	0.0116	0.013954	0	0.0000	0.0	149,921	5.6	0	0.0000	0.0
-	8,950	-	-	0.0078	0.012734	0	0.0000	0.0	993,192	0.6	81,195	0.0097	0.0
-	121,500	115,997	138,416	0.0071	0.012938	0	0.0000	0.0	3,718,833	130.1	666,057	0.0100	212.0
109,562	204,069	1,134,516	1,042,452	0.0113	0.015471	0	0.0000	0.0	15,839,046	354.2	2,481,919	0.0110	1462.9
-	-	-	1,801	-0.0058									
-	500	105,450	25,600	0.0048									
66,760	157,200	460,824	46,075	0.0017									
85,165	202,500	842,778	926,760	-0.0019									
-	2,580	400	1,240	-0.0002									
-	-	66,800	-	-0.0109									
5,000	350,000	99,000	120,032	-0.0087									
-	481,200	2,330,565	1,361,909	-0.0121									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AIICO	15 : NTQ	21 : 0-6,499	15	34,391	8,000	12,960	0	-	
NSE	NSE	201707	AIICO	15 : NTQ	22 : 6,500-34,999	26	465,915	128,500	65,000	0	-	
NSE	NSE	201707	AIICO	15 : NTQ	23 : 35,000-126,499	51	4,047,144	546,643	654,103	0	-	
NSE	NSE	201707	AIICO	15 : NTQ	24 : 126,500 & above	76	29,531,083	5,879,175	2,125,811	0	64,916	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	9,750	-	-0.0217									
-	-	10,000	38,500	-0.0295									
645	-	75,365	12,717	-0.0132									
-	-	7,500	983,824	-0.0284									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AIRSERVICE	11 : MKT	21 : 0-6,499	14	7,210	400	6,810	0	6,810	
NSE	NSE	201707	AIRSERVICE	11 : MKT	22 : 6,500-34,999	3	44,300	0	44,300	0	44,300	
NSE	NSE	201707	AIRSERVICE	11 : MKT	23 : 35,000-126,499	2	94,498	0	94,498	0	94,498	
NSE	NSE	201707	AIRSERVICE	12 : MLO	21 : 0-6,499	18	24,460	648	21,012	0	21,012	
NSE	NSE	201707	AIRSERVICE	12 : MLO	22 : 6,500-34,999	20	384,212	3,260	380,952	0	380,952	
NSE	NSE	201707	AIRSERVICE	12 : MLO	23 : 35,000-126,499	10	578,433	0	543,337	0	520,337	
NSE	NSE	201707	AIRSERVICE	13 : ITQ	21 : 0-6,499	5	10,596	3,998	4,450	0	-	
NSE	NSE	201707	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	17	314,008	77,204	131,104	0	206	
NSE	NSE	201707	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	9	485,300	132,350	182,500	0	-	
NSE	NSE	201707	AIRSERVICE	14 : ATQ	21 : 0-6,499	10	14,250	1,100	10,700	0	-	
NSE	NSE	201707	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	15	232,600	9,900	87,001	0	-	
NSE	NSE	201707	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	8	488,258	43,154	236,654	0	-	
NSE	NSE	201707	AIRSERVICE	15 : NTQ	21 : 0-6,499	7	3,500	300	0	0	-	
NSE	NSE	201707	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	12	280,500	40,000	30,000	0	-	
NSE	NSE	201707	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	2	80,000	40,000	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.3106	0.319148		0	0.0000	0.0	6,810	0.0	0	0.0000	0.0
-	-	-	-	0.2753	0.278871		0	0.0000	0.0	44,300	0.0	0	0.0000	0.0
-	-	-	-	0.5129	0.199580		0	0.0000	0.0	44,998	0.0	49,500	0.1905	0.0
-	-	-	-	0.1268	0.170303		0	0.0000	0.0	21,012	0.0	0	0.0000	0.0
-	-	-	-	0.2141	0.179823		0	0.0000	0.0	380,952	0.0	0	0.0000	0.0
23,000	-	-	-	0.3507	0.307676		0	0.0000	0.0	373,337	0.9	170,000	0.0113	0.0
-	-	3,450	-	-0.2219										
-	-	45,648	75,950	-0.2175										
-	-	102,500	15,150	-0.3637										
-	1,000	5,800	-	-0.2983										
-	-	40,001	47,000	-0.3025										
-	-	184,414	-	-0.2873										
-	-	-	-	0.0000										
-	-	-	30,000	-0.4100										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ALEX	11 : MKT	21 : 0-6,499	1	5	0	5	0	5	5
NSE	NSE	201707	ALEX	12 : MLO	21 : 0-6,499	1	700	0	700	0	700	700

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	700	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ARBICO	11 : MKT	21 : 0-6,499	5	2,440	2,430	10	0	10	
NSE	NSE	201707	ARBICO	12 : MLO	21 : 0-6,499	6	1,930	0	750	0	250	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	10	0.0	0	0.0000	0.0
-	-	450	-	0.0000	0.000000		0	0.0000	0.0	750	898.9	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ASHAKACEM	12 : MLO	21 : 0-6,499	3	2,820	0	2,820	0	2,820	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	2,820	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 Quality Detail: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AUSTINLAZ	11 : MKT	21 : 0-6,499	2	4,000	0	4,000	0	4,000	4,000
NSE	NSE	201707	AUSTINLAZ	12 : MLO	21 : 0-6,499	1	100	0	100	0	100	100

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	4,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	100	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	AVONCROWN	12 : MLO	21 : 0-6,499	15	26,891	0	26,891	0	26,891	
NSE	NSE	201707	AVONCROWN	12 : MLO	22 : 6,500-34,999	7	138,905	0	138,905	0	138,905	
NSE	NSE	201707	AVONCROWN	12 : MLO	23 : 35,000-126,499	6	394,604	0	344,604	0	344,604	
NSE	NSE	201707	AVONCROWN	12 : MLO	24 : 126,500 & above	2	414,398	0	167,298	0	51,000	
NSE	NSE	201707	AVONCROWN	13 : ITQ	22 : 6,500-34,999	2	28,010	0	19,005	0	-	
NSE	NSE	201707	AVONCROWN	13 : ITQ	23 : 35,000-126,499	3	300,000	0	15,006	0	-	
NSE	NSE	201707	AVONCROWN	13 : ITQ	24 : 126,500 & above	1	150,000	0	0	0	-	
NSE	NSE	201707	AVONCROWN	14 : ATQ	21 : 0-6,499	3	10,800	7,900	2,900	0	-	
NSE	NSE	201707	AVONCROWN	14 : ATQ	22 : 6,500-34,999	4	61,605	14,000	0	0	-	
NSE	NSE	201707	AVONCROWN	14 : ATQ	23 : 35,000-126,499	6	400,000	0	100,000	0	-	

Guidance:

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

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Market Execution Quality Detail: July 2017

execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0605	0.058885		0	0.0000	0.0	23,891	0.0	3,000	0.0097	0.0
-	-	-	-	0.0888	0.088846		0	0.0000	0.0	138,905	0.0	0	0.0000	0.0
-	-	-	-	-0.0337	0.000000		0	0.0000	0.0	344,604	0.0	0	0.0000	0.0
116,298	-	-	-	0.1000	0.100000		0	0.0000	0.0	167,298	27.8	0	0.0000	0.0
-	-	-	19,005	0.0000										
-	15,000	-	-	-0.0833										
-	-	-	-	0.0000										
2,900	-	-	-	-0.1000										
-	-	-	-	0.0000										
-	-	-	100,000	-0.0950										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	BERGER	11 : MKT	21 : 0-6,499	15	15,362	0	15,362	0	15,362	
NSE	NSE	201707	BERGER	11 : MKT	22 : 6,500-34,999	1	10,000	10,000	0	0		-
NSE	NSE	201707	BERGER	11 : MKT	23 : 35,000-126,499	3	144,177	44,177	100,000	0	100,000	
NSE	NSE	201707	BERGER	11 : MKT	24 : 126,500 & above	4	1,611,619	0	1,611,619	0	1,611,619	
NSE	NSE	201707	BERGER	12 : MLO	21 : 0-6,499	62	105,049	4,349	100,700	0	96,530	
NSE	NSE	201707	BERGER	12 : MLO	22 : 6,500-34,999	17	256,582	25,229	221,823	0	221,823	
NSE	NSE	201707	BERGER	12 : MLO	23 : 35,000-126,499	9	595,316	0	595,316	0	556,089	
NSE	NSE	201707	BERGER	12 : MLO	24 : 126,500 & above	9	3,302,523	534,653	2,356,009	0	1,810,759	
NSE	NSE	201707	BERGER	13 : ITQ	21 : 0-6,499	68	162,672	66,435	41,717	0		-
NSE	NSE	201707	BERGER	13 : ITQ	22 : 6,500-34,999	39	657,612	389,029	68,171	0		-
NSE	NSE	201707	BERGER	13 : ITQ	23 : 35,000-126,499	29	1,989,300	389,795	365,508	0		-
NSE	NSE	201707	BERGER	13 : ITQ	24 : 126,500 & above	17	8,105,866	1,116,407	12,694	0		-
NSE	NSE	201707	BERGER	14 : ATQ	21 : 0-6,499	24	46,120	7,528	11,808	0		-
NSE	NSE	201707	BERGER	14 : ATQ	22 : 6,500-34,999	17	288,475	140,472	56,703	0		-
NSE	NSE	201707	BERGER	14 : ATQ	23 : 35,000-126,499	9	589,615	196,607	3,393	0		-
NSE	NSE	201707	BERGER	15 : NTQ	21 : 0-6,499	9	17,779	15,272	2,357	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.2966	0.293732		0	0.0000	0.0	15,362	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.5301	0.415068		0	0.0000	0.0	50,000	0.0	50,000	0.1451	0.0
-	-	-	-	0.6018	0.597467		0	0.0000	0.0	948,000	0.0	663,619	0.0687	0.0
170	-	4,000	-	0.2278	0.272180		0	0.0000	0.0	100,700	38.6	0	0.0000	0.0
-	-	-	-	0.2122	0.229149		0	0.0000	0.0	206,823	0.0	15,000	0.0092	0.0
39,227	-	-	-	0.1704	0.278077		0	0.0000	0.0	374,042	2.5	221,274	0.1381	0.0
287,609	15,000	9,185	182,635	-0.0119	0.279796		0	0.0000	0.0	1,322,867	560.8	1,033,142	0.1218	15.2
8,000	386	8,370	11,165	-0.1014										
-	9,557	12,572	9,091	-0.2327										
-	1,000	179,489	6,605	-0.1964										
-	-	-	5,750	-0.3173										
600	-	7,328	1,000	-0.1676										
-	4,175	3,389	-	-0.3445										
-	-	-	3,179	-0.3202										
-	-	-	620	-0.1848										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	BERGER	15 : NTQ	22 : 6,500-34,999	13	198,880	72,980	18,900	0	-	
NSE	NSE	201707	BERGER	15 : NTQ	23 : 35,000-126,499	10	537,428	189,821	50,000	0	-	
NSE	NSE	201707	BERGER	15 : NTQ	24 : 126,500 & above	3	1,500,000	500,000	1,000,000	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 and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	-0.4000								
50,000	-	-	-	-	-0.5600								
-	-	-	-	-	-0.4000								

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	BETAGLAS	11 : MKT	21 : 0-6,499	9	8,033	5,280	2,753	0	2,753	
NSE	NSE	201707	BETAGLAS	12 : MLO	21 : 0-6,499	29	33,666	4,324	25,571	0	25,051	
NSE	NSE	201707	BETAGLAS	12 : MLO	22 : 6,500-34,999	3	33,311	6,049	19,033	0	19,033	
NSE	NSE	201707	BETAGLAS	12 : MLO	23 : 35,000-126,499	5	264,998	55,730	149,123	0	148,778	
NSE	NSE	201707	BETAGLAS	12 : MLO	24 : 126,500 & above	1	163,018	0	3,756	0	3,256	
NSE	NSE	201707	BETAGLAS	13 : ITQ	21 : 0-6,499	16	38,333	20,543	1,013	0	-	
NSE	NSE	201707	BETAGLAS	13 : ITQ	22 : 6,500-34,999	2	22,580	17,580	3,303	0	-	
NSE	NSE	201707	BETAGLAS	13 : ITQ	23 : 35,000-126,499	3	135,830	0	4,294	0	-	
NSE	NSE	201707	BETAGLAS	13 : ITQ	24 : 126,500 & above	1	158,790	0	0	0	-	
NSE	NSE	201707	BETAGLAS	14 : ATQ	21 : 0-6,499	10	20,823	30	8,211	0	-	
NSE	NSE	201707	BETAGLAS	14 : ATQ	22 : 6,500-34,999	1	15,000	15,000	0	0	-	
NSE	NSE	201707	BETAGLAS	14 : ATQ	23 : 35,000-126,499	6	293,130	193,127	40,003	0	-	
NSE	NSE	201707	BETAGLAS	14 : ATQ	24 : 126,500 & above	1	158,790	0	1,049	0	-	
NSE	NSE	201707	BETAGLAS	15 : NTQ	23 : 35,000-126,499	1	45,771	45,771	0	0	-	
NSE	NSE	201707	BETAGLAS	15 : NTQ	24 : 126,500 & above	1	158,790	0	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	1.0365	0.043305		0	0.0000	0.0	2,753	0.0	0	0.0000	0.0
-	280	70	170	2.9140	2.639534		0	0.0000	0.0	15,160	43.9	10,411	0.6741	0.0
-	-	-	-	-0.6972	1.239168		0	0.0000	0.0	19,033	0.0	0	0.0000	0.0
-	-	-	345	5.2258	5.216249		0	0.0000	0.0	87,268	0.0	61,855	2.6971	14.1
-	-	-	500	0.0000	0.000000		0	0.0000	0.0	3,756	432.6	0	0.0000	0.0
-	-	806	207	-2.8822										
-	-	3,303	-	-4.7603										
-	-	-	4,294	-2.7700										
-	-	-	-	0.0000										
-	5,030	2,711	470	-2.0859										
-	-	-	-	0.0000										
-	-	3	40,000	-3.3902										
-	1,049	-	-	-3.3900										
-	-	-	-	0.0000										
-	-	-	-	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 Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	BOCGAS	11 : MKT	21 : 0-6,499	2	8,000	0	8,000	0	8,000	
NSE	NSE	201707	BOCGAS	11 : MKT	22 : 6,500-34,999	1	8,412	8,412	0	0	0	-
NSE	NSE	201707	BOCGAS	12 : MLO	21 : 0-6,499	20	36,077	0	34,077	0	34,077	
NSE	NSE	201707	BOCGAS	12 : MLO	22 : 6,500-34,999	13	201,787	16,574	129,242	0	129,242	
NSE	NSE	201707	BOCGAS	12 : MLO	23 : 35,000-126,499	4	253,968	64,234	50,500	0	20,000	
NSE	NSE	201707	BOCGAS	12 : MLO	24 : 126,500 & above	6	1,788,391	304,591	640,359	0	586,959	
NSE	NSE	201707	BOCGAS	13 : ITQ	22 : 6,500-34,999	2	15,324	0	1,277	0	-	
NSE	NSE	201707	BOCGAS	14 : ATQ	21 : 0-6,499	6	9,150	4,000	5,150	0	-	
NSE	NSE	201707	BOCGAS	14 : ATQ	22 : 6,500-34,999	2	18,412	10,000	0	0	-	
NSE	NSE	201707	BOCGAS	14 : ATQ	24 : 126,500 & above	1	200,000	0	200,000	0	-	
NSE	NSE	201707	BOCGAS	15 : NTQ	22 : 6,500-34,999	2	32,500	0	0	0	-	
NSE	NSE	201707	BOCGAS	15 : NTQ	23 : 35,000-126,499	1	65,000	0	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	-0.0600	0.060000		0	0.0000	0.0	8,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0121	0.008216		0	0.0000	0.0	34,077	0.0	0	0.0000	0.0
-	-	-	-	-0.0001	0.001843		0	0.0000	0.0	129,242	0.0	0	0.0000	0.0
-	-	-	10,500	0.0000	0.000000		0	0.0000	0.0	50,500	3527.6	0	0.0000	0.0
-	-	5,000	47,700	-0.0206	0.068428		0	0.0000	0.0	640,359	178.9	0	0.0000	0.0
-	-	-	-	-0.1100										
-	-	-	5,150	-0.1013										
-	-	-	-	0.0000										
-	-	200,000	-	-0.1600										
-	-	-	-	0.0000										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CADBURY	11 : MKT	21 : 0-6,499	54	76,697	0	76,697	0	76,697	
NSE	NSE	201707	CADBURY	11 : MKT	22 : 6,500-34,999	12	183,571	6,860	176,711	0	176,711	
NSE	NSE	201707	CADBURY	11 : MKT	23 : 35,000-126,499	5	289,196	0	289,196	0	289,196	
NSE	NSE	201707	CADBURY	11 : MKT	24 : 126,500 & above	1	272,012	272,012	0	0	-	
NSE	NSE	201707	CADBURY	12 : MLO	21 : 0-6,499	207	433,040	13,677	400,943	0	352,817	
NSE	NSE	201707	CADBURY	12 : MLO	22 : 6,500-34,999	107	1,689,363	143,379	1,340,164	0	1,098,388	
NSE	NSE	201707	CADBURY	12 : MLO	23 : 35,000-126,499	64	4,672,455	379,792	3,739,462	0	2,323,409	
NSE	NSE	201707	CADBURY	12 : MLO	24 : 126,500 & above	15	4,407,203	0	2,808,248	0	2,047,634	
NSE	NSE	201707	CADBURY	13 : ITQ	21 : 0-6,499	125	339,314	151,917	107,449	0	2,229	
NSE	NSE	201707	CADBURY	13 : ITQ	22 : 6,500-34,999	108	1,740,898	959,215	481,071	0	-	
NSE	NSE	201707	CADBURY	13 : ITQ	23 : 35,000-126,499	41	2,480,746	1,366,066	810,278	0	105,804	
NSE	NSE	201707	CADBURY	13 : ITQ	24 : 126,500 & above	5	1,040,000	840,000	50	0	-	
NSE	NSE	201707	CADBURY	14 : ATQ	21 : 0-6,499	58	127,356	65,608	35,043	0	-	
NSE	NSE	201707	CADBURY	14 : ATQ	22 : 6,500-34,999	72	1,198,815	477,360	438,332	0	7,441	
NSE	NSE	201707	CADBURY	14 : ATQ	23 : 35,000-126,499	21	1,329,420	430,000	116,900	0	-	
NSE	NSE	201707	CADBURY	14 : ATQ	24 : 126,500 & above	3	540,000	200,000	340,000	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.3620	0.364291		0	0.0000	0.0	60,997	0.0	15,700	0.0576	0.0
-	-	-	-	0.2744	0.251638		0	0.0000	0.0	89,679	0.0	87,032	0.0267	0.0
-	-	-	-	0.2678	0.602504		0	0.0000	0.0	42,976	0.0	246,220	0.1310	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
4,249	745	16,299	14,433	0.2020	0.291893		50	0.2400	0.0	368,823	269.8	32,070	0.0770	1184.2
21,472	36,461	76,601	59,650	0.0261	0.230026		0	0.0000	0.0	1,173,383	377.0	166,781	0.0827	831.7
146,487	325,636	452,867	295,323	0.1649	0.314586		0	0.0000	0.0	2,996,857	572.1	742,605	0.1057	890.0
175,000	337,828	242,321	500	0.1625	0.683704		0	0.0000	0.0	1,451,111	58.3	1,357,137	0.5501	92.9
1,922	26,509	47,555	7,632	-0.1416										
10,300	37,400	230,199	124,809	-0.0928										
7,955	108,755	334,721	52,243	-0.1255										
50	-	-	-	0.1100										
11	3,060	16,016	963	-0.1791										
-	73,022	200,949	85,087	-0.3049										
-	50,000	28,200	-	-0.5055										
190,000	-	1,450	38,920	-0.7698										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CADBURY	15 : NTQ	21 : 0-6,499	29	88,752	51,544	11,820	0	-	
NSE	NSE	201707	CADBURY	15 : NTQ	22 : 6,500-34,999	42	637,428	375,547	66,679	0	-	
NSE	NSE	201707	CADBURY	15 : NTQ	23 : 35,000-126,499	19	978,100	344,700	254,374	0	-	
NSE	NSE	201707	CADBURY	15 : NTQ	24 : 126,500 & above	1	200,000	200,000	0	0	-	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	3,020	5,000	0.0595									
-	-	30,980	-	-0.2932									
-	78,474	50,000	50,000	-0.1986									
-	-	-	-	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 Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CAP	11 : MKT	21 : 0-6,499	15	10,344	3,719	6,625	0	6,625	
NSE	NSE	201707	CAP	11 : MKT	22 : 6,500-34,999	3	49,803	13,616	36,187	0	36,187	
NSE	NSE	201707	CAP	11 : MKT	23 : 35,000-126,499	2	105,057	0	105,057	0	105,057	
NSE	NSE	201707	CAP	12 : MLO	21 : 0-6,499	102	177,174	10,326	160,650	0	131,671	
NSE	NSE	201707	CAP	12 : MLO	22 : 6,500-34,999	55	647,714	61,587	483,019	0	267,348	
NSE	NSE	201707	CAP	12 : MLO	23 : 35,000-126,499	10	644,718	100,100	494,618	0	435,081	
NSE	NSE	201707	CAP	12 : MLO	24 : 126,500 & above	3	749,767	0	557,689	0	522,315	
NSE	NSE	201707	CAP	13 : ITQ	21 : 0-6,499	76	136,572	68,761	37,949	0	641	
NSE	NSE	201707	CAP	13 : ITQ	22 : 6,500-34,999	41	604,763	299,361	108,647	0	8,113	
NSE	NSE	201707	CAP	13 : ITQ	23 : 35,000-126,499	6	430,000	215,000	0	0	-	
NSE	NSE	201707	CAP	13 : ITQ	24 : 126,500 & above	2	301,942	0	301,942	0	-	
NSE	NSE	201707	CAP	14 : ATQ	21 : 0-6,499	37	67,259	26,626	29,074	0	-	
NSE	NSE	201707	CAP	14 : ATQ	22 : 6,500-34,999	15	203,320	86,259	15,999	0	-	
NSE	NSE	201707	CAP	14 : ATQ	23 : 35,000-126,499	5	338,550	186,550	2,000	0	-	
NSE	NSE	201707	CAP	14 : ATQ	24 : 126,500 & above	1	140,000	140,000	0	0	-	
NSE	NSE	201707	CAP	15 : NTQ	21 : 0-6,499	19	34,656	9,109	9,832	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: July 2017

execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	1.3818	1.507671		0	0.0000	0.0	4,156	0.0	2,469	0.0938	0.0
-	-	-	-	1.5195	1.519547		0	0.0000	0.0	14,000	0.0	22,187	0.0706	0.0
-	-	-	-	1.7495	2.205469		0	0.0000	0.0	50,000	0.0	55,057	1.0189	0.0
1,577	6,048	19,993	840	0.6159	0.885581		0	0.0000	0.0	147,080	126.9	13,570	0.0304	10.6
6,480	3,665	-	-	0.9815	1.306403		0	0.0000	0.0	443,717	2768.9	39,302	0.1756	1265.1
-	-	59,537	-	1.0046	1.636208		0	0.0000	0.0	123,468	169.7	371,150	0.2213	0.0
34,994	-	380	-	-0.0849	0.412263		0	0.0000	0.0	185,643	3.4	372,046	0.2983	1.3
-	8,121	16,937	5,403	-0.6558										
4,000	9,195	26,955	36,332	-0.9008										
-	-	-	-	0.0000										
-	-	-	-	-0.0966										
591	9,272	7,169	4,100	-1.6692										
-	-	-	15,999	-2.5900										
-	-	2,000	-	-1.7300										
-	-	-	-	0.0000										
-	250	40	-	-1.6250										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CAP	15 : NTQ	22 : 6,500-34,999	8	122,242	19,454	0	0	0	-
NSE	NSE	201707	CAP	15 : NTQ	23 : 35,000-126,499	1	50,000	0	0	0	0	-
NSE	NSE	201707	CAP	15 : NTQ	24 : 126,500 & above	2	381,533	131,533	51,791	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: July 2017

execution information

Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	0.0000								
-	-	-	-	-	0.0000								
-	-	51,791	-	-	-1.6600								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CAPHOTEL	11 : MKT	21 : 0-6,499	1	100	0	100	0	100	100
NSE	NSE	201707	CAPHOTEL	12 : MLO	21 : 0-6,499	4	4,500	0	4,500	0	4,500	4,500
NSE	NSE	201707	CAPHOTEL	12 : MLO	22 : 6,500-34,999	3	42,055	0	25,386	0	25,386	25,386
NSE	NSE	201707	CAPHOTEL	12 : MLO	23 : 35,000-126,499	3	288,600	87,750	94,321	0	94,321	94,321
NSE	NSE	201707	CAPHOTEL	13 : ITQ	22 : 6,500-34,999	1	10,000	0	0	0	0	-
NSE	NSE	201707	CAPHOTEL	14 : ATQ	21 : 0-6,499	3	1,450	1,450	0	0	0	-
NSE	NSE	201707	CAPHOTEL	14 : ATQ	22 : 6,500-34,999	1	10,000	10,000	0	0	0	-
NSE	NSE	201707	CAPHOTEL	14 : ATQ	23 : 35,000-126,499	3	300,457	0	93,271	0	93,271	-

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.2800	0.280000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
-	-	-	-	0.0671	0.067111		0	0.0000	0.0	4,500	0.0	0	0.0000	0.0
-	-	-	-	0.2149	0.214855		0	0.0000	0.0	10,060	0.0	15,326	0.0270	0.0
-	-	-	-	0.2796	0.279586		0	0.0000	0.0	94,321	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	-0.2800										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CAPOIL	11 : MKT	21 : 0-6,499	2	2,050	0	2,050	0	2,050	2,050
NSE	NSE	201707	CAPOIL	12 : MLO	21 : 0-6,499	1	1,000	0	1,000	0	1,000	1,000

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	2,050	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CAVERTON	11 : MKT	21 : 0-6,499	9	16,900	0	16,900	0	16,900	
NSE	NSE	201707	CAVERTON	11 : MKT	22 : 6,500-34,999	5	93,400	20,000	73,400	0	73,400	
NSE	NSE	201707	CAVERTON	11 : MKT	23 : 35,000-126,499	3	220,101	77,000	143,101	0	143,101	
NSE	NSE	201707	CAVERTON	12 : MLO	21 : 0-6,499	26	58,959	0	58,959	0	56,959	
NSE	NSE	201707	CAVERTON	12 : MLO	22 : 6,500-34,999	8	164,500	0	117,500	0	114,804	
NSE	NSE	201707	CAVERTON	12 : MLO	23 : 35,000-126,499	10	609,872	68,382	517,697	0	412,303	
NSE	NSE	201707	CAVERTON	12 : MLO	24 : 126,500 & above	1	1,000,000	0	0	0	-	
NSE	NSE	201707	CAVERTON	13 : ITQ	21 : 0-6,499	13	28,141	2,400	15,341	0	-	
NSE	NSE	201707	CAVERTON	13 : ITQ	22 : 6,500-34,999	4	89,000	22,500	22,804	0	-	
NSE	NSE	201707	CAVERTON	13 : ITQ	23 : 35,000-126,499	9	497,414	0	143,400	0	-	
NSE	NSE	201707	CAVERTON	14 : ATQ	21 : 0-6,499	13	31,698	10,798	11,500	0	-	
NSE	NSE	201707	CAVERTON	14 : ATQ	22 : 6,500-34,999	5	107,488	0	16,100	0	-	
NSE	NSE	201707	CAVERTON	14 : ATQ	23 : 35,000-126,499	9	617,750	0	271,855	0	78,000	
NSE	NSE	201707	CAVERTON	14 : ATQ	24 : 126,500 & above	1	200,000	0	0	0	-	
NSE	NSE	201707	CAVERTON	15 : NTQ	21 : 0-6,499	2	2,500	0	0	0	-	
NSE	NSE	201707	CAVERTON	15 : NTQ	22 : 6,500-34,999	1	34,000	0	0	0	-	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0682	0.068430		0	0.0000	0.0	6,900	0.0	10,000	0.0080	0.0
-	-	-	-	0.0682	0.058477		0	0.0000	0.0	38,400	0.0	35,000	0.0203	0.0
-	-	-	-	0.0297	0.035327		0	0.0000	0.0	143,101	0.0	0	0.0000	0.0
-	-	-	-	0.0279	0.029220		0	0.0000	0.0	56,959	0.0	2,000	0.0100	8581.0
-	2,696	-	-	0.0613	0.053191		0	0.0000	0.0	117,500	3.9	0	0.0000	0.0
105,394	-	-	-	0.0176	0.023368		0	0.0000	0.0	473,203	5.9	44,494	0.0100	31.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	5,000	1,335	-0.0099										
-	1,000	-	21,804	-0.0322										
97,400	-	-	45,000	0.0034										
-	2,500	-	3,000	-0.0278										
-	-	-	16,100	-0.0400										
86,000	55,000	10,000	-	-0.0471										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CAVERTON	15 : NTQ	23 : 35,000-126,499	10	605,882	50,000	9,986	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 and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	-0.0900								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CCNN	11 : MKT	21 : 0-6,499	8	8,545	0	8,545	0	8,545	
NSE	NSE	201707	CCNN	12 : MLO	21 : 0-6,499	28	33,473	0	20,311	0	20,311	
NSE	NSE	201707	CCNN	12 : MLO	22 : 6,500-34,999	22	434,170	0	185,872	0	159,752	
NSE	NSE	201707	CCNN	12 : MLO	23 : 35,000-126,499	4	400,000	0	0	0	-	
NSE	NSE	201707	CCNN	12 : MLO	24 : 126,500 & above	1	200,000	0	0	0	-	

Guidance:

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

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(Order Execution Detail Over Market Maker Stocks)



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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,545	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	20,311	0.0	0	0.0000	0.0
-	-	-	-	0.1293	0.129284	0	0.0000	0.0	159,752	0.0	26,120	0.4600	12761.3
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	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 Quality Detail: July 2017

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CHAMPION	11 : MKT	21 : 0-6,499	10	9,081	0	9,081	0	9,081	
NSE	NSE	201707	CHAMPION	11 : MKT	22 : 6,500-34,999	3	68,000	30,000	38,000	0	38,000	
NSE	NSE	201707	CHAMPION	11 : MKT	23 : 35,000-126,499	2	120,739	0	120,739	0	120,739	
NSE	NSE	201707	CHAMPION	11 : MKT	24 : 126,500 & above	4	2,975,400	2,975,400	0	0	-	
NSE	NSE	201707	CHAMPION	12 : MLO	21 : 0-6,499	45	53,445	1,978	45,287	0	40,987	
NSE	NSE	201707	CHAMPION	12 : MLO	22 : 6,500-34,999	40	761,408	0	696,490	0	679,919	
NSE	NSE	201707	CHAMPION	12 : MLO	23 : 35,000-126,499	32	2,335,391	65,725	1,893,030	0	1,426,801	
NSE	NSE	201707	CHAMPION	12 : MLO	24 : 126,500 & above	27	10,180,944	80,000	4,008,366	0	2,553,423	
NSE	NSE	201707	CHAMPION	13 : ITQ	21 : 0-6,499	16	40,907	4,900	24,007	0	-	
NSE	NSE	201707	CHAMPION	13 : ITQ	22 : 6,500-34,999	29	532,615	166,600	207,104	0	-	
NSE	NSE	201707	CHAMPION	13 : ITQ	23 : 35,000-126,499	31	1,922,706	966,519	391,017	0	-	
NSE	NSE	201707	CHAMPION	13 : ITQ	24 : 126,500 & above	3	780,000	0	25,000	0	-	
NSE	NSE	201707	CHAMPION	14 : ATQ	21 : 0-6,499	9	21,644	100	12,440	0	-	
NSE	NSE	201707	CHAMPION	14 : ATQ	22 : 6,500-34,999	26	495,821	168,891	195,500	0	-	
NSE	NSE	201707	CHAMPION	14 : ATQ	23 : 35,000-126,499	25	1,679,322	494,707	662,000	0	-	
NSE	NSE	201707	CHAMPION	14 : ATQ	24 : 126,500 & above	6	1,367,088	367,088	650,000	0	-	

Guidance:

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

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(Order Execution Detail Over Market Maker Stocks)



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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	-0.0041	0.061244		0	0.0000	0.0	6,203	0.0	2,878	0.0093	0.0
-	-	-	-	0.0884	0.088421		0	0.0000	0.0	38,000	0.0	0	0.0000	0.0
-	-	-	-	0.0762	0.070306		0	0.0000	0.0	120,739	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
400	900	1,000	2,000	0.0017	0.044998		0	0.0000	0.0	44,267	160.6	1,020	0.0100	1098.0
-	-	15,100	-	-0.0116	0.039456		0	0.0000	0.0	696,490	20.4	0	0.0000	0.0
192,521	20,605	80,100	20,000	0.0435	0.084567		0	0.0000	0.0	1,449,797	687.3	443,233	0.0389	653.5
136,531	75,080	498,184	87,467	0.0486	0.098284		0	0.0000	0.0	2,247,879	1635.6	1,760,487	0.0262	483.7
-	1,100	10,000	7,000	-0.0182										
704	10,000	57,600	68,100	-0.0351										
-	100,000	3	-	0.0118										
-	25,000	-	-	-0.1800										
-	-	5,250	-	-0.1267										
-	25,000	86,500	59,000	-0.1203										
-	167,000	220,200	100,000	-0.0661										
300,000	-	200,000	150,000	-0.1615										

Guidance:

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

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(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CHAMPION	15 : NTQ	21 : 0-6,499	17	35,157	2,080	10,354	0	3,800	
NSE	NSE	201707	CHAMPION	15 : NTQ	22 : 6,500-34,999	25	433,349	131,700	122,829	0	22,829	
NSE	NSE	201707	CHAMPION	15 : NTQ	23 : 35,000-126,499	20	1,441,176	552,529	329,606	0	50,000	
NSE	NSE	201707	CHAMPION	15 : NTQ	24 : 126,500 & above	8	1,900,000	604	649,396	0	195,000	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	6,200	-	-0.1310									
-	10,000	80,000	-	-0.0697									
-	59,359	-	-	-0.1500									
105,000	-	-	-	-0.1446									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CHAMS	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201707	CHAMS	12 : MLO	21 : 0-6,499	11	6,841	0	6,841	0	6,841	6,841

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	6,841	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CILEASING	11 : MKT	21 : 0-6,499	14	13,086	0	13,086	0	13,086	
NSE	NSE	201707	CILEASING	11 : MKT	22 : 6,500-34,999	4	54,325	0	54,325	0	54,325	
NSE	NSE	201707	CILEASING	11 : MKT	23 : 35,000-126,499	3	179,000	129,000	50,000	0	50,000	
NSE	NSE	201707	CILEASING	11 : MKT	24 : 126,500 & above	3	599,175	200,000	399,175	0	399,175	
NSE	NSE	201707	CILEASING	12 : MLO	21 : 0-6,499	29	67,953	1,100	66,853	0	56,500	
NSE	NSE	201707	CILEASING	12 : MLO	22 : 6,500-34,999	28	553,335	22,500	520,335	0	432,156	
NSE	NSE	201707	CILEASING	12 : MLO	23 : 35,000-126,499	29	1,848,347	0	1,752,347	0	1,591,155	
NSE	NSE	201707	CILEASING	12 : MLO	24 : 126,500 & above	33	9,598,612	568,008	7,356,727	0	5,982,204	
NSE	NSE	201707	CILEASING	13 : ITQ	21 : 0-6,499	11	30,700	11,000	19,700	0	-	
NSE	NSE	201707	CILEASING	13 : ITQ	22 : 6,500-34,999	6	132,800	42,000	90,800	0	-	
NSE	NSE	201707	CILEASING	13 : ITQ	23 : 35,000-126,499	19	1,379,424	360,100	429,600	0	-	
NSE	NSE	201707	CILEASING	13 : ITQ	24 : 126,500 & above	12	6,975,396	2,000,000	901,797	0	-	
NSE	NSE	201707	CILEASING	14 : ATQ	21 : 0-6,499	16	42,200	8,000	16,700	0	-	
NSE	NSE	201707	CILEASING	14 : ATQ	22 : 6,500-34,999	12	155,600	23,000	50,900	0	-	
NSE	NSE	201707	CILEASING	14 : ATQ	23 : 35,000-126,499	14	1,008,079	157,500	652,529	0	100,000	
NSE	NSE	201707	CILEASING	14 : ATQ	24 : 126,500 & above	25	7,369,448	257,500	2,646,665	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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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0290	0.026877	0	0.0000	0.0	12,836	0.0	250	0.0100	0.0
-	-	-	-	0.0176	0.010124	0	0.0000	0.0	54,325	0.0	0	0.0000	0.0
-	-	-	-	0.0300	0.030000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
-	-	-	-	0.0119	0.000000	0	0.0000	0.0	399,175	0.0	0	0.0000	0.0
-	1,000	529	6,000	0.0159	0.020994	0	0.0000	0.0	66,853	626.4	0	0.0000	0.0
-	10,900	28,279	10,500	0.0218	0.017989	0	0.0000	0.0	511,335	735.9	9,000	0.0100	0.0
-	48,500	-	98,471	0.0233	0.025009	0	0.0000	0.0	1,752,347	178.1	0	0.0000	0.0
99,244	629,779	49,300	254,870	0.0188	0.028080	0	0.0000	0.0	5,273,890	610.8	2,082,837	0.0085	0.0
-	5,500	10,000	500	-0.0038									
-	39,000	26,800	-	-0.0032									
-	-	181,500	188,000	-0.0143									
-	-	1,200	26,215	0.0066									
3,000	2,000	-	-	-0.0356									
2,500	9,500	-	10,000	-0.0299									
-	-	150,000	114,529	-0.0219									
-	-	600,000	60,363	-0.0386									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CILEASING	15 : NTQ	21 : 0-6,499	4	14,400	7,000	0	0	-	
NSE	NSE	201707	CILEASING	15 : NTQ	22 : 6,500-34,999	11	147,200	47,000	10,000	0	-	
NSE	NSE	201707	CILEASING	15 : NTQ	23 : 35,000-126,499	11	1,006,879	100,000	184,779	0	-	
NSE	NSE	201707	CILEASING	15 : NTQ	24 : 126,500 & above	26	8,501,825	549,104	150,000	0	-	

Guidance:

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

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Market Execution Quality Detail: July 2017

execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)
	-	-	-	-	0.0000								
	-	-	-	10,000	-0.0600								
	-	-	-	-	-0.0552								
	-	-	-	-	-0.0600								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CONOIL	11 : MKT	21 : 0-6,499	84	69,952	600	69,352	0	69,352	
NSE	NSE	201707	CONOIL	11 : MKT	22 : 6,500-34,999	13	173,283	22,400	150,883	0	150,883	
NSE	NSE	201707	CONOIL	12 : MLO	21 : 0-6,499	313	475,779	23,607	381,420	0	330,740	
NSE	NSE	201707	CONOIL	12 : MLO	22 : 6,500-34,999	108	1,725,167	66,097	1,342,952	0	1,020,025	
NSE	NSE	201707	CONOIL	12 : MLO	23 : 35,000-126,499	35	2,153,880	527,032	1,144,431	0	577,774	
NSE	NSE	201707	CONOIL	12 : MLO	24 : 126,500 & above	7	1,637,355	413,689	990,739	0	870,499	
NSE	NSE	201707	CONOIL	13 : ITQ	21 : 0-6,499	186	408,611	175,923	145,963	0	-	
NSE	NSE	201707	CONOIL	13 : ITQ	22 : 6,500-34,999	71	941,490	459,722	146,530	0	-	
NSE	NSE	201707	CONOIL	13 : ITQ	23 : 35,000-126,499	5	329,254	60,000	14,000	0	-	
NSE	NSE	201707	CONOIL	14 : ATQ	21 : 0-6,499	103	204,920	55,230	109,895	0	-	
NSE	NSE	201707	CONOIL	14 : ATQ	22 : 6,500-34,999	32	497,303	147,433	223,490	0	-	
NSE	NSE	201707	CONOIL	14 : ATQ	23 : 35,000-126,499	6	401,038	258,508	102,530	0	-	
NSE	NSE	201707	CONOIL	14 : ATQ	24 : 126,500 & above	1	210,871	210,871	0	0	-	
NSE	NSE	201707	CONOIL	15 : NTQ	21 : 0-6,499	62	123,638	33,496	36,838	0	-	
NSE	NSE	201707	CONOIL	15 : NTQ	22 : 6,500-34,999	26	374,669	152,898	31,850	0	-	
NSE	NSE	201707	CONOIL	15 : NTQ	23 : 35,000-126,499	9	502,437	42,437	40,000	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	1.0430	1.145690		0	0.0000	0.0	59,601	0.0	9,751	0.3256	0.0
-	-	-	-	1.6356	1.924325		0	0.0000	0.0	51,118	0.0	99,765	0.3955	0.0
8,646	5,652	27,733	8,535	0.6023	0.694048		0	0.0000	0.0	347,200	88.2	34,220	0.1842	342.3
72,973	45,620	95,670	75,391	0.4472	0.745315		0	0.0000	0.0	1,139,830	396.0	203,122	0.0842	292.9
126,875	293,824	27,610	71,585	0.7199	1.346216		0	0.0000	0.0	782,186	732.6	362,245	1.3039	77.5
-	-	64,090	19,900	0.9325	1.472806		0	0.0000	0.0	258,990	637.5	731,749	0.5480	160.3
7,300	33,043	56,971	19,769	-1.1281										
30,152	22,647	56,931	3,912	-0.7853										
5,000	-	9,000	-	-1.0936										
6,335	15,091	52,682	10,002	-1.1971										
10,480	31,956	138,117	3,492	-0.9520										
-	64,806	37,724	-	-0.4985										
-	-	-	-	0.0000										
5,000	5,437	10,142	6,648	-1.3806										
-	-	-	579	-1.4316										
-	-	40,000	-	-0.6795										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CONTINSURE	11 : MKT	21 : 0-6,499	32	78,391	0	78,391	0	78,391	
NSE	NSE	201707	CONTINSURE	11 : MKT	22 : 6,500-34,999	12	165,920	27,500	138,420	0	138,420	
NSE	NSE	201707	CONTINSURE	11 : MKT	23 : 35,000-126,499	7	530,000	220,000	310,000	0	310,000	
NSE	NSE	201707	CONTINSURE	11 : MKT	24 : 126,500 & above	3	2,866,250	2,466,250	400,000	0	400,000	
NSE	NSE	201707	CONTINSURE	12 : MLO	21 : 0-6,499	27	55,678	5,200	44,478	0	42,975	
NSE	NSE	201707	CONTINSURE	12 : MLO	22 : 6,500-34,999	32	587,120	9,500	491,840	0	328,130	
NSE	NSE	201707	CONTINSURE	12 : MLO	23 : 35,000-126,499	25	1,816,472	13,987	1,751,985	0	1,461,646	
NSE	NSE	201707	CONTINSURE	12 : MLO	24 : 126,500 & above	23	355,678,829	957,888	351,782,766	0	348,118,671	
NSE	NSE	201707	CONTINSURE	13 : ITQ	21 : 0-6,499	19	38,188	7,238	22,850	0	-	
NSE	NSE	201707	CONTINSURE	13 : ITQ	22 : 6,500-34,999	7	121,900	38,000	70,501	0	10,000	
NSE	NSE	201707	CONTINSURE	13 : ITQ	23 : 35,000-126,499	19	1,452,101	50,000	529,167	0	-	
NSE	NSE	201707	CONTINSURE	13 : ITQ	24 : 126,500 & above	22	9,955,161	5,472,305	1,056,715	0	-	
NSE	NSE	201707	CONTINSURE	14 : ATQ	21 : 0-6,499	13	31,373	500	29,853	0	-	
NSE	NSE	201707	CONTINSURE	14 : ATQ	22 : 6,500-34,999	8	160,000	43,000	77,000	0	2,000	
NSE	NSE	201707	CONTINSURE	14 : ATQ	23 : 35,000-126,499	17	1,211,907	165,045	350,000	0	-	
NSE	NSE	201707	CONTINSURE	14 : ATQ	24 : 126,500 & above	21	5,960,779	1,881,415	1,150,897	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0381	0.034290	2,501	0.0700	0.0	75,890	0.0	0	0.0000	0.0
-	-	-	-	0.0294	0.030975	0	0.0000	0.0	138,420	0.0	0	0.0000	0.0
-	-	-	-	0.0553	0.076226	0	0.0000	0.0	140,000	0.0	170,000	0.0351	0.0
-	-	-	-	0.0991	0.099060	0	0.0000	0.0	0	0.0	400,000	0.0195	0.0
-	500	3	1,000	0.0153	0.024675	0	0.0000	0.0	44,478	56.0	0	0.0000	0.0
-	40,290	13,020	10,150	0.0170	0.033677	0	0.0000	0.0	422,090	1962.5	69,750	0.0318	27.3
2,700	79,600	83,498	291	0.0295	0.037682	0	0.0000	0.0	1,702,985	723.0	49,000	0.0097	0.0
40	14,200	1,413,533	251,262	0.0249	0.025464	0	0.0000	0.0	351,569,516	48.4	213,250	0.0219	0.0
4,000	-	3,600	2,700	-0.0088									
2,501	-	30,000	8,000	0.0028									
-	1,500	97,500	15,500	-0.0351									
10,000	2,000	11,000	212,625	-0.0059									
-	3,000	9,990	6,863	-0.0438									
-	10,000	25,000	20,000	-0.0665									
145,000	-	125,000	30,000	-0.0306									
-	-	458,887	500,000	-0.0792									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CONTINSURE	15 : NTQ	21 : 0-6,499	9	22,938	2,000	6,400	0	-	
NSE	NSE	201707	CONTINSURE	15 : NTQ	22 : 6,500-34,999	21	390,216	56,257	80,459	0	-	
NSE	NSE	201707	CONTINSURE	15 : NTQ	23 : 35,000-126,499	37	2,594,495	689,437	296,790	0	-	
NSE	NSE	201707	CONTINSURE	15 : NTQ	24 : 126,500 & above	38	11,669,311	1,494,700	80,000	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 and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	-0.0500								
-	-	-	40,959	-0.0754									
-	50,000	57,400	-	-0.0793									
-	-	-	-	-0.1700									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CORNERST	11 : MKT	21 : 0-6,499	5	1,050	0	1,050	0	1,050	1,050
NSE	NSE	201707	CORNERST	12 : MLO	21 : 0-6,499	5	8,500	0	8,500	0	8,500	8,500

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,050	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,500	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	COURTVILLE	12 : MLO	21 : 0-6,499	2	1,250	0	1,250	0	1,250	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,250	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CUSTODYINS	11 : MKT	21 : 0-6,499	20	36,737	0	36,737	0	36,737	
NSE	NSE	201707	CUSTODYINS	11 : MKT	22 : 6,500-34,999	9	107,400	0	107,400	0	107,400	
NSE	NSE	201707	CUSTODYINS	11 : MKT	23 : 35,000-126,499	2	93,900	0	93,900	0	93,900	
NSE	NSE	201707	CUSTODYINS	11 : MKT	24 : 126,500 & above	4	1,438,882	161,350	1,277,532	0	1,277,532	
NSE	NSE	201707	CUSTODYINS	12 : MLO	21 : 0-6,499	44	70,252	0	65,770	0	65,770	
NSE	NSE	201707	CUSTODYINS	12 : MLO	22 : 6,500-34,999	30	497,677	0	449,722	0	419,826	
NSE	NSE	201707	CUSTODYINS	12 : MLO	23 : 35,000-126,499	16	1,030,767	0	1,030,767	0	904,309	
NSE	NSE	201707	CUSTODYINS	12 : MLO	24 : 126,500 & above	17	19,858,000	816	18,834,283	0	18,445,599	
NSE	NSE	201707	CUSTODYINS	13 : ITQ	21 : 0-6,499	19	46,115	10,394	33,012	0	-	
NSE	NSE	201707	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	49	886,534	193,860	315,532	0	20,000	
NSE	NSE	201707	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	30	1,796,163	710,000	555,612	0	-	
NSE	NSE	201707	CUSTODYINS	13 : ITQ	24 : 126,500 & above	8	2,351,781	810,000	1,091,801	0	500,000	
NSE	NSE	201707	CUSTODYINS	14 : ATQ	21 : 0-6,499	7	8,966	2,541	5,000	0	-	
NSE	NSE	201707	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	23	383,679	107,911	56,252	0	-	
NSE	NSE	201707	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	12	875,346	110,000	298,312	0	-	
NSE	NSE	201707	CUSTODYINS	14 : ATQ	24 : 126,500 & above	5	948,047	400,000	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.1470	0.176089	100	0.0100	0.0	32,637	0.0	4,000	0.1599	0.0
-	-	-	-	0.1668	0.196769	0	0.0000	0.0	71,470	0.0	35,930	0.0203	0.0
-	-	-	-	0.2648	0.232417	0	0.0000	0.0	93,900	0.0	0	0.0000	0.0
-	-	-	-	0.2932	0.314352	0	0.0000	0.0	277,532	0.0	1,000,000	0.0560	0.0
-	-	-	-	0.0817	0.116643	0	0.0000	0.0	55,242	0.0	10,528	0.0237	0.0
518	5,995	20,883	-	0.0850	0.125639	0	0.0000	0.0	449,722	71.2	0	0.0000	0.0
16,250	110,208	-	-	0.0737	0.127234	0	0.0000	0.0	993,817	28.0	36,950	0.0100	0.0
233,684	-	155,000	-	0.0202	0.094116	0	0.0000	0.0	17,816,699	1.5	1,017,584	0.0917	215.2
500	4,900	15,550	5,191	-0.0717									
43,535	22,265	102,718	31,523	-0.0604									
-	100,000	68,306	88,628	-0.0465									
-	5,001	586,800	-	-0.0315									
-	-	-	-	0.0500									
-	9,985	15,505	10,000	-0.1414									
-	-	124,034	174,278	-0.0628									
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CUSTODYINS	15 : NTQ	21 : 0-6,499	3	5,637	37	600	0	-	
NSE	NSE	201707	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	26	473,838	112,569	60,700	0	-	
NSE	NSE	201707	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	34	1,986,375	1,046,039	6,608	0	-	
NSE	NSE	201707	CUSTODYINS	15 : NTQ	24 : 126,500 & above	20	20,327,920	5,650,000	150,616	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 and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	-0.1000								
-	-	-	30,000		0.0249								
1,400	-	5,208	-	-0.1491									
-	-	150,000	-	0.0890									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CUTIX	11 : MKT	21 : 0-6,499	8	14,853	0	14,853	0	14,853	
NSE	NSE	201707	CUTIX	11 : MKT	22 : 6,500-34,999	6	144,343	0	144,343	0	144,343	
NSE	NSE	201707	CUTIX	11 : MKT	23 : 35,000-126,499	4	221,200	0	221,200	0	221,200	
NSE	NSE	201707	CUTIX	11 : MKT	24 : 126,500 & above	1	133,333	0	133,333	0	133,333	
NSE	NSE	201707	CUTIX	12 : MLO	21 : 0-6,499	36	65,701	2,874	57,827	0	57,777	
NSE	NSE	201707	CUTIX	12 : MLO	22 : 6,500-34,999	28	413,322	2,614	391,058	0	376,708	
NSE	NSE	201707	CUTIX	12 : MLO	23 : 35,000-126,499	29	1,706,699	252,698	1,368,881	0	1,124,445	
NSE	NSE	201707	CUTIX	12 : MLO	24 : 126,500 & above	18	8,090,543	943,045	5,248,521	0	4,744,012	
NSE	NSE	201707	CUTIX	13 : ITQ	21 : 0-6,499	15	38,571	12,954	16,884	0	2,000	
NSE	NSE	201707	CUTIX	13 : ITQ	22 : 6,500-34,999	33	526,045	129,379	248,867	0	5,000	
NSE	NSE	201707	CUTIX	13 : ITQ	23 : 35,000-126,499	27	1,836,487	724,900	410,535	0	70,000	
NSE	NSE	201707	CUTIX	13 : ITQ	24 : 126,500 & above	7	1,723,334	0	776,667	0	-	
NSE	NSE	201707	CUTIX	14 : ATQ	21 : 0-6,499	9	15,028	4,100	7,843	0	-	
NSE	NSE	201707	CUTIX	14 : ATQ	22 : 6,500-34,999	18	317,997	79,714	100,400	0	-	
NSE	NSE	201707	CUTIX	14 : ATQ	23 : 35,000-126,499	17	1,333,687	339,154	145,533	0	-	
NSE	NSE	201707	CUTIX	14 : ATQ	24 : 126,500 & above	7	1,900,900	879,800	414,579	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0597	0.061713		0	0.0000	0.0	14,853	0.0	0	0.0000	0.0
-	-	-	-	0.1137	0.077269		0	0.0000	0.0	144,343	0.0	0	0.0000	0.0
-	-	-	-	0.0690	0.079095		0	0.0000	0.0	103,200	0.0	118,000	0.0185	0.0
-	-	-	-	0.2027	0.202724		0	0.0000	0.0	0	0.0	133,333	0.0064	0.0
-	-	50	-	0.0643	0.072855		0	0.0000	0.0	51,777	0.0	6,050	0.0108	2.5
-	4,350	10,000	-	0.0775	0.080206		0	0.0000	0.0	371,058	11.0	20,000	0.0170	0.0
27,702	2,833	81,105	77,000	0.0341	0.055719		0	0.0000	0.0	1,179,076	552.0	189,805	0.0133	0.0
37,200	190,667	20,001	61,500	-0.0580	0.136830		0	0.0000	0.0	1,648,215	79.4	3,600,306	0.0590	289.7
-	5,000	3,984	-	-0.0382										
43,400	9,000	136,920	42,767	0.0209										
-	4,000	201,000	-	-0.0723										
-	-	480,000	296,667	0.0012										
-	3,404	-	4,000	-0.0613										
-	-	-	30,400	-0.0851										
-	-	1,150	-	-0.1409										
130,000	-	91,100	-	-0.1086										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	CUTIX	15 : NTQ	21 : 0-6,499	4	9,489	0	5,185	0	0	-
NSE	NSE	201707	CUTIX	15 : NTQ	22 : 6,500-34,999	6	141,900	26,900	0	0	0	-
NSE	NSE	201707	CUTIX	15 : NTQ	23 : 35,000-126,499	31	2,228,420	923,141	72,542	0	0	-
NSE	NSE	201707	CUTIX	15 : NTQ	24 : 126,500 & above	8	2,381,765	300,000	1,081,765	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	2,874	-	1,185	-0.1511									
-	-	-	-	0.0000									
-	-	-	-	-0.0748									
-	-	1,081,765	-	0.2300									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DAARCOMM	12 : MLO	21 : 0-6,499	3	4,500	0	4,500	0	4,500	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	4,500	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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DANGCEM	11 : MKT	21 : 0-6,499	77	60,762	0	59,862	0	59,862	
NSE	NSE	201707	DANGCEM	11 : MKT	22 : 6,500-34,999	2	16,985	0	16,985	0	16,985	
NSE	NSE	201707	DANGCEM	12 : MLO	21 : 0-6,499	215	328,583	7,029	306,693	0	295,241	
NSE	NSE	201707	DANGCEM	12 : MLO	22 : 6,500-34,999	107	1,700,187	156,315	1,354,393	0	1,291,949	
NSE	NSE	201707	DANGCEM	12 : MLO	23 : 35,000-126,499	50	3,259,396	710,781	1,979,519	0	1,648,088	
NSE	NSE	201707	DANGCEM	12 : MLO	24 : 126,500 & above	29	13,401,901	311,203	9,802,995	0	9,751,741	
NSE	NSE	201707	DANGCEM	13 : ITQ	21 : 0-6,499	296	704,333	380,790	164,063	0	1,200	
NSE	NSE	201707	DANGCEM	13 : ITQ	22 : 6,500-34,999	423	7,063,492	5,425,525	512,977	0	58,546	
NSE	NSE	201707	DANGCEM	13 : ITQ	23 : 35,000-126,499	73	3,885,741	2,429,168	628,025	0	90,000	
NSE	NSE	201707	DANGCEM	13 : ITQ	24 : 126,500 & above	12	3,971,576	914,119	2,739,242	0	2,706,304	
NSE	NSE	201707	DANGCEM	14 : ATQ	21 : 0-6,499	118	235,351	123,112	43,584	0	-	
NSE	NSE	201707	DANGCEM	14 : ATQ	22 : 6,500-34,999	85	1,414,832	765,019	304,140	0	57,068	
NSE	NSE	201707	DANGCEM	14 : ATQ	23 : 35,000-126,499	28	1,873,460	569,022	393,796	0	100,000	
NSE	NSE	201707	DANGCEM	14 : ATQ	24 : 126,500 & above	7	1,890,266	169,750	1,720,516	0	864,078	
NSE	NSE	201707	DANGCEM	15 : NTQ	21 : 0-6,499	108	296,248	209,235	19,816	0	-	
NSE	NSE	201707	DANGCEM	15 : NTQ	22 : 6,500-34,999	213	3,747,538	2,371,235	208,949	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	1.8099	1.746908		100	0.0100	0.0	53,206	0.0	6,556	0.1366	0.0
-	-	-	-	0.9206	0.964727		0	0.0000	0.0	16,985	0.0	0	0.0000	0.0
5,167	4,215	570	1,500	0.3007	1.532664		2,000	0.0120	0.0	279,449	4.1	25,244	0.4414	141.4
32,125	701	17,870	-	0.6690	1.629647		0	0.0000	0.0	1,196,068	62.9	158,325	0.6214	0.0
233,179	98,152	-	100	-0.1799	1.253977		0	0.0000	0.0	1,757,717	12.7	221,802	0.1271	7.6
51,254	-	-	-	2.5550	2.299062		0	0.0000	0.0	5,466,308	0.4	4,336,687	0.2364	0.0
25,043	29,358	40,504	18,796	-0.7238										
124,330	106,016	128,719	31,638	-0.6104										
433,525	15,000	83,350	5,150	-0.1532										
-	32,938	-	-	-0.6820										
3,300	6,663	22,201	7,450	-0.3805										
46,000	27,670	101,810	2,113	-0.7722										
50,797	-	69,029	66,078	-1.0250										
600,182	-	556	-	-2.9081										
500	739	10,012	200	-1.9545										
50,788	35,876	70,978	41,686	-1.1346										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DANGCEM	15 : NTQ	23 : 35,000-126,499	59	3,585,198	1,199,213	270,546	0	13,024	
NSE	NSE	201707	DANGCEM	15 : NTQ	24 : 126,500 & above	5	3,367,522	0	3,367,522	0	1,349,226	2,

Guidance:

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

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Order Type	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)	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)
Market Makers	164,521	-	3,001	-	-1.9021								
Other	018,296	-	-	-	-4.5544								

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DANGSUGAR	11 : MKT	21 : 0-6,499	86	107,274	0	107,274	0	107,274	
NSE	NSE	201707	DANGSUGAR	11 : MKT	22 : 6,500-34,999	16	311,670	0	311,670	0	311,670	
NSE	NSE	201707	DANGSUGAR	11 : MKT	23 : 35,000-126,499	6	493,826	0	493,826	0	493,826	
NSE	NSE	201707	DANGSUGAR	11 : MKT	24 : 126,500 & above	3	1,330,000	200,000	1,130,000	0	1,130,000	
NSE	NSE	201707	DANGSUGAR	12 : MLO	21 : 0-6,499	170	351,391	10,284	336,102	0	329,072	
NSE	NSE	201707	DANGSUGAR	12 : MLO	22 : 6,500-34,999	93	1,550,360	123,899	1,363,351	0	1,276,188	
NSE	NSE	201707	DANGSUGAR	12 : MLO	23 : 35,000-126,499	97	6,826,762	141,690	6,248,751	0	5,908,768	
NSE	NSE	201707	DANGSUGAR	12 : MLO	24 : 126,500 & above	48	36,324,009	1,022,508	35,226,701	0	34,025,996	
NSE	NSE	201707	DANGSUGAR	13 : ITQ	21 : 0-6,499	98	228,889	56,967	143,307	0	13,015	
NSE	NSE	201707	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	133	2,457,649	1,045,720	1,029,468	0	-	
NSE	NSE	201707	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	94	6,783,664	3,374,966	1,581,819	0	144,172	
NSE	NSE	201707	DANGSUGAR	13 : ITQ	24 : 126,500 & above	28	6,542,868	1,754,852	2,070,738	0	132,000	
NSE	NSE	201707	DANGSUGAR	14 : ATQ	21 : 0-6,499	40	96,564	17,576	59,850	0	-	
NSE	NSE	201707	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	42	862,296	449,314	279,797	0	27,060	
NSE	NSE	201707	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	66	4,709,087	1,701,945	2,095,873	0	-	
NSE	NSE	201707	DANGSUGAR	14 : ATQ	24 : 126,500 & above	23	9,730,640	2,933,064	4,935,588	0	-	2,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.2545	0.226410	3,200	0.0100	0.0	99,674	0.0	4,400	0.0282	0.0
-	-	-	-	0.2131	0.164835	0	0.0000	0.0	291,820	0.0	19,850	0.0424	0.0
-	-	-	-	0.1023	0.164844	0	0.0000	0.0	289,826	0.0	204,000	0.0520	0.0
-	-	-	-	0.3010	0.306733	0	0.0000	0.0	0	0.0	1,130,000	0.0503	0.0
-	-	7,030	-	0.1364	0.157942	0	0.0000	0.0	314,986	15.0	21,116	0.0416	0.0
17,290	34,912	34,961	-	0.1187	0.160238	0	0.0000	0.0	1,290,351	24.4	73,000	0.0183	0.0
186,464	15,413	76,006	62,100	0.0726	0.147854	0	0.0000	0.0	4,794,672	37.1	1,454,079	0.0283	0.7
370,836	340,000	489,869	-	0.2328	0.256270	0	0.0000	0.0	9,409,862	14.4	25,816,839	0.0914	17.8
4,200	20,806	65,337	18,159	-0.0781									
102,200	234,134	362,003	189,857	-0.0715									
18,380	174,580	740,439	389,248	-0.0578									
350,000	499,676	472,122	16,940	-0.0784									
8,080	3,500	17,090	13,750	-0.1474									
39,478	51,393	108,130	20,000	-0.1295									
73,455	442,605	624,279	579,087	-0.1044									
900,000	1,026,936	1,008,652	-	-0.2029									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DANGSUGAR	15 : NTQ	21 : 0-6,499	34	63,854	27,118	14,556	0	-	
NSE	NSE	201707	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	74	1,294,352	657,245	207,476	0	-	
NSE	NSE	201707	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	102	8,010,067	3,654,823	889,418	0	-	
NSE	NSE	201707	DANGSUGAR	15 : NTQ	24 : 126,500 & above	39	19,437,088	2,698,650	12,969,686	0	9,972,486	1,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
Market	1,936	-	3,064	7,787	-0.2246								
Limit	3,500	-	60,316	40,170	-0.1001								
Market & Limit	66,190	1,000	407,205	227,788	-0.0946								
Total	488,528	160,000	350,000	286,422	-0.0141								

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DEAPCAP	12 : MLO	21 : 0-6,499	1	500	0	500	0	500	500

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	500	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DIAMONDBNK	11 : MKT	21 : 0-6,499	49	107,324	0	107,324	0	107,324	
NSE	NSE	201707	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	36	671,138	34,203	636,935	0	636,935	
NSE	NSE	201707	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	27	1,808,711	0	1,808,711	0	1,808,711	
NSE	NSE	201707	DIAMONDBNK	11 : MKT	24 : 126,500 & above	22	11,084,736	0	11,084,736	0	11,084,736	
NSE	NSE	201707	DIAMONDBNK	12 : MLO	21 : 0-6,499	131	292,358	0	290,358	0	275,960	
NSE	NSE	201707	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	111	1,874,447	33,119	1,825,591	0	1,708,361	
NSE	NSE	201707	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	157	11,417,593	205,063	11,062,382	0	10,324,085	
NSE	NSE	201707	DIAMONDBNK	12 : MLO	24 : 126,500 & above	244	123,604,791	6,251,997	115,485,229	0	104,236,751	1,
NSE	NSE	201707	DIAMONDBNK	13 : ITQ	21 : 0-6,499	20	43,642	6,550	31,092	0	-	
NSE	NSE	201707	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	25	422,895	38,650	370,215	0	10,000	
NSE	NSE	201707	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	57	4,429,112	928,586	3,186,346	0	2,000	
NSE	NSE	201707	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	59	20,363,560	5,398,842	11,359,228	0	268,000	
NSE	NSE	201707	DIAMONDBNK	14 : ATQ	21 : 0-6,499	35	78,880	30,600	42,760	0	3,090	
NSE	NSE	201707	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	56	963,746	251,370	584,550	0	-	
NSE	NSE	201707	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	128	9,750,933	3,115,303	4,563,136	0	165,851	
NSE	NSE	201707	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	153	71,289,842	24,889,212	33,964,920	0	12,499,484	1,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0253	0.026922	0	0.0000	0.0	106,324	0.0	1,000	0.0100	0.0
-	-	-	-	0.0247	0.027673	10,000	0.0100	0.0	521,905	0.0	105,030	0.0166	0.0
-	-	-	-	0.0145	0.020522	100,000	0.0100	0.0	1,453,911	0.0	254,800	0.0088	0.0
-	-	-	-	0.0327	0.029019	0	0.0000	0.0	7,126,186	0.0	3,958,550	0.0122	0.0
-	7,823	6,575	-	0.0093	0.014391	0	0.0000	0.0	279,835	25.9	10,523	0.0148	138.6
19,619	51,359	44,842	1,410	0.0127	0.017529	0	0.0000	0.0	1,695,572	11.9	130,019	0.0168	351.8
33,700	199,943	271,894	232,760	0.0074	0.015311	0	0.0000	0.0	10,705,543	82.5	356,839	0.0135	80.9
375,072	2,571,432	5,958,691	1,058,208	0.0092	0.016544	0	0.0000	0.0	100,474,836	77.2	15,010,393	0.0103	48.5
-	10,767	16,000	1,825	-0.0116									
55,000	47,217	186,961	43,537	-0.0050									
500	665,470	1,731,512	310,400	-0.0049									
365,000	781,677	4,670,239	1,757,918	-0.0185									
1,000	8,145	21,225	2,100	-0.0127									
36,749	148,854	173,283	204,164	-0.0017									
360,000	858,783	1,314,565	1,236,648	-0.0066									
683,338	3,020,289	7,193,195	2,793,415	-0.0043									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DIAMONDBNK	15 : NTQ	21 : 0-6,499	32	100,718	41,250	18,200	0	-	
NSE	NSE	201707	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	70	1,224,700	476,667	171,812	0	49,000	
NSE	NSE	201707	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	268	22,782,944	8,430,209	3,231,283	0	99,999	
NSE	NSE	201707	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	408	241,158,474	119,519,491	11,904,464	0	2,418,136	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	6,000	-	5,000	-0.0034									
-	-	46,000	66,762	-0.0128									
100,000	150,000	1,380,105	514,830	-0.0195									
-	754,200	3,323,552	187,330	-0.0284									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	DUNLOP	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201707	DUNLOP	12 : MLO	21 : 0-6,499	3	1,200	0	1,200	0	1,200	1,200

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,200	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ELLAHLAKES	11 : MKT	21 : 0-6,499	1	5,000	5,000	0	0	0	-
NSE	NSE	201707	ELLAHLAKES	12 : MLO	21 : 0-6,499	2	5,000	0	1,000	0	1,000	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ENAMELWA	12 : MLO	21 : 0-6,499	1	210	0	50	0	50	
NSE	NSE	201707	ENAMELWA	12 : MLO	22 : 6,500-34,999	2	36,600	0	36,600	0	36,600	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	50	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	36,600	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	EQUITYASUR	11 : MKT	21 : 0-6,499	1	100	0	100	0	100	100
NSE	NSE	201707	EQUITYASUR	12 : MLO	21 : 0-6,499	6	5,150	0	5,150	0	5,150	5,150

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	5,150	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ETERNA	11 : MKT	21 : 0-6,499	32	26,724	0	26,724	0	26,724	
NSE	NSE	201707	ETERNA	11 : MKT	22 : 6,500-34,999	8	154,700	20,000	134,700	0	134,700	
NSE	NSE	201707	ETERNA	11 : MKT	23 : 35,000-126,499	1	74,478	0	74,478	0	74,478	
NSE	NSE	201707	ETERNA	11 : MKT	24 : 126,500 & above	2	490,000	0	490,000	0	490,000	
NSE	NSE	201707	ETERNA	12 : MLO	21 : 0-6,499	79	191,234	3,770	187,464	0	173,890	
NSE	NSE	201707	ETERNA	12 : MLO	22 : 6,500-34,999	77	1,402,950	11,000	1,391,950	0	1,364,790	
NSE	NSE	201707	ETERNA	12 : MLO	23 : 35,000-126,499	60	3,546,304	296,021	3,124,754	0	2,668,016	
NSE	NSE	201707	ETERNA	12 : MLO	24 : 126,500 & above	18	3,788,839	249,300	3,412,609	0	3,070,276	
NSE	NSE	201707	ETERNA	13 : ITQ	21 : 0-6,499	33	77,296	30,260	35,329	0	1,000	
NSE	NSE	201707	ETERNA	13 : ITQ	22 : 6,500-34,999	56	980,642	257,100	482,432	0	7,668	
NSE	NSE	201707	ETERNA	13 : ITQ	23 : 35,000-126,499	76	5,154,407	1,198,406	2,070,516	0	-	
NSE	NSE	201707	ETERNA	13 : ITQ	24 : 126,500 & above	18	3,668,896	449,955	2,061,426	0	-	
NSE	NSE	201707	ETERNA	14 : ATQ	21 : 0-6,499	29	66,913	21,180	22,839	0	-	
NSE	NSE	201707	ETERNA	14 : ATQ	22 : 6,500-34,999	34	561,881	140,225	231,825	0	-	
NSE	NSE	201707	ETERNA	14 : ATQ	23 : 35,000-126,499	34	2,539,363	641,832	875,659	0	-	
NSE	NSE	201707	ETERNA	14 : ATQ	24 : 126,500 & above	8	1,814,555	250,000	400,331	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 and Marketable Limit Orders execution information

Bucket	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)	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)
-	-	-	-	0.0869	0.093232	0	0.0000	0.0	21,004	0.0	5,720	0.0296	0.0
-	-	-	-	0.0713	0.076095	0	0.0000	0.0	109,700	0.0	25,000	0.0282	0.0
-	-	-	-	0.0882	0.208176	0	0.0000	0.0	0	0.0	74,478	0.0191	0.0
-	-	-	-	0.0548	0.102534	0	0.0000	0.0	0	0.0	490,000	0.0235	0.0
-	5,519	190	7,845	0.0383	0.047463	0	0.0000	0.0	177,657	93.0	9,807	0.0258	60.9
-	22,800	4,360	-	0.0204	0.045119	7,668	0.0100	0.0	1,295,122	3.5	89,160	0.0168	46.0
26,522	217,769	158,057	54,390	0.0279	0.044255	0	0.0000	0.0	2,874,793	113.7	249,961	0.0094	0.0
170,000	128,904	43,429	-	0.0319	0.060561	0	0.0000	0.0	2,354,859	15.7	1,057,750	0.0111	1.6
4,196	200	14,857	6,515	-0.0042									
20,000	93,308	118,333	75,083	-0.0523									
147,173	503,740	573,892	282,120	-0.0339									
-	743,162	287,440	515,300	-0.0313									
500	-	9,837	5,432	-0.0271									
25,000	40,000	140,225	26,600	-0.0374									
50,000	51,950	423,240	229,579	-0.0506									
16,432	50,000	173,949	10,015	-0.0637									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ETERNA	15 : NTQ	21 : 0-6,499	21	51,474	12,071	3,414	0	-	
NSE	NSE	201707	ETERNA	15 : NTQ	22 : 6,500-34,999	52	944,893	249,575	156,266	0	-	
NSE	NSE	201707	ETERNA	15 : NTQ	23 : 35,000-126,499	69	5,124,853	1,159,232	251,646	0	-	
NSE	NSE	201707	ETERNA	15 : NTQ	24 : 126,500 & above	20	4,606,663	1,513,329	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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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	500	-	2,914	-0.0366									
9,065	-	100,370	40,101	-0.0231									
-	-	-	100,290	-0.0322									
-	-	-	-	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 Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ETI	11 : MKT	21 : 0-6,499	65	77,682	0	77,682	0	77,682	
NSE	NSE	201707	ETI	11 : MKT	22 : 6,500-34,999	24	365,049	0	365,049	0	365,049	
NSE	NSE	201707	ETI	11 : MKT	23 : 35,000-126,499	5	247,023	0	247,023	0	247,023	
NSE	NSE	201707	ETI	11 : MKT	24 : 126,500 & above	1	152,335	0	152,335	0	152,335	
NSE	NSE	201707	ETI	12 : MLO	21 : 0-6,499	294	426,284	5,912	411,829	0	386,185	
NSE	NSE	201707	ETI	12 : MLO	22 : 6,500-34,999	132	2,239,290	130,564	2,023,906	0	1,864,843	
NSE	NSE	201707	ETI	12 : MLO	23 : 35,000-126,499	57	3,806,915	342,857	3,352,636	0	3,120,998	
NSE	NSE	201707	ETI	12 : MLO	24 : 126,500 & above	46	41,719,719	1,451,170	40,032,689	0	37,253,658	2,
NSE	NSE	201707	ETI	13 : ITQ	21 : 0-6,499	140	249,897	117,610	103,261	0	4,138	
NSE	NSE	201707	ETI	13 : ITQ	22 : 6,500-34,999	162	2,778,258	1,588,817	592,442	0	-	
NSE	NSE	201707	ETI	13 : ITQ	23 : 35,000-126,499	103	6,567,809	4,263,575	752,695	0	-	
NSE	NSE	201707	ETI	13 : ITQ	24 : 126,500 & above	29	12,953,285	5,594,920	5,238,965	0	2,458,038	
NSE	NSE	201707	ETI	14 : ATQ	21 : 0-6,499	69	136,115	42,867	76,447	0	-	
NSE	NSE	201707	ETI	14 : ATQ	22 : 6,500-34,999	77	1,334,848	595,051	532,249	0	5	
NSE	NSE	201707	ETI	14 : ATQ	23 : 35,000-126,499	56	4,155,869	1,740,540	1,182,678	0	121,200	
NSE	NSE	201707	ETI	14 : ATQ	24 : 126,500 & above	33	12,802,525	3,445,238	4,849,243	0	999,825	2,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.2607	0.254113		0	0.0000	0.0	72,689	0.0	4,993	0.0125	0.0
-	-	-	-	0.2647	0.316066		0	0.0000	0.0	224,317	0.0	140,732	0.0348	0.0
-	-	-	-	0.2212	0.420258		0	0.0000	0.0	40,654	0.0	206,369	0.1074	0.0
-	-	-	-	1.0787	1.168690		0	0.0000	0.0	0	0.0	152,335	0.0093	0.0
10,857	10,832	2,625	691	0.1566	0.204154		53	0.0100	0.0	399,744	22.5	12,032	0.0229	0.0
43,975	26,555	28,865	57,548	0.1719	0.224495		0	0.0000	0.0	1,876,286	93.0	147,620	0.0199	0.0
101,624	42,988	40,110	4,249	0.0913	0.174458		0	0.0000	0.0	2,772,153	84.1	580,483	0.0485	0.3
140,761	365,939	272,331	-	0.3094	0.413992		0	0.0000	0.0	30,393,187	4.4	9,639,502	0.2078	4.7
7,276	17,423	45,068	12,096	-0.0362										
80,013	142,743	232,980	71,221	-0.2106										
155,388	132,048	378,742	78,168	-0.1329										
603,388	1,257,809	420,951	498,779	-0.0287										
9,502	10,942	38,947	10,706	-0.1016										
107,045	77,704	163,846	100,802	-0.1179										
236,090	156,683	357,574	198,653	-0.0776										
287,501	801,917	-	500,000	-0.2320										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ETI	15 : NTQ	21 : 0-6,499	39	85,932	35,859	14,073	0	-	
NSE	NSE	201707	ETI	15 : NTQ	22 : 6,500-34,999	56	951,613	495,467	140,985	0	-	
NSE	NSE	201707	ETI	15 : NTQ	23 : 35,000-126,499	74	5,178,474	1,892,787	1,184,923	0	100,000	
NSE	NSE	201707	ETI	15 : NTQ	24 : 126,500 & above	35	19,021,668	3,716,489	10,400,092	0	9,652,879	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Type	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)	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)
-	941	10,099	33	-0.2886									
-	10,000	87,989	40,360	-0.6549									
-	50,030	353,366	53,567	-0.3523									
8,300	-	-	-	-0.5627									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ETRANZACT	11 : MKT	21 : 0-6,499	4	1,800	0	1,800	0	1,800	
NSE	NSE	201707	ETRANZACT	12 : MLO	21 : 0-6,499	9	3,410	0	3,410	0	3,410	
NSE	NSE	201707	ETRANZACT	12 : MLO	22 : 6,500-34,999	1	10,000	0	4,086	0	4,086	
NSE	NSE	201707	ETRANZACT	12 : MLO	23 : 35,000-126,499	1	90,000	0	7,694	0	5,914	
NSE	NSE	201707	ETRANZACT	13 : ITQ	21 : 0-6,499	2	2,000	2,000	0	0	-	
NSE	NSE	201707	ETRANZACT	14 : ATQ	21 : 0-6,499	4	2,100	2,100	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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Bucket	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)	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)	
-	-	-	-	0.1583	0.158333		0	0.0000	0.0	1,800	0.0	0	0.0000	0.0
-	-	-	-	0.0774	0.077419		0	0.0000	0.0	3,410	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	4,086	0.0	0	0.0000	0.0
-	-	-	780	0.0000	0.000000		0	0.0000	0.0	7,694	1263.6	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	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 Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	EVANSMED	12 : MLO	21 : 0-6,499	1	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201707	EVANSMED	12 : MLO	23 : 35,000-126,499	1	40,000	0	40,000	0	40,000	40,000

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	40,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FBNH	11 : MKT	21 : 0-6,499	315	627,720	0	617,437	0	617,437	
NSE	NSE	201707	FBNH	11 : MKT	22 : 6,500-34,999	157	2,316,401	0	2,256,915	0	2,256,915	
NSE	NSE	201707	FBNH	11 : MKT	23 : 35,000-126,499	59	4,273,737	0	4,273,737	0	4,273,737	
NSE	NSE	201707	FBNH	11 : MKT	24 : 126,500 & above	39	12,684,893	0	12,684,893	0	12,684,893	
NSE	NSE	201707	FBNH	12 : MLO	21 : 0-6,499	1,063	2,392,089	15,950	2,293,848	0	2,238,670	
NSE	NSE	201707	FBNH	12 : MLO	22 : 6,500-34,999	778	13,504,716	305,234	12,484,071	0	11,633,849	
NSE	NSE	201707	FBNH	12 : MLO	23 : 35,000-126,499	539	39,195,653	1,758,150	35,307,371	0	31,911,996	
NSE	NSE	201707	FBNH	12 : MLO	24 : 126,500 & above	531	290,423,676	20,985,526	257,200,355	0	227,949,605	12,
NSE	NSE	201707	FBNH	13 : ITQ	21 : 0-6,499	196	520,999	92,741	388,139	0	13,892	
NSE	NSE	201707	FBNH	13 : ITQ	22 : 6,500-34,999	212	3,749,425	939,380	2,569,521	0	163,194	
NSE	NSE	201707	FBNH	13 : ITQ	23 : 35,000-126,499	174	12,947,257	2,905,544	8,712,534	0	955,500	1,
NSE	NSE	201707	FBNH	13 : ITQ	24 : 126,500 & above	109	36,490,780	10,199,891	21,365,782	0	1,681,757	9,
NSE	NSE	201707	FBNH	14 : ATQ	21 : 0-6,499	347	857,803	195,593	583,305	0	21,282	
NSE	NSE	201707	FBNH	14 : ATQ	22 : 6,500-34,999	349	5,945,561	1,813,667	3,566,252	0	88,729	
NSE	NSE	201707	FBNH	14 : ATQ	23 : 35,000-126,499	306	23,083,404	8,368,122	12,129,129	0	410,092	1,
NSE	NSE	201707	FBNH	14 : ATQ	24 : 126,500 & above	243	95,066,898	22,617,020	56,998,790	0	14,965,512	4,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0291	0.033844	4,394	0.0400	0.0	575,240	0.0	37,803	0.0113	0.0
-	-	-	-	0.0285	0.029595	80,883	0.0210	0.0	1,807,351	0.0	368,681	0.0221	0.0
-	-	-	-	0.0233	0.032336	269,926	0.0289	0.0	2,990,928	0.0	1,012,883	0.0161	0.0
-	-	-	-	0.0300	0.047492	420,000	0.0632	0.0	6,916,415	0.0	5,348,478	0.0212	0.0
8,670	35,550	9,495	-	0.0209	0.025140	695	0.0186	0.0	2,215,470	8.9	77,683	0.0412	26.0
215,813	384,941	249,468	-	0.0173	0.022053	33,800	0.0100	0.0	11,746,267	10.8	704,004	0.0211	158.2
980,999	1,325,135	1,081,248	7,993	0.0051	0.024508	50,000	0.0088	0.0	31,920,121	29.5	3,337,250	0.0154	17.5
548,341	8,076,967	8,102,513	330,573	0.0136	0.037616	0	0.0000	0.0	159,704,406	48.7	97,495,949	0.0173	16.9
81,268	181,155	98,520	10,074	-0.0049									
809,408	647,729	784,955	99,059	-0.0073									
490,309	2,914,861	2,253,619	703,410	-0.0087									
074,934	6,661,469	2,625,438	534,706	0.0109									
99,523	193,329	223,400	31,059	-0.0112									
554,544	1,298,759	1,246,352	259,145	0.0031									
342,294	3,298,015	5,405,596	1,033,318	-0.0039									
902,792	12,873,202	17,902,772	2,365,588	-0.0223									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FBNH	15 : NTQ	21 : 0-6,499	450	1,172,819	470,061	462,316	0	28,419	
NSE	NSE	201707	FBNH	15 : NTQ	22 : 6,500-34,999	550	10,109,612	5,411,012	2,824,837	0	310,069	
NSE	NSE	201707	FBNH	15 : NTQ	23 : 35,000-126,499	572	42,964,937	21,214,057	12,475,602	0	1,023,859	
NSE	NSE	201707	FBNH	15 : NTQ	24 : 126,500 & above	460	206,443,950	76,961,254	87,643,868	0	23,486,512	29,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Type	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)	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)
19,240	69,067	188,594	58,824	-0.0023									
100,664	315,328	1,141,463	512,035	-0.0003									
331,042	1,693,291	4,725,904	2,295,555	-0.0088									
573,661	3,189,341	15,000,048	7,697,670	-0.0279									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FCMB	11 : MKT	21 : 0-6,499	71	152,883	0	152,883	0	152,883	
NSE	NSE	201707	FCMB	11 : MKT	22 : 6,500-34,999	47	815,605	0	815,605	0	815,605	
NSE	NSE	201707	FCMB	11 : MKT	23 : 35,000-126,499	26	1,736,198	0	1,736,198	0	1,736,198	
NSE	NSE	201707	FCMB	11 : MKT	24 : 126,500 & above	27	11,149,495	3,000,000	8,149,495	0	8,149,495	
NSE	NSE	201707	FCMB	12 : MLO	21 : 0-6,499	196	334,753	6,065	327,058	0	325,396	
NSE	NSE	201707	FCMB	12 : MLO	22 : 6,500-34,999	146	2,494,673	23,821	2,427,852	0	2,317,058	
NSE	NSE	201707	FCMB	12 : MLO	23 : 35,000-126,499	136	10,526,612	382,750	9,874,432	0	9,065,303	
NSE	NSE	201707	FCMB	12 : MLO	24 : 126,500 & above	284	186,648,933	14,151,913	155,865,758	0	131,922,343	5,
NSE	NSE	201707	FCMB	13 : ITQ	21 : 0-6,499	31	72,844	5,000	67,844	0	6,088	
NSE	NSE	201707	FCMB	13 : ITQ	22 : 6,500-34,999	45	723,166	153,838	475,768	0	38,000	
NSE	NSE	201707	FCMB	13 : ITQ	23 : 35,000-126,499	54	4,153,458	366,993	3,249,356	0	-	
NSE	NSE	201707	FCMB	13 : ITQ	24 : 126,500 & above	61	25,473,476	9,005,591	12,299,484	0	150,000	
NSE	NSE	201707	FCMB	14 : ATQ	21 : 0-6,499	64	153,359	50,688	95,690	0	100	
NSE	NSE	201707	FCMB	14 : ATQ	22 : 6,500-34,999	76	1,372,193	366,604	854,611	0	6,000	
NSE	NSE	201707	FCMB	14 : ATQ	23 : 35,000-126,499	139	11,089,470	2,926,147	4,795,136	0	-	
NSE	NSE	201707	FCMB	14 : ATQ	24 : 126,500 & above	202	121,121,976	27,699,838	44,016,476	0	1,839,840	2,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0237	0.019792		0	0.0000	0.0	147,865	0.0	5,018	0.0113	0.0
-	-	-	-	0.0197	0.024629		0	0.0000	0.0	743,605	0.0	72,000	0.0089	0.0
-	-	-	-	0.0185	0.020325		0	0.0000	0.0	1,699,698	0.0	36,500	0.0079	0.0
-	-	-	-	0.0107	0.026028		0	0.0000	0.0	4,314,385	0.0	3,835,110	0.0094	0.0
-	1,609	53	-	0.0127	0.015770		0	0.0000	0.0	319,299	1.4	7,759	0.0095	0.0
-	60,620	44,174	-	0.0076	0.013855		0	0.0000	0.0	2,417,852	25.2	10,000	0.0100	0.0
100,000	245,234	463,895	-	0.0010	0.015848		0	0.0000	0.0	9,369,398	37.6	505,034	0.0171	13.3
416,844	7,959,021	6,952,230	2,897,176	0.0140	0.021717		0	0.0000	0.0	124,306,142	139.1	31,559,616	0.0110	24.4
9,837	10,827	28,002	5,490	-0.0067										
-	162,366	125,856	81,832	-0.0061										
62,300	707,246	1,217,731	845,845	-0.0103										
562,266	2,926,112	4,170,244	2,439,144	-0.0051										
1,000	18,320	33,228	12,249	-0.0010										
30,730	79,003	335,910	267,968	-0.0036										
503,000	358,253	1,879,249	783,634	-0.0094										
001,944	8,073,788	20,088,447	5,320,968	-0.0141										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FCMB	15 : NTQ	21 : 0-6,499	61	177,075	67,972	40,785	0	-	
NSE	NSE	201707	FCMB	15 : NTQ	22 : 6,500-34,999	117	2,074,997	560,668	440,952	0	-	
NSE	NSE	201707	FCMB	15 : NTQ	23 : 35,000-126,499	235	18,983,795	6,253,344	3,905,464	0	175,953	
NSE	NSE	201707	FCMB	15 : NTQ	24 : 126,500 & above	464	244,477,420	68,055,756	31,046,526	0	826,953	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	1,378	7,648	7,859	-0.0052									
-	3,200	126,720	108,411	-0.0133									
10,000	50,000	1,055,044	540,422	-0.0204									
873,047	1,000,000	7,370,046	8,034,867	-0.0191									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FIDELITYBK	11 : MKT	21 : 0-6,499	60	158,714	0	158,714	0	158,714	
NSE	NSE	201707	FIDELITYBK	11 : MKT	22 : 6,500-34,999	52	976,753	0	976,753	0	976,753	
NSE	NSE	201707	FIDELITYBK	11 : MKT	23 : 35,000-126,499	30	2,202,670	100,000	2,102,670	0	2,102,670	
NSE	NSE	201707	FIDELITYBK	11 : MKT	24 : 126,500 & above	20	9,919,517	1,000,000	8,919,517	0	8,919,517	
NSE	NSE	201707	FIDELITYBK	12 : MLO	21 : 0-6,499	168	425,908	0	424,708	0	418,165	
NSE	NSE	201707	FIDELITYBK	12 : MLO	22 : 6,500-34,999	201	3,411,132	29,945	3,371,687	0	3,161,783	
NSE	NSE	201707	FIDELITYBK	12 : MLO	23 : 35,000-126,499	210	15,741,947	395,153	14,785,382	0	13,492,779	
NSE	NSE	201707	FIDELITYBK	12 : MLO	24 : 126,500 & above	308	221,795,311	11,241,631	187,482,653	0	166,289,441	5,
NSE	NSE	201707	FIDELITYBK	13 : ITQ	21 : 0-6,499	22	73,900	12,750	57,150	0	5,100	
NSE	NSE	201707	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	40	787,629	131,296	616,133	0	25,000	
NSE	NSE	201707	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	64	4,847,125	795,988	3,680,435	0	146,341	
NSE	NSE	201707	FIDELITYBK	13 : ITQ	24 : 126,500 & above	69	33,587,434	8,299,843	22,274,902	0	770,467	3,
NSE	NSE	201707	FIDELITYBK	14 : ATQ	21 : 0-6,499	58	164,728	28,403	120,325	0	3,500	
NSE	NSE	201707	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	85	1,515,292	469,361	900,654	0	39,000	
NSE	NSE	201707	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	165	12,223,707	4,490,261	5,550,196	0	-	
NSE	NSE	201707	FIDELITYBK	14 : ATQ	24 : 126,500 & above	178	89,639,987	26,120,488	32,544,868	0	1,200,000	1,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0148	0.017912		0	0.0000	0.0	158,714	0.0	0	0.0000	0.0
-	-	-	-	0.0214	0.017161		0	0.0000	0.0	931,753	0.0	45,000	0.0119	0.0
-	-	-	-	0.0134	0.016442	100,000	0.0200	0.0	0.0	2,002,670	0.0	0	0.0000	0.0
-	-	-	-	0.0245	0.034770		0	0.0000	0.0	3,569,517	0.0	5,350,000	0.0133	0.0
-	4,763	1,780	-	0.0135	0.013525	1,000	0.0200	0.0	0.0	423,158	5.0	550	0.0200	0.0
7,874	120,243	71,687	10,100	0.0110	0.015100	10,000	0.0100	0.0	0.0	3,335,056	24.4	26,631	0.0111	0.0
125,260	532,212	499,361	116,840	0.0064	0.014396		0	0.0000	0.0	14,288,382	56.2	497,000	0.0156	0.0
125,458	6,105,922	6,590,401	2,018,447	0.0116	0.022582		0	0.0000	0.0	141,787,166	139.3	45,695,487	0.0121	15.4
-	12,550	24,000	15,500	-0.0083										
91,000	176,700	235,555	47,300	-0.0160										
656,631	750,365	1,362,898	385,710	-0.0064										
548,663	5,116,803	9,153,542	1,524,978	-0.0091										
500	11,404	64,054	25,404	-0.0120										
75,000	100,703	352,295	199,269	-0.0038										
389,113	919,559	2,470,982	990,562	-0.0077										
078,019	6,923,068	14,946,362	3,602,008	-0.0174										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FIDELITYBK	15 : NTQ	21 : 0-6,499	45	116,249	19,660	39,500	0	-	
NSE	NSE	201707	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	142	2,959,676	994,534	438,512	0	55,000	
NSE	NSE	201707	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	283	22,066,293	8,791,891	3,933,740	0	370,000	
NSE	NSE	201707	FIDELITYBK	15 : NTQ	24 : 126,500 & above	439	287,481,287	82,755,656	42,569,412	0	700,000	10,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	16,550	5,000	-0.0251									
25,000	27,012	30,000	108,100	-0.0229									
43,700	179,500	1,062,096	827,228	-0.0241									
978,807	2,246,306	6,160,864	7,862,539	-0.0287									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FIDSON	11 : MKT	21 : 0-6,499	13	32,996	0	32,996	0	32,996	
NSE	NSE	201707	FIDSON	11 : MKT	22 : 6,500-34,999	12	204,600	0	204,600	0	204,600	
NSE	NSE	201707	FIDSON	11 : MKT	23 : 35,000-126,499	8	520,820	40,000	480,820	0	480,820	
NSE	NSE	201707	FIDSON	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0	200,000	
NSE	NSE	201707	FIDSON	12 : MLO	21 : 0-6,499	54	129,947	4,716	125,231	0	108,585	
NSE	NSE	201707	FIDSON	12 : MLO	22 : 6,500-34,999	62	1,156,388	95,649	1,000,839	0	886,946	
NSE	NSE	201707	FIDSON	12 : MLO	23 : 35,000-126,499	36	2,328,956	193,082	2,096,011	0	1,869,675	
NSE	NSE	201707	FIDSON	12 : MLO	24 : 126,500 & above	27	28,351,510	641,779	26,283,594	0	25,661,937	
NSE	NSE	201707	FIDSON	13 : ITQ	21 : 0-6,499	46	114,130	29,450	66,125	0	500	
NSE	NSE	201707	FIDSON	13 : ITQ	22 : 6,500-34,999	57	1,121,549	360,333	422,085	0	-	
NSE	NSE	201707	FIDSON	13 : ITQ	23 : 35,000-126,499	25	1,645,962	389,553	921,674	0	-	
NSE	NSE	201707	FIDSON	13 : ITQ	24 : 126,500 & above	19	7,289,494	3,359,494	1,560,000	0	-	
NSE	NSE	201707	FIDSON	14 : ATQ	21 : 0-6,499	22	52,159	9,100	35,148	0	-	
NSE	NSE	201707	FIDSON	14 : ATQ	22 : 6,500-34,999	37	650,524	374,544	182,543	0	-	
NSE	NSE	201707	FIDSON	14 : ATQ	23 : 35,000-126,499	33	2,347,667	362,017	958,325	0	50,000	
NSE	NSE	201707	FIDSON	14 : ATQ	24 : 126,500 & above	7	1,782,286	250,700	349,300	0	50,000	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.1756	0.121686		0	0.0000	0.0	31,096	0.0	1,900	0.0963	0.0
-	-	-	-	0.1234	0.098115		0	0.0000	0.0	194,300	0.0	10,300	0.0052	0.0
-	-	-	-	0.1054	0.162620		0	0.0000	0.0	230,820	0.0	250,000	0.0455	0.0
-	-	-	-	-0.1550	0.125000		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
6,550	-	8,996	100	0.0769	0.091062		0	0.0000	0.0	120,231	114.1	5,000	0.0060	0.0
16,300	1,300	36,293	60,000	0.0680	0.069611		0	0.0000	0.0	890,286	176.1	110,553	0.0101	96.4
40,873	2,000	138,250	-	0.0818	0.101174		0	0.0000	0.0	1,798,078	199.9	297,933	0.0346	3.4
-	77,853	494,404	-	0.0546	0.062331		0	0.0000	0.0	15,876,551	0.4	10,407,043	0.0277	72.1
2,000	10,400	17,530	12,484	-0.0976										
14,000	38,000	98,655	120,015	-0.0516										
-	80,137	734,949	-	-0.0266										
22,000	10,000	1,178,000	350,000	-0.0190										
2,000	4,935	3,500	10,380	-0.1221										
9,943	1,000	74,500	30,000	-0.0518										
-	80,000	246,456	70	-0.1150										
99,300	-	200,000	-	-0.1228										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FIDSON	15 : NTQ	21 : 0-6,499	24	49,517	16,966	8,036	0	-	
NSE	NSE	201707	FIDSON	15 : NTQ	22 : 6,500-34,999	30	695,225	331,175	88,270	0	-	
NSE	NSE	201707	FIDSON	15 : NTQ	23 : 35,000-126,499	32	2,194,553	1,041,377	204,627	0	-	
NSE	NSE	201707	FIDSON	15 : NTQ	24 : 126,500 & above	20	14,286,635	3,061,552	6,070,804	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	2,124	-	-0.2362									
-	-	27,370	30,900	-0.1500									
-	-	-	54,627	-0.2263									
-	2,638,783	2,304,389	20,506	-0.1465									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FIRSTALUM	11 : MKT	21 : 0-6,499	4	1,300	0	1,300	0	1,300	1,300
NSE	NSE	201707	FIRSTALUM	11 : MKT	22 : 6,500-34,999	2	16,000	0	16,000	0	16,000	16,000
NSE	NSE	201707	FIRSTALUM	11 : MKT	23 : 35,000-126,499	2	149,400	0	149,400	0	149,400	149,400
NSE	NSE	201707	FIRSTALUM	12 : MLO	21 : 0-6,499	13	35,971	0	35,971	0	35,971	35,971
NSE	NSE	201707	FIRSTALUM	12 : MLO	22 : 6,500-34,999	12	296,454	0	296,454	0	296,454	296,454
NSE	NSE	201707	FIRSTALUM	12 : MLO	23 : 35,000-126,499	18	1,122,600	0	1,001,462	0	926,462	926,462
NSE	NSE	201707	FIRSTALUM	12 : MLO	24 : 126,500 & above	4	1,141,764	0	1,141,764	0	600,414	600,414
NSE	NSE	201707	FIRSTALUM	13 : ITQ	22 : 6,500-34,999	5	96,000	60,000	16,000	0	16,000	16,000
NSE	NSE	201707	FIRSTALUM	13 : ITQ	23 : 35,000-126,499	11	828,360	224,680	311,030	0	74,000	74,000
NSE	NSE	201707	FIRSTALUM	13 : ITQ	24 : 126,500 & above	1	500,000	0	0	0	-	-
NSE	NSE	201707	FIRSTALUM	14 : ATQ	21 : 0-6,499	5	10,350	350	8,000	0	-	-
NSE	NSE	201707	FIRSTALUM	14 : ATQ	22 : 6,500-34,999	4	65,445	0	16,000	0	-	-
NSE	NSE	201707	FIRSTALUM	14 : ATQ	23 : 35,000-126,499	21	1,728,014	259,400	523,034	0	-	-
NSE	NSE	201707	FIRSTALUM	15 : NTQ	23 : 35,000-126,499	2	110,000	50,000	0	0	-	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0077	0.007692	0	0.0000	0.0	1,300	0.0	0	0.0000	0.0
-	-	-	-	0.0350	0.015000	0	0.0000	0.0	16,000	0.0	0	0.0000	0.0
-	-	-	-	0.0267	0.020000	0	0.0000	0.0	149,400	0.0	0	0.0000	0.0
-	-	-	-	0.0240	0.021406	0	0.0000	0.0	35,971	0.0	0	0.0000	0.0
-	-	-	-	0.0270	0.031047	0	0.0000	0.0	296,454	0.0	0	0.0000	0.0
-	50,000	25,000	-	0.0212	0.028820	0	0.0000	0.0	1,001,462	14.4	0	0.0000	0.0
-	248,764	292,586	-	0.0056	0.041973	0	0.0000	0.0	540,764	97.8	601,000	0.0299	630.3
-	-	-	-	0.0000									
-	90,000	105,680	-	-0.0056									
-	-	-	-	0.0000									
-	5,000	1,000	-	-0.0450									
-	8,000	8,000	-	-0.0350									
-	-	67,934	88,238	-0.0411									
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FLOURMILL	11 : MKT	21 : 0-6,499	111	124,994	0	124,994	0	124,994	124,994
NSE	NSE	201707	FLOURMILL	11 : MKT	22 : 6,500-34,999	31	514,292	0	514,292	0	514,292	514,292
NSE	NSE	201707	FLOURMILL	11 : MKT	23 : 35,000-126,499	7	400,525	42,500	358,025	0	358,025	358,025
NSE	NSE	201707	FLOURMILL	11 : MKT	24 : 126,500 & above	3	747,917	0	747,917	0	747,917	747,917
NSE	NSE	201707	FLOURMILL	12 : MLO	21 : 0-6,499	463	647,396	18,354	606,175	0	606,175	559,404
NSE	NSE	201707	FLOURMILL	12 : MLO	22 : 6,500-34,999	169	2,985,609	124,463	2,688,848	0	2,688,848	2,287,946
NSE	NSE	201707	FLOURMILL	12 : MLO	23 : 35,000-126,499	127	8,270,178	764,813	6,406,694	0	6,406,694	5,453,444
NSE	NSE	201707	FLOURMILL	12 : MLO	24 : 126,500 & above	39	16,986,181	846,094	14,135,653	0	14,135,653	11,168,396
NSE	NSE	201707	FLOURMILL	13 : ITQ	21 : 0-6,499	329	761,188	313,808	307,574	0	307,574	7,302
NSE	NSE	201707	FLOURMILL	13 : ITQ	22 : 6,500-34,999	239	3,841,977	1,844,138	1,248,993	0	1,248,993	24,981
NSE	NSE	201707	FLOURMILL	13 : ITQ	23 : 35,000-126,499	50	2,819,361	1,114,800	1,320,003	0	1,320,003	47,720
NSE	NSE	201707	FLOURMILL	13 : ITQ	24 : 126,500 & above	6	1,144,714	742,714	402,000	0	402,000	137,000
NSE	NSE	201707	FLOURMILL	14 : ATQ	21 : 0-6,499	165	305,446	131,697	138,556	0	138,556	9,365
NSE	NSE	201707	FLOURMILL	14 : ATQ	22 : 6,500-34,999	116	2,017,047	689,170	1,017,770	0	1,017,770	188,535
NSE	NSE	201707	FLOURMILL	14 : ATQ	23 : 35,000-126,499	43	2,483,379	751,236	1,352,586	0	1,352,586	169,367
NSE	NSE	201707	FLOURMILL	14 : ATQ	24 : 126,500 & above	8	1,300,000	0	1,100,000	0	1,100,000	750,000

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.6575	0.640760		0	0.0000	0.0	109,139	0.0	15,855	0.0790	0.0
-	-	-	-	0.6015	0.711946	11,669	0.0696	0.0	324,899	0.0	177,724	0.0650	0.0	
-	-	-	-	0.8059	1.100300		0	0.0000	0.0	44,556	0.0	313,469	0.1896	0.0
-	-	-	-	0.8804	0.950907		0	0.0000	0.0	0	0.0	747,917	0.0665	0.0
16,771	9,894	17,564	1,754	0.3895	0.451802		0	0.0000	0.0	566,057	44.9	40,118	0.1021	4.8
142,918	192,147	55,837	10,000	0.3003	0.479072		0	0.0000	0.0	2,326,902	47.7	361,946	0.1717	12.9
302,832	27,047	511,209	90,562	0.2808	0.510013		0	0.0000	0.0	4,653,550	213.4	1,753,144	0.0757	0.8
672,046	1,777,630	125,279	139,983	0.3756	0.725482		0	0.0000	0.0	8,558,715	44.8	5,576,938	0.4242	602.0
28,171	45,424	134,414	51,285	-0.4236										
156,483	246,596	439,290	198,269	-0.3862										
198,990	165,072	645,996	6,949	-0.1681										
60,000	200,000	5,000	-	-0.3272										
7,380	29,569	41,839	12,788	-0.4573										
62,177	227,735	196,333	92,000	-0.3005										
71,823	347,583	441,670	160,663	-0.4179										
44,599	100,830	204,571	-	-0.2605										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FLOURMILL	15 : NTQ	21 : 0-6,499	103	256,347	128,935	62,900	0	-	
NSE	NSE	201707	FLOURMILL	15 : NTQ	22 : 6,500-34,999	81	1,366,937	740,091	276,347	0	-	
NSE	NSE	201707	FLOURMILL	15 : NTQ	23 : 35,000-126,499	36	2,143,358	631,266	860,545	0	66,034	
NSE	NSE	201707	FLOURMILL	15 : NTQ	24 : 126,500 & above	6	1,692,714	592,714	650,000	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 and Marketable Limit Orders execution information

Order Type	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)	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)
	754	3,519	28,200	9,208	-0.4277								
	29,718	34,579	91,378	55,672	-0.6598								
	47,286	-	240,123	197,083	-0.3569								
	-	-	205,248	-	-0.4706								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FO	11 : MKT	21 : 0-6,499	185	163,107	0	163,107	0	163,107	
NSE	NSE	201707	FO	11 : MKT	22 : 6,500-34,999	36	448,479	31,490	416,989	0	416,989	
NSE	NSE	201707	FO	11 : MKT	23 : 35,000-126,499	5	304,000	0	304,000	0	304,000	
NSE	NSE	201707	FO	12 : MLO	21 : 0-6,499	744	1,304,049	54,339	1,218,773	0	1,066,190	
NSE	NSE	201707	FO	12 : MLO	22 : 6,500-34,999	305	4,659,937	354,609	4,027,482	0	3,096,197	
NSE	NSE	201707	FO	12 : MLO	23 : 35,000-126,499	75	4,591,765	638,951	3,809,065	0	2,818,763	
NSE	NSE	201707	FO	12 : MLO	24 : 126,500 & above	3	571,500	0	571,500	0	571,500	
NSE	NSE	201707	FO	13 : ITQ	21 : 0-6,499	580	1,420,735	658,337	593,518	0	38,710	
NSE	NSE	201707	FO	13 : ITQ	22 : 6,500-34,999	294	4,088,530	2,195,711	1,368,148	0	124,265	
NSE	NSE	201707	FO	13 : ITQ	23 : 35,000-126,499	31	1,830,776	1,549,757	243,619	0	10,000	
NSE	NSE	201707	FO	14 : ATQ	21 : 0-6,499	237	497,440	209,714	212,117	0	6,842	
NSE	NSE	201707	FO	14 : ATQ	22 : 6,500-34,999	106	1,457,381	774,474	473,476	0	34,813	
NSE	NSE	201707	FO	14 : ATQ	23 : 35,000-126,499	7	330,470	182,352	58,000	0	-	
NSE	NSE	201707	FO	14 : ATQ	24 : 126,500 & above	1	180,000	0	180,000	0	-	
NSE	NSE	201707	FO	15 : NTQ	21 : 0-6,499	290	587,009	290,262	168,545	0	23,315	
NSE	NSE	201707	FO	15 : NTQ	22 : 6,500-34,999	150	2,050,972	1,137,519	594,124	0	64,160	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Type	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)	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)
-	-	-	-	1.2097	1.310043	7,519	0.0367	0.0	110,142	0.0	45,446	0.4102	0.0
-	-	-	-	1.3943	1.510873	23,600	0.0855	0.0	132,115	0.0	261,274	0.3875	0.0
-	-	-	-	1.2428	1.212842	0	0.0000	0.0	0	0.0	304,000	0.2844	0.0
31,140	43,119	40,662	19,283	0.5133	0.766447	0	0.0000	0.0	1,062,060	100.2	156,713	0.1344	647.5
208,866	208,395	242,131	146,601	0.3599	0.825488	12,000	0.1000	0.0	2,827,317	356.8	1,188,165	0.2323	387.5
250,528	191,148	25,944	206,299	0.3511	0.981462	0	0.0000	0.0	1,277,259	494.3	2,531,806	0.2176	898.3
-	-	-	-	0.3022	0.606670	0	0.0000	0.0	406,500	0.0	165,000	0.4293	0.0
122,593	177,106	175,420	41,740	-0.5533									
158,167	381,252	509,463	97,960	-0.7272									
19,936	62,710	110,973	40,000	-0.6651									
22,791	31,832	94,494	11,287	-0.6293									
76,255	81,085	181,970	17,131	-0.2667									
20,000	-	38,000	-	-0.9630									
180,000	-	-	-	-0.4700									
13,347	28,236	56,584	13,460	-0.5624									
40,957	139,462	195,388	52,000	-0.5118									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FO	15 : NTQ	23 : 35,000-126,499	22	1,177,601	490,963	466,532	0	124,670	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
Executed	49,142	50,000	142,720	50,000	-0.6822								

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FORTISMFB	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201707	FORTISMFB	12 : MLO	21 : 0-6,499	1	500	0	500	0	500	500

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	500	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 Quality Detail: July 2017

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	FTNCOCOA	11 : MKT	21 : 0-6,499	1	5,000	0	5,000	0	5,000	5,000
NSE	NSE	201707	FTNCOCOA	12 : MLO	21 : 0-6,499	6	5,500	0	5,500	0	5,500	5,500

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	5,500	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GLAXOSMITH	11 : MKT	21 : 0-6,499	22	28,525	5,700	22,825	0	22,825	
NSE	NSE	201707	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	7	92,118	0	92,118	0	92,118	
NSE	NSE	201707	GLAXOSMITH	12 : MLO	21 : 0-6,499	82	156,093	820	155,273	0	140,500	
NSE	NSE	201707	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	18	293,883	21,414	254,388	0	221,752	
NSE	NSE	201707	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	8	460,000	0	460,000	0	460,000	
NSE	NSE	201707	GLAXOSMITH	12 : MLO	24 : 126,500 & above	3	1,605,411	0	1,605,411	0	1,589,076	
NSE	NSE	201707	GLAXOSMITH	13 : ITQ	21 : 0-6,499	100	218,444	135,736	40,150	0	-	
NSE	NSE	201707	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	43	622,062	406,699	42,679	0	-	
NSE	NSE	201707	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	4	224,372	0	63,100	0	-	
NSE	NSE	201707	GLAXOSMITH	13 : ITQ	24 : 126,500 & above	2	495,224	0	1,296	0	983	
NSE	NSE	201707	GLAXOSMITH	14 : ATQ	21 : 0-6,499	40	91,556	29,655	19,672	0	-	
NSE	NSE	201707	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	14	192,537	95,218	9,750	0	-	
NSE	NSE	201707	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	7	378,489	148,489	14,185	0	-	
NSE	NSE	201707	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	2	418,302	0	144,000	0	144,000	
NSE	NSE	201707	GLAXOSMITH	15 : NTQ	21 : 0-6,499	11	37,722	5,000	5,440	0	-	
NSE	NSE	201707	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	7	89,130	40,000	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	1.1798	1.000836		0	0.0000	0.0	22,825	0.0	0	0.0000	0.0
-	-	-	-	0.7816	0.893901		0	0.0000	0.0	64,435	0.0	27,683	0.4177	0.0
1,574	1,757	1,236	-	0.5122	0.709976		0	0.0000	0.0	142,942	393.5	12,331	0.0623	27.4
26,911	876	2,500	644	0.4351	0.701032		0	0.0000	0.0	216,912	76.0	37,476	0.0099	2.4
-	-	-	-	0.5219	0.697998		0	0.0000	0.0	350,000	0.0	110,000	0.2072	0.0
16,335	-	-	-	0.6755	0.950335		0	0.0000	0.0	144,004	0.0	1,461,407	0.0678	0.3
5,000	2,845	16,707	3,029	-0.5935										
-	2,000	25,160	9,986	-0.4129										
-	50,000	13,000	-	0.6337										
-	-	-	-	-0.6079										
110	5,000	11,220	-	-1.1581										
-	-	1,217	-	-1.3041										
-	-	-	-	-0.7735										
-	-	-	-	0.3000										
-	-	-	-	-0.3496										
-	-	-	-	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 Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	1	80,000	0	0	0	0	-
NSE	NSE	201707	GLAXOSMITH	15 : NTQ	24 : 126,500 & above	4	2,839,157	1,256,682	1,243,627	0	1,243,627	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	0.0000								
-	-	-	-	-	-0.9600								

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GNI	11 : MKT	21 : 0-6,499	3	800	0	800	0	800	800

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	800	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GOLDBREW	11 : MKT	22 : 6,500-34,999	1	21,206	0	21,206	0	21,206	
NSE	NSE	201707	GOLDBREW	12 : MLO	21 : 0-6,499	2	1,200	0	200	0	200	
NSE	NSE	201707	GOLDBREW	12 : MLO	22 : 6,500-34,999	4	73,484	10,000	63,484	0	63,484	
NSE	NSE	201707	GOLDBREW	12 : MLO	23 : 35,000-126,499	6	291,594	83,484	176,240	0	156,278	
NSE	NSE	201707	GOLDBREW	12 : MLO	24 : 126,500 & above	1	240,000	0	0	0	-	
NSE	NSE	201707	GOLDBREW	13 : ITQ	23 : 35,000-126,499	2	90,000	0	0	0	-	
NSE	NSE	201707	GOLDBREW	14 : ATQ	23 : 35,000-126,499	2	150,000	0	0	0	-	
NSE	NSE	201707	GOLDBREW	15 : NTQ	23 : 35,000-126,499	1	100,000	0	0	0	-	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	21,206	0.0	0	0.0000	0.0
-	-	-	-	0.0700	0.070000	0	0.0000	0.0	200	0.0	0	0.0000	0.0
-	-	-	-	0.0533	0.053263	0	0.0000	0.0	63,484	0.0	0	0.0000	0.0
-	-	-	19,962	0.0201	0.025546	0	0.0000	0.0	176,240	344.8	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0000									
-	-	-	-	0.0000									
-	-	-	-	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 Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GUARANTY	11 : MKT	21 : 0-6,499	250	370,215	0	370,215	0	370,215	
NSE	NSE	201707	GUARANTY	11 : MKT	22 : 6,500-34,999	90	1,453,162	0	1,453,162	0	1,453,162	
NSE	NSE	201707	GUARANTY	11 : MKT	23 : 35,000-126,499	28	1,902,323	0	1,902,323	0	1,902,323	
NSE	NSE	201707	GUARANTY	11 : MKT	24 : 126,500 & above	5	1,101,740	0	1,101,740	0	1,101,740	
NSE	NSE	201707	GUARANTY	12 : MLO	21 : 0-6,499	825	1,553,791	50,076	1,492,221	0	1,421,522	
NSE	NSE	201707	GUARANTY	12 : MLO	22 : 6,500-34,999	447	7,723,809	488,629	7,134,670	0	6,752,646	
NSE	NSE	201707	GUARANTY	12 : MLO	23 : 35,000-126,499	354	24,786,214	2,315,738	21,914,923	0	19,968,225	1,
NSE	NSE	201707	GUARANTY	12 : MLO	24 : 126,500 & above	251	161,034,024	11,049,166	141,646,767	0	125,538,897	5,
NSE	NSE	201707	GUARANTY	13 : ITQ	21 : 0-6,499	401	817,144	291,364	495,658	0	37,482	
NSE	NSE	201707	GUARANTY	13 : ITQ	22 : 6,500-34,999	289	5,208,360	1,824,115	2,810,574	0	199,573	
NSE	NSE	201707	GUARANTY	13 : ITQ	23 : 35,000-126,499	242	15,438,977	7,321,928	6,385,285	0	841,414	1,
NSE	NSE	201707	GUARANTY	13 : ITQ	24 : 126,500 & above	85	28,131,291	10,978,428	12,848,828	0	5,653,195	2,
NSE	NSE	201707	GUARANTY	14 : ATQ	21 : 0-6,499	256	534,341	220,379	282,510	0	9,700	
NSE	NSE	201707	GUARANTY	14 : ATQ	22 : 6,500-34,999	165	2,864,758	942,447	1,586,683	0	95,878	
NSE	NSE	201707	GUARANTY	14 : ATQ	23 : 35,000-126,499	201	14,407,149	7,633,364	5,044,848	0	356,387	1,
NSE	NSE	201707	GUARANTY	14 : ATQ	24 : 126,500 & above	95	38,482,112	15,015,132	18,218,670	0	7,353,753	4,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.2405	0.187586	8,503	0.2551	0.0	301,808	0.0	59,904	0.0126	0.0
-	-	-	-	0.2111	0.179602	8,666	0.3900	0.0	1,188,033	0.0	256,463	0.0788	0.0
-	-	-	-	0.2606	0.157825	0	0.0000	0.0	1,363,887	0.0	538,436	0.0266	0.0
-	-	-	-	0.2786	0.433876	0	0.0000	0.0	141,990	0.0	959,750	0.1146	0.0
31,151	21,603	12,090	630	0.1706	0.150854	9,750	0.1456	0.0	1,417,459	25.1	65,012	0.2171	44.7
219,135	50,743	82,146	5,000	0.1423	0.181714	72,985	0.0330	0.0	6,130,476	25.8	931,209	0.1639	34.0
144,509	383,392	227,613	159,592	0.0985	0.157376	45,000	0.0133	0.0	17,903,626	46.4	3,966,297	0.0996	5.7
524,375	949,497	2,140,423	7,164,116	0.2212	0.275895	0	0.0000	0.0	66,085,769	413.6	75,560,998	0.1138	1.5
102,027	156,533	166,016	30,183	-0.0490									
847,954	815,906	702,355	204,894	-0.0520									
964,388	1,616,407	1,583,656	207,330	-0.0790									
786,716	2,300,005	1,494,622	614,290	0.0325									
45,356	68,830	141,060	10,158	-0.0464									
359,342	499,158	474,668	52,760	-0.0713									
908,966	742,876	1,743,781	136,588	-0.0484									
209,580	2,071,915	2,170,879	412,543	-0.1485									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GUARANTY	15 : NTQ	21 : 0-6,499	219	486,711	205,651	155,027	0	15,421	
NSE	NSE	201707	GUARANTY	15 : NTQ	22 : 6,500-34,999	253	4,921,043	2,735,044	1,258,255	0	33,428	
NSE	NSE	201707	GUARANTY	15 : NTQ	23 : 35,000-126,499	325	23,786,217	13,853,416	3,574,262	0	12,000	
NSE	NSE	201707	GUARANTY	15 : NTQ	24 : 126,500 & above	173	88,048,717	34,543,294	39,559,143	0	14,394,783	17,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
Market	6,593	17,971	63,099	22,883	0.0069								
Limit	105,868	155,498	519,032	219,501	-0.0499								
Marketable	182,591	1,011,632	1,260,052	656,739	-0.0220								
Total	924,076	875,130	3,763,853	1,306,301	-0.2842								

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GUINNESS	11 : MKT	21 : 0-6,499	78	74,965	6,000	68,965	0	68,965	
NSE	NSE	201707	GUINNESS	11 : MKT	22 : 6,500-34,999	11	124,295	0	124,295	0	124,295	
NSE	NSE	201707	GUINNESS	11 : MKT	23 : 35,000-126,499	2	95,000	0	95,000	0	95,000	
NSE	NSE	201707	GUINNESS	12 : MLO	21 : 0-6,499	259	392,800	18,723	345,224	0	306,016	
NSE	NSE	201707	GUINNESS	12 : MLO	22 : 6,500-34,999	62	901,499	56,419	780,164	0	685,490	
NSE	NSE	201707	GUINNESS	12 : MLO	23 : 35,000-126,499	14	825,149	86,345	635,485	0	528,029	
NSE	NSE	201707	GUINNESS	12 : MLO	24 : 126,500 & above	4	2,816,801	0	2,816,801	0	2,619,801	
NSE	NSE	201707	GUINNESS	13 : ITQ	21 : 0-6,499	196	382,990	159,813	150,744	0	105	
NSE	NSE	201707	GUINNESS	13 : ITQ	22 : 6,500-34,999	97	1,261,651	532,135	317,634	0	-	
NSE	NSE	201707	GUINNESS	13 : ITQ	23 : 35,000-126,499	6	301,154	196,154	50,810	0	-	
NSE	NSE	201707	GUINNESS	13 : ITQ	24 : 126,500 & above	4	2,588,975	406,225	1,996,425	0	1,986,325	
NSE	NSE	201707	GUINNESS	14 : ATQ	21 : 0-6,499	88	158,196	63,930	63,492	0	4,500	
NSE	NSE	201707	GUINNESS	14 : ATQ	22 : 6,500-34,999	39	681,531	192,324	133,318	0	-	
NSE	NSE	201707	GUINNESS	14 : ATQ	23 : 35,000-126,499	11	619,461	147,503	91,002	0	-	
NSE	NSE	201707	GUINNESS	14 : ATQ	24 : 126,500 & above	3	678,363	676,763	1,600	0	-	
NSE	NSE	201707	GUINNESS	15 : NTQ	21 : 0-6,499	41	90,555	46,718	17,096	0	3,304	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	2.4591	2.459662		0	0.0000	0.0	50,754	0.0	18,211	0.5260	0.0
-	-	-	-	1.7399	1.573791		0	0.0000	0.0	91,285	0.0	33,010	0.6047	0.0
-	-	-	-	3.2356	3.225200		0	0.0000	0.0	45,500	0.0	49,500	0.0100	0.0
2,124	2,094	21,918	5,643	1.1132	1.347777		1,357	0.5000	0.0	285,930	65.4	57,937	0.3429	958.7
6,419	15	43,325	32,508	1.0828	1.265148		0	0.0000	0.0	541,462	222.0	238,702	0.3431	267.8
7,886	-	52,889	46,681	0.4433	1.093142		0	0.0000	0.0	395,637	457.1	239,848	0.1524	0.2
-	-	500	196,500	0.4472	0.494326		0	0.0000	0.0	2,474,606	240.5	342,195	0.0100	0.0
20,679	27,511	48,355	26,805	-1.4091										
18,875	66,562	132,317	59,494	-0.4378										
-	810	50,000	-	0.3247										
-	100	10,000	-	1.9949										
2,500	14,758	19,098	2,120	-1.3075										
20,000	10,000	56,079	18,827	-1.0006										
-	40,000	-	3,102	0.1287										
-	-	-	400	-2.5613										
-	9,000	4,792	-	-1.3249										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	GUINNESS	15 : NTQ	22 : 6,500-34,999	16	238,994	130,880	13,385	0	-	
NSE	NSE	201707	GUINNESS	15 : NTQ	23 : 35,000-126,499	1	100,000	70,000	0	0	-	
NSE	NSE	201707	GUINNESS	15 : NTQ	24 : 126,500 & above	2	342,196	0	342,196	0	342,155	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	265	11,500	-	-2.6319									
-	-	-	-	0.0000									
-	41	-	-	-3.5100									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	HMARKINS	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201707	HMARKINS	12 : MLO	21 : 0-6,499	4	4,050	0	4,050	0	4,050	4,050

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	4,050	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	HONYFLOUR	11 : MKT	21 : 0-6,499	46	100,917	0	100,917	0	100,917	
NSE	NSE	201707	HONYFLOUR	11 : MKT	22 : 6,500-34,999	16	214,503	31,450	183,053	0	183,053	
NSE	NSE	201707	HONYFLOUR	11 : MKT	23 : 35,000-126,499	13	803,564	98,500	705,064	0	705,064	
NSE	NSE	201707	HONYFLOUR	11 : MKT	24 : 126,500 & above	4	854,273	0	854,273	0	854,273	
NSE	NSE	201707	HONYFLOUR	12 : MLO	21 : 0-6,499	127	257,040	17,300	206,603	0	190,018	
NSE	NSE	201707	HONYFLOUR	12 : MLO	22 : 6,500-34,999	136	2,543,469	145,199	2,027,909	0	1,801,715	
NSE	NSE	201707	HONYFLOUR	12 : MLO	23 : 35,000-126,499	147	10,396,590	717,593	8,276,718	0	6,185,607	
NSE	NSE	201707	HONYFLOUR	12 : MLO	24 : 126,500 & above	112	41,535,034	5,542,332	25,656,603	0	17,797,309	1,
NSE	NSE	201707	HONYFLOUR	13 : ITQ	21 : 0-6,499	36	81,026	24,903	52,224	0	10	
NSE	NSE	201707	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	31	646,239	211,430	352,209	0	-	
NSE	NSE	201707	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	54	3,923,154	1,809,527	1,384,925	0	82,070	
NSE	NSE	201707	HONYFLOUR	13 : ITQ	24 : 126,500 & above	36	10,207,047	4,395,617	2,861,003	0	50,000	
NSE	NSE	201707	HONYFLOUR	14 : ATQ	21 : 0-6,499	28	66,266	21,280	21,970	0	900	
NSE	NSE	201707	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	50	926,030	413,415	317,176	0	4,000	
NSE	NSE	201707	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	60	4,135,080	1,760,104	1,583,864	0	62,171	
NSE	NSE	201707	HONYFLOUR	14 : ATQ	24 : 126,500 & above	29	11,023,164	4,744,114	1,938,523	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0426	0.034217	0	0.0000	0.0	95,917	0.0	5,000	0.0120	0.0
-	-	-	-	0.0231	0.030789	0	0.0000	0.0	175,053	0.0	8,000	0.0394	0.0
-	-	-	-	0.0482	0.055327	0	0.0000	0.0	407,117	0.0	297,947	0.0132	0.0
-	-	-	-	0.0547	0.067609	0	0.0000	0.0	474,000	0.0	380,273	0.0120	0.0
-	-	13,395	2,000	0.0250	0.033069	0	0.0000	0.0	206,603	109.2	0	0.0000	0.0
7,500	101,542	59,500	678	0.0262	0.034090	0	0.0000	0.0	1,982,909	171.4	45,000	0.0579	153.9
103,500	461,786	946,026	244,054	0.0285	0.044788	0	0.0000	0.0	7,472,359	408.8	804,359	0.0545	132.2
261,776	1,186,574	4,069,223	437,630	0.0073	0.049502	0	0.0000	0.0	16,329,077	518.7	9,327,526	0.0354	117.3
8,645	12,480	14,005	600	-0.0315									
43,379	31,615	132,420	31,900	-0.0385									
46,480	220,560	565,075	213,130	-0.0059									
-	154,770	438,854	1,163,976	0.0250									
5,000	2,300	6,270	2,000	-0.0908									
4,200	94,953	162,023	-	-0.0801									
194,276	312,910	648,261	318,246	-0.0524									
-	681,750	491,477	56,523	-0.0486									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	HONYFLOUR	15 : NTQ	21 : 0-6,499	40	116,640	23,337	30,295	0	1,500	
NSE	NSE	201707	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	97	1,983,416	729,844	409,392	0	10,000	
NSE	NSE	201707	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	140	11,060,031	4,217,583	1,608,954	0	96,377	
NSE	NSE	201707	HONYFLOUR	15 : NTQ	24 : 126,500 & above	75	22,611,154	8,672,295	5,099,359	0	150,000	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	9,300	-	-0.0420									
4,500	15,450	144,792	117,900	-0.0392									
-	103,000	861,930	214,084	-0.0360									
-	700,000	680,769	1,096,000	-0.0328									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	INFINITY	12 : MLO	21 : 0-6,499	2	700	0	700	0	700	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	700	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	INTBREW	11 : MKT	21 : 0-6,499	17	14,325	1,000	13,325	0	13,325	
NSE	NSE	201707	INTBREW	11 : MKT	22 : 6,500-34,999	4	63,000	0	63,000	0	63,000	
NSE	NSE	201707	INTBREW	12 : MLO	21 : 0-6,499	132	174,945	8,246	153,071	0	141,573	
NSE	NSE	201707	INTBREW	12 : MLO	22 : 6,500-34,999	42	546,094	30,914	437,830	0	384,597	
NSE	NSE	201707	INTBREW	12 : MLO	23 : 35,000-126,499	6	399,492	0	300,801	0	149,495	
NSE	NSE	201707	INTBREW	12 : MLO	24 : 126,500 & above	14	6,543,040	156,146	5,959,615	0	5,454,271	
NSE	NSE	201707	INTBREW	13 : ITQ	21 : 0-6,499	48	109,923	25,203	54,856	0	4,135	
NSE	NSE	201707	INTBREW	13 : ITQ	22 : 6,500-34,999	17	220,772	33,000	115,380	0	-	
NSE	NSE	201707	INTBREW	13 : ITQ	23 : 35,000-126,499	7	546,117	149,117	105	0	-	
NSE	NSE	201707	INTBREW	13 : ITQ	24 : 126,500 & above	4	949,380	250,000	300,000	0	-	
NSE	NSE	201707	INTBREW	14 : ATQ	21 : 0-6,499	65	49,105	14,655	6,474	0	-	
NSE	NSE	201707	INTBREW	14 : ATQ	22 : 6,500-34,999	19	283,917	58,335	24,450	0	19,000	
NSE	NSE	201707	INTBREW	14 : ATQ	23 : 35,000-126,499	2	86,069	0	82,250	0	-	
NSE	NSE	201707	INTBREW	14 : ATQ	24 : 126,500 & above	3	447,389	147,389	0	0	-	
NSE	NSE	201707	INTBREW	15 : NTQ	21 : 0-6,499	3	5,850	5,000	0	0	-	
NSE	NSE	201707	INTBREW	15 : NTQ	22 : 6,500-34,999	1	18,585	0	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.9470	0.903091		0	0.0000	0.0	13,325	0.0	0	0.0000	0.0
-	-	-	-	1.4344	1.510634		0	0.0000	0.0	47,000	0.0	16,000	0.5063	0.0
1,327	-	-	3,042	0.6502	0.926152		0	0.0000	0.0	142,300	72.5	10,771	0.3159	2545.2
17,701	18,270	17,262	-	0.6354	0.826315		0	0.0000	0.0	387,888	18.5	49,942	0.0726	48.3
-	71,062	-	-	0.0489	0.482431		0	0.0000	0.0	300,801	2312.0	0	0.0000	0.0
505,344	-	-	-	0.6739	0.695678		0	0.0000	0.0	4,412,669	5.9	1,546,946	0.3092	0.0
11,145	5,863	17,560	2,917	-0.1278										
20,480	-	25,115	8,510	-0.2009										
-	-	105	-	-0.2000										
253,318	-	-	-	-0.9006										
30	4,029	570	1,145	-1.2246										
-	-	2,980	1,070	-1.8326										
-	-	-	8,250	-1.3330										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	INTBREW	15 : NTQ	23 : 35,000-126,499	3	205,000	0	0	0	0	-
NSE	NSE	201707	INTBREW	15 : NTQ	24 : 126,500 & above	4	840,187	0	0	0	0	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	0.0000								
-	-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	INTENEGINS	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	10
NSE	NSE	201707	INTENEGINS	12 : MLO	21 : 0-6,499	3	2,100	0	2,100	0	2,100	2,100
NSE	NSE	201707	INTENEGINS	12 : MLO	22 : 6,500-34,999	1	8,165	0	8,165	0	8,165	8,165

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,165	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	INTERLINK	12 : MLO	21 : 0-6,499	3	2,172	0	2,172	0	2,172	2,172

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	2,172	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	JAPAUOIL	12 : MLO	21 : 0-6,499	3	1,200	0	1,200	0	1,200	
NSE	NSE	201707	JAPAUOIL	12 : MLO	22 : 6,500-34,999	2	45,385	0	45,385	0	45,385	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	45,385	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	JBERGER	11 : MKT	21 : 0-6,499	38	47,497	2,700	44,797	0	44,797	
NSE	NSE	201707	JBERGER	11 : MKT	22 : 6,500-34,999	11	178,388	35,000	143,388	0	143,388	
NSE	NSE	201707	JBERGER	11 : MKT	23 : 35,000-126,499	1	45,000	45,000	0	0	-	
NSE	NSE	201707	JBERGER	12 : MLO	21 : 0-6,499	194	300,928	7,759	283,057	0	233,126	
NSE	NSE	201707	JBERGER	12 : MLO	22 : 6,500-34,999	73	1,100,686	85,900	968,303	0	887,293	
NSE	NSE	201707	JBERGER	12 : MLO	23 : 35,000-126,499	43	2,516,930	268,766	2,044,526	0	1,469,211	
NSE	NSE	201707	JBERGER	12 : MLO	24 : 126,500 & above	9	1,934,991	0	1,236,688	0	637,230	
NSE	NSE	201707	JBERGER	13 : ITQ	21 : 0-6,499	194	480,709	264,254	104,593	0	-	
NSE	NSE	201707	JBERGER	13 : ITQ	22 : 6,500-34,999	65	1,059,429	613,441	168,574	0	546	
NSE	NSE	201707	JBERGER	13 : ITQ	23 : 35,000-126,499	12	627,550	433,600	193,950	0	-	
NSE	NSE	201707	JBERGER	13 : ITQ	24 : 126,500 & above	1	200,000	0	0	0	-	
NSE	NSE	201707	JBERGER	14 : ATQ	21 : 0-6,499	62	137,275	58,877	53,784	0	-	
NSE	NSE	201707	JBERGER	14 : ATQ	22 : 6,500-34,999	16	283,382	203,382	79,748	0	-	
NSE	NSE	201707	JBERGER	14 : ATQ	23 : 35,000-126,499	18	1,168,146	240,000	362,871	0	-	
NSE	NSE	201707	JBERGER	14 : ATQ	24 : 126,500 & above	2	500,000	300,000	0	0	-	
NSE	NSE	201707	JBERGER	15 : NTQ	21 : 0-6,499	36	72,985	26,968	23,640	0	8,340	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	1.3972	1.495831		0	0.0000	0.0	29,424	0.0	15,373	0.0937	0.0
-	-	-	-	1.1776	1.192321		0	0.0000	0.0	41,200	0.0	102,188	0.3240	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
5,407	9,353	28,545	1,736	0.4883	0.713683		200	0.1700	0.0	245,568	131.7	37,289	0.1935	521.0
100	39,661	19,271	3,793	0.3275	0.663822		0	0.0000	0.0	816,769	231.6	151,534	0.0926	0.0
105,164	12,075	137,893	126,222	0.7218	0.891902		0	0.0000	0.0	1,164,304	83.1	880,222	0.0543	2583.8
50,000	80,167	344,825	2,730	0.8503	0.936155		0	0.0000	0.0	627,241	278.5	609,447	0.0144	1006.6
2,447	14,288	34,440	36,336	-0.6802										
24,333	45,250	58,444	23,867	-0.9632										
-	64,500	65,500	63,950	-0.7938										
-	-	-	-	0.0000										
-	3,949	43,905	5,485	-1.1827										
8,000	30,000	25,450	100	-0.6815										
-	40,000	165,334	124,173	-0.6462										
-	-	-	-	0.0000										
-	500	9,300	4,000	-0.7413										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	JBERGER	15 : NTQ	22 : 6,500-34,999	22	262,188	127,958	51,430	0	-	
NSE	NSE	201707	JBERGER	15 : NTQ	23 : 35,000-126,499	7	457,492	149,990	307,502	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 Type	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)	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)
Market	8,580	7,650	10,252	24,948	-0.8524								
Limit	37,502	-	2,757	247,908	-0.7326								

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	JOHNHOLT	11 : MKT	21 : 0-6,499	6	9,596	0	9,596	0	9,596	
NSE	NSE	201707	JOHNHOLT	11 : MKT	22 : 6,500-34,999	1	7,476	0	7,476	0	7,476	
NSE	NSE	201707	JOHNHOLT	11 : MKT	23 : 35,000-126,499	1	44,000	0	44,000	0	44,000	
NSE	NSE	201707	JOHNHOLT	12 : MLO	21 : 0-6,499	20	22,878	998	21,880	0	21,880	
NSE	NSE	201707	JOHNHOLT	12 : MLO	22 : 6,500-34,999	2	17,200	0	17,200	0	17,200	
NSE	NSE	201707	JOHNHOLT	12 : MLO	23 : 35,000-126,499	5	288,000	0	221,787	0	180,800	
NSE	NSE	201707	JOHNHOLT	13 : ITQ	21 : 0-6,499	3	11,350	2,486	4,432	0	-	
NSE	NSE	201707	JOHNHOLT	13 : ITQ	23 : 35,000-126,499	2	98,000	38,000	0	0	-	
NSE	NSE	201707	JOHNHOLT	14 : ATQ	21 : 0-6,499	2	5,360	0	360	0	-	
NSE	NSE	201707	JOHNHOLT	14 : ATQ	22 : 6,500-34,999	7	70,000	10,000	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0358	0.035831		0	0.0000	0.0	9,596	0.0	0	0.0000	0.0
-	-	-	-	0.0400	0.040000		0	0.0000	0.0	7,476	0.0	0	0.0000	0.0
-	-	-	-	0.0400	0.040000		0	0.0000	0.0	44,000	0.0	0	0.0000	0.0
-	-	-	-	0.0286	0.031752		0	0.0000	0.0	21,880	0.0	0	0.0000	0.0
-	-	-	-	0.0316	0.031627		0	0.0000	0.0	17,200	0.0	0	0.0000	0.0
7,200	-	175	33,612	0.0172	0.017204		0	0.0000	0.0	221,787	428.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	0.0000										
360	-	-	-	-0.0400										
-	-	-	-	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 Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	LASACO	11 : MKT	21 : 0-6,499	6	3,750	0	3,750	0	3,750	
NSE	NSE	201707	LASACO	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	
NSE	NSE	201707	LASACO	12 : MLO	21 : 0-6,499	10	5,825	0	5,825	0	5,825	
NSE	NSE	201707	LASACO	12 : MLO	22 : 6,500-34,999	4	41,000	0	26,000	0	26,000	
NSE	NSE	201707	LASACO	12 : MLO	23 : 35,000-126,499	4	200,000	0	50,000	0	50,000	
NSE	NSE	201707	LASACO	12 : MLO	24 : 126,500 & above	1	765,000	0	0	0	0	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	3,750	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,825	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	26,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	LAWUNION	11 : MKT	21 : 0-6,499	1	59	0	59	0	59	59
NSE	NSE	201707	LAWUNION	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201707	LAWUNION	12 : MLO	21 : 0-6,499	5	8,520	0	8,520	0	8,520	8,520
NSE	NSE	201707	LAWUNION	12 : MLO	22 : 6,500-34,999	4	75,000	0	75,000	0	75,000	75,000
NSE	NSE	201707	LAWUNION	12 : MLO	23 : 35,000-126,499	2	88,000	0	88,000	0	88,000	88,000

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
	-	-	-	0.0000	0.000000		0	0.0000	0.0	59	0.0	0	0.0000	0.0
	-	-	-	0.0000	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
	-	-	-	0.0000	0.000000		0	0.0000	0.0	8,520	0.0	0	0.0000	0.0
	-	-	-	0.0000	0.000000		0	0.0000	0.0	75,000	0.0	0	0.0000	0.0
	-	-	-	0.0000	0.000000		0	0.0000	0.0	88,000	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	LEARNAFRCA	11 : MKT	21 : 0-6,499	6	18,110	0	18,110	0	18,110	
NSE	NSE	201707	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	2	20,300	10,000	10,300	0	10,300	
NSE	NSE	201707	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	3	148,000	0	148,000	0	148,000	
NSE	NSE	201707	LEARNAFRCA	12 : MLO	21 : 0-6,499	23	48,336	0	40,618	0	39,278	
NSE	NSE	201707	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	8	96,263	6,751	87,306	0	74,806	
NSE	NSE	201707	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	10	741,259	5,000	726,259	0	650,129	
NSE	NSE	201707	LEARNAFRCA	12 : MLO	24 : 126,500 & above	1	994,432	0	994,432	0	213,177	
NSE	NSE	201707	LEARNAFRCA	13 : ITQ	21 : 0-6,499	2	10,000	0	10,000	0	-	
NSE	NSE	201707	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	7	523,320	100,000	118,017	0	-	
NSE	NSE	201707	LEARNAFRCA	14 : ATQ	21 : 0-6,499	5	12,973	0	10,790	0	-	
NSE	NSE	201707	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	7	114,188	7,817	91,371	0	-	
NSE	NSE	201707	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	9	657,816	57,816	450,000	0	-	
NSE	NSE	201707	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	3	3,091,255	1,000,000	781,255	0	781,255	
NSE	NSE	201707	LEARNAFRCA	15 : NTQ	21 : 0-6,499	1	816	0	816	0	-	
NSE	NSE	201707	LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	1	6,751	6,751	0	0	-	
NSE	NSE	201707	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	5	296,580	0	51,323	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0353	0.024295		0	0.0000	0.0	18,110	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	10,300	0.0	0	0.0000	0.0
-	-	-	-	0.0300	0.026594		0	0.0000	0.0	98,000	0.0	50,000	0.0100	0.0
-	-	-	840	0.0211	0.021903		0	0.0000	0.0	40,618	115.5	0	0.0000	0.0
-	-	-	-	0.0101	0.012343		0	0.0000	0.0	87,306	918.0	0	0.0000	0.0
-	-	76,130	-	0.0458	0.048380		0	0.0000	0.0	531,727	6.7	194,532	0.0314	180.4
-	781,255	-	-	0.0048	0.004810	213,177	0.0121	0.0	781,255	100.0	0	0.0000	0.0	
-	-	-	5,840	-0.0258										
-	-	-	2,500	-0.0342										
-	-	-	5,790	-0.0394										
30,915	-	8,273	-	-0.0425										
-	287,067	152,100	-	-0.0426										
-	-	-	-	-0.0100										
-	-	-	816	-0.0900										
-	-	-	-	0.0000										
-	50,000	-	1,323	-0.1279										

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	LINKASSURE	11 : MKT	21 : 0-6,499	2	5,100	0	5,100	0	5,100	5,100
NSE	NSE	201707	LINKASSURE	11 : MKT	22 : 6,500-34,999	2	39,941	0	39,941	0	39,941	39,941
NSE	NSE	201707	LINKASSURE	11 : MKT	23 : 35,000-126,499	4	225,194	0	225,194	0	225,194	225,194
NSE	NSE	201707	LINKASSURE	11 : MKT	24 : 126,500 & above	2	479,456	344,166	135,290	0	135,290	135,290
NSE	NSE	201707	LINKASSURE	12 : MLO	21 : 0-6,499	10	25,085	0	25,085	0	25,085	22,060
NSE	NSE	201707	LINKASSURE	12 : MLO	22 : 6,500-34,999	14	257,430	61,580	165,780	0	129,850	129,850
NSE	NSE	201707	LINKASSURE	12 : MLO	23 : 35,000-126,499	14	1,073,122	50,499	806,692	0	489,587	489,587
NSE	NSE	201707	LINKASSURE	12 : MLO	24 : 126,500 & above	16	4,230,852	135,290	3,033,406	0	1,997,634	1,997,634
NSE	NSE	201707	LINKASSURE	13 : ITQ	21 : 0-6,499	3	1,700	0	1,500	0	-	-
NSE	NSE	201707	LINKASSURE	13 : ITQ	22 : 6,500-34,999	3	50,790	30,790	20,000	0	-	-
NSE	NSE	201707	LINKASSURE	13 : ITQ	23 : 35,000-126,499	6	353,523	103,124	69,495	0	-	-
NSE	NSE	201707	LINKASSURE	13 : ITQ	24 : 126,500 & above	1	347,000	347,000	0	0	-	-
NSE	NSE	201707	LINKASSURE	14 : ATQ	21 : 0-6,499	2	3,000	0	1,000	0	-	-
NSE	NSE	201707	LINKASSURE	14 : ATQ	22 : 6,500-34,999	3	28,000	0	8,000	0	-	-
NSE	NSE	201707	LINKASSURE	14 : ATQ	23 : 35,000-126,499	23	1,740,000	138,000	778,000	0	-	-
NSE	NSE	201707	LINKASSURE	14 : ATQ	24 : 126,500 & above	5	1,235,290	135,290	294,791	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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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0302	0.030196		0	0.0000	0.0	5,100	0.0	0	0.0000	0.0
-	-	-	-	0.0390	0.038998		0	0.0000	0.0	30,000	0.0	9,941	0.0180	0.0
-	-	-	-	0.0387	0.036341		0	0.0000	0.0	175,194	0.0	50,000	0.0080	0.0
-	-	-	-	0.0651	0.065070		0	0.0000	0.0	0	0.0	135,290	0.0125	0.0
-	-	-	-	0.0406	0.040593		0	0.0000	0.0	25,085	444.8	0	0.0000	0.0
-	19,640	16,290	-	0.0374	0.035650		0	0.0000	0.0	146,140	52.8	19,640	0.0100	61.0
-	72,000	198,105	39,000	0.0141	0.024829		0	0.0000	0.0	734,692	464.1	72,000	0.0100	113.0
200,000	596,500	157,062	-	0.0114	0.025401		0	0.0000	0.0	2,633,406	284.2	400,000	0.0097	31.1
1,000	-	-	-	-0.0100										
-	-	-	-	-0.0200										
-	-	59,440	10,055	-0.0255										
-	-	-	-	0.0000										
-	-	1,000	-	-0.0500										
-	-	-	-	-0.0400										
-	45,000	215,000	105,000	-0.0366										
-	-	-	-	-0.0458										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	LINKASSURE	15 : NTQ	22 : 6,500-34,999	1	16,370	0	0	0	0	-
NSE	NSE	201707	LINKASSURE	15 : NTQ	23 : 35,000-126,499	2	150,000	0	100,000	0	0	-
NSE	NSE	201707	LINKASSURE	15 : NTQ	24 : 126,500 & above	1	270,000	0	0	0	0	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	0.0000								
-	-	100,000	-	-	-0.0500								
-	-	-	-	-	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	LIVESTOCK	11 : MKT	21 : 0-6,499	34	73,065	0	73,065	0	73,065	
NSE	NSE	201707	LIVESTOCK	11 : MKT	22 : 6,500-34,999	17	284,115	0	284,115	0	284,115	
NSE	NSE	201707	LIVESTOCK	11 : MKT	23 : 35,000-126,499	19	1,221,805	150,000	1,071,805	0	1,071,805	
NSE	NSE	201707	LIVESTOCK	11 : MKT	24 : 126,500 & above	7	2,344,500	199,500	2,145,000	0	2,145,000	
NSE	NSE	201707	LIVESTOCK	12 : MLO	21 : 0-6,499	70	157,669	0	157,319	0	148,397	
NSE	NSE	201707	LIVESTOCK	12 : MLO	22 : 6,500-34,999	71	1,215,094	50,085	1,149,448	0	995,669	
NSE	NSE	201707	LIVESTOCK	12 : MLO	23 : 35,000-126,499	120	8,228,243	184,819	7,627,027	0	5,790,347	
NSE	NSE	201707	LIVESTOCK	12 : MLO	24 : 126,500 & above	57	31,585,986	1,219,239	28,334,930	0	23,816,833	
NSE	NSE	201707	LIVESTOCK	13 : ITQ	21 : 0-6,499	13	23,173	1,000	17,673	0	100	
NSE	NSE	201707	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	18	302,465	104,592	153,270	0	-	
NSE	NSE	201707	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	22	1,562,896	377,134	1,023,449	0	-	
NSE	NSE	201707	LIVESTOCK	13 : ITQ	24 : 126,500 & above	21	4,876,033	1,343,540	1,707,657	0	-	
NSE	NSE	201707	LIVESTOCK	14 : ATQ	21 : 0-6,499	30	62,003	20,079	20,794	0	-	
NSE	NSE	201707	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	43	701,633	149,037	412,876	0	-	
NSE	NSE	201707	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	57	4,426,585	1,195,121	1,753,991	0	-	
NSE	NSE	201707	LIVESTOCK	14 : ATQ	24 : 126,500 & above	33	9,730,006	3,741,290	4,389,478	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0256	0.029323	0	0.0000	0.0	68,065	0.0	5,000	0.0360	0.0
-	-	-	-	0.0234	0.021644	0	0.0000	0.0	284,115	0.0	0	0.0000	0.0
-	-	-	-	0.0418	0.040021	0	0.0000	0.0	696,250	0.0	375,555	0.0123	0.0
-	-	-	-	0.0403	0.039562	0	0.0000	0.0	865,000	0.0	1,280,000	0.0156	0.0
-	3,000	3,300	2,422	0.0121	0.017953	0	0.0000	0.0	157,319	81.5	0	0.0000	0.0
-	24,070	67,513	35,178	0.0078	0.018322	0	0.0000	0.0	1,149,448	210.0	0	0.0000	0.0
147,460	257,439	848,831	572,990	0.0162	0.019475	0	0.0000	0.0	7,567,027	314.4	60,000	0.0096	55.7
494,500	1,510,521	2,288,532	109,582	0.0225	0.038239	0	0.0000	0.0	22,060,021	131.9	6,274,909	0.0282	18.3
5,750	-	2,262	8,561	-0.0029									
-	-	92,552	29,498	-0.0080									
-	301,500	287,949	151,585	-0.0128									
169,000	10,000	480,971	316,125	-0.0168									
-	-	9,589	5,000	-0.0095									
10,000	-	160,427	141,134	-0.0296									
-	101,000	863,925	319,747	-0.0244									
-	-	2,517,506	539,060	-0.0285									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	LIVESTOCK	15 : NTQ	21 : 0-6,499	24	56,010	13,700	13,000	0	-	
NSE	NSE	201707	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	37	776,303	264,003	109,550	0	-	
NSE	NSE	201707	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	79	5,489,194	1,337,824	855,405	0	-	
NSE	NSE	201707	LIVESTOCK	15 : NTQ	24 : 126,500 & above	68	29,680,622	7,978,490	9,725,074	0	3,377,000	3,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	5,000	3,000	-0.0362									
-	-	-	31,000	-0.0354									
-	-	274,468	144,784	-0.0257									
423,000	170,555	291,694	795,050	-0.0520									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MANSARD	11 : MKT	21 : 0-6,499	24	36,019	5,000	31,019	0	31,019	
NSE	NSE	201707	MANSARD	11 : MKT	22 : 6,500-34,999	5	80,850	12,000	68,850	0	68,850	
NSE	NSE	201707	MANSARD	11 : MKT	23 : 35,000-126,499	4	185,500	104,500	81,000	0	81,000	
NSE	NSE	201707	MANSARD	11 : MKT	24 : 126,500 & above	2	618,951	127,000	491,951	0	491,951	
NSE	NSE	201707	MANSARD	12 : MLO	21 : 0-6,499	33	72,755	8,763	63,992	0	57,726	
NSE	NSE	201707	MANSARD	12 : MLO	22 : 6,500-34,999	16	248,169	23,082	187,339	0	148,079	
NSE	NSE	201707	MANSARD	12 : MLO	23 : 35,000-126,499	19	1,439,588	73,424	1,247,664	0	1,125,824	
NSE	NSE	201707	MANSARD	12 : MLO	24 : 126,500 & above	17	12,002,348	521,903	10,973,889	0	7,094,284	3,
NSE	NSE	201707	MANSARD	13 : ITQ	21 : 0-6,499	20	50,325	13,064	14,707	0	1,354	
NSE	NSE	201707	MANSARD	13 : ITQ	22 : 6,500-34,999	23	473,564	89,500	150,627	0	-	
NSE	NSE	201707	MANSARD	13 : ITQ	23 : 35,000-126,499	23	1,784,328	1,082,579	334,593	0	-	
NSE	NSE	201707	MANSARD	13 : ITQ	24 : 126,500 & above	7	2,062,601	393,101	1,060,500	0	-	
NSE	NSE	201707	MANSARD	14 : ATQ	21 : 0-6,499	26	86,630	21,507	26,433	0	-	
NSE	NSE	201707	MANSARD	14 : ATQ	22 : 6,500-34,999	19	378,710	170,369	71,000	0	-	
NSE	NSE	201707	MANSARD	14 : ATQ	23 : 35,000-126,499	14	1,044,135	246,000	302,885	0	-	
NSE	NSE	201707	MANSARD	14 : ATQ	24 : 126,500 & above	9	3,479,403	500,000	1,267,723	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.1016	0.088113		0	0.0000	0.0	26,019	0.0	5,000	0.0060	0.0
-	-	-	-	0.0578	0.058925	10,300	0.0100	0.0	0.0	58,550	0.0	0	0.0000	0.0
-	-	-	-	0.1356	0.145679		0	0.0000	0.0	81,000	0.0	0	0.0000	0.0
-	-	-	-	0.1000	0.100000		0	0.0000	0.0	491,951	0.0	0	0.0000	0.0
-	2,266	3,500	500	0.0487	0.053216		0	0.0000	0.0	63,992	49.2	0	0.0000	0.0
-	-	5,100	-	0.0754	0.091859		0	0.0000	0.0	176,139	1038.7	11,200	0.0091	0.0
-	-	111,840	-	0.0798	0.088566		0	0.0000	0.0	1,187,664	132.5	60,000	0.0083	0.0
328,585	168,500	117,961	-	0.0204	0.088940		0	0.0000	0.0	7,167,207	215.7	3,806,682	0.0173	36.8
500	1,800	464	6,800	-0.0690										
-	35,000	39,238	30,316	-0.0218										
-	50,275	2,525	91,000	-0.0920										
500,000	500,000	60,500	-	-0.1217										
1,000	2,600	5,300	5,470	-0.0930										
-	-	11,000	-	-0.0720										
96,000	50,000	-	-	-0.0283										
-	521,903	225,160	491,951	-0.1075										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MANSARD	15 : NTQ	21 : 0-6,499	8	13,478	2,000	934	0	-	
NSE	NSE	201707	MANSARD	15 : NTQ	22 : 6,500-34,999	11	218,100	50,000	30,040	0	-	
NSE	NSE	201707	MANSARD	15 : NTQ	23 : 35,000-126,499	7	571,000	441,000	80,000	0	-	
NSE	NSE	201707	MANSARD	15 : NTQ	24 : 126,500 & above	8	4,480,953	880,953	200,000	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 and Marketable Limit Orders execution information

Order Type	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)	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)
	-	-	-	-	-0.1000								
	-	-	20,040	-	-0.0736								
	-	-	-	-	-0.0400								
	-	-	200,000	-	-0.2500								

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MAYBAKER	11 : MKT	21 : 0-6,499	60	114,266	0	114,266	0	114,266	
NSE	NSE	201707	MAYBAKER	11 : MKT	22 : 6,500-34,999	34	550,314	25,000	525,314	0	525,314	
NSE	NSE	201707	MAYBAKER	11 : MKT	23 : 35,000-126,499	14	843,110	0	843,110	0	843,110	
NSE	NSE	201707	MAYBAKER	11 : MKT	24 : 126,500 & above	1	355,925	0	355,925	0	355,925	
NSE	NSE	201707	MAYBAKER	12 : MLO	21 : 0-6,499	173	445,407	22,072	365,459	0	330,946	
NSE	NSE	201707	MAYBAKER	12 : MLO	22 : 6,500-34,999	145	2,568,914	102,560	1,986,169	0	1,644,698	
NSE	NSE	201707	MAYBAKER	12 : MLO	23 : 35,000-126,499	180	12,662,098	1,864,319	8,677,847	0	6,654,712	
NSE	NSE	201707	MAYBAKER	12 : MLO	24 : 126,500 & above	66	20,783,055	2,976,519	11,381,996	0	9,062,759	
NSE	NSE	201707	MAYBAKER	13 : ITQ	21 : 0-6,499	31	82,878	26,473	39,295	0	-	
NSE	NSE	201707	MAYBAKER	13 : ITQ	22 : 6,500-34,999	51	912,830	280,468	524,516	0	39,040	
NSE	NSE	201707	MAYBAKER	13 : ITQ	23 : 35,000-126,499	54	3,688,310	2,049,270	1,359,495	0	5,040	
NSE	NSE	201707	MAYBAKER	13 : ITQ	24 : 126,500 & above	20	5,041,230	2,176,387	674,392	0	1	
NSE	NSE	201707	MAYBAKER	14 : ATQ	21 : 0-6,499	39	98,651	51,460	45,275	0	-	
NSE	NSE	201707	MAYBAKER	14 : ATQ	22 : 6,500-34,999	51	999,677	544,775	399,902	0	-	
NSE	NSE	201707	MAYBAKER	14 : ATQ	23 : 35,000-126,499	60	4,806,121	2,269,913	1,602,108	0	-	
NSE	NSE	201707	MAYBAKER	14 : ATQ	24 : 126,500 & above	17	3,950,721	2,037,342	761,054	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0628	0.065176		0	0.0000	0.0	111,666	0.0	2,600	0.0256	0.0
-	-	-	-	0.0575	0.079897	10,000	0.0100	0.0	414,314	0.0	101,000	0.0342	0.0	
-	-	-	-	0.0922	0.076693		0	0.0000	0.0	509,560	0.0	333,550	0.0151	0.0
-	-	-	-	0.1028	0.102810		0	0.0000	0.0	0	0.0	355,925	0.0114	0.0
7,049	2,405	17,114	3,720	0.0433	0.041278	5,040	0.0100	0.0	346,039	154.5	14,380	0.0455	458.5	
58,070	73,483	109,025	56,445	0.0328	0.034683		0	0.0000	0.0	1,820,330	138.0	165,839	0.0308	1107.1
252,041	501,693	641,578	322,863	0.0210	0.040330		0	0.0000	0.0	7,537,467	320.3	1,140,380	0.0270	1042.1
344,430	192,713	1,223,308	105,000	-0.0102	0.045915		0	0.0000	0.0	9,220,082	151.5	2,161,914	0.0507	1208.1
3,708	9,300	13,974	5,313	-0.0473										
6,680	115,976	287,720	62,800	-0.0231										
280,421	215,329	360,615	223,150	-0.0436										
-	72,800	598,390	3,201	-0.0306										
1,400	24,636	12,780	-	-0.0553										
59,500	116,827	198,523	25,052	-0.0609										
93,590	281,800	792,643	190,000	-0.0596										
20,000	275,162	465,892	-	-0.0686										

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MAYBAKER	15 : NTQ	21 : 0-6,499	41	139,245	95,900	19,500	0	-	
NSE	NSE	201707	MAYBAKER	15 : NTQ	22 : 6,500-34,999	56	1,128,226	579,210	194,926	0	5,000	
NSE	NSE	201707	MAYBAKER	15 : NTQ	23 : 35,000-126,499	115	8,690,204	4,480,667	1,504,770	0	100,294	
NSE	NSE	201707	MAYBAKER	15 : NTQ	24 : 126,500 & above	36	8,419,886	3,613,800	860,000	0	-	

Guidance:

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

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Order Type	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)	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)
-	-	6,000	5,000	-0.0756									
-	26,000	106,156	57,770	-0.0473									
47,415	10,600	937,171	260,760	-0.0338									
-	160,000	200,000	-	-0.1077									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MBENEFIT	11 : MKT	21 : 0-6,499	6	7,600	0	7,600	0	7,600	7,600
NSE	NSE	201707	MBENEFIT	12 : MLO	21 : 0-6,499	13	21,900	0	21,900	0	21,900	21,900

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,600	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	21,900	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MCNICHOLS	12 : MLO	22 : 6,500-34,999	2	20,000	0	20,000	0	20,000	-
NSE	NSE	201707	MCNICHOLS	13 : ITQ	21 : 0-6,499	1	1,000	0	0	0	0	-
NSE	NSE	201707	MCNICHOLS	14 : ATQ	21 : 0-6,499	1	1,000	1,000	0	0	0	-
NSE	NSE	201707	MCNICHOLS	14 : ATQ	22 : 6,500-34,999	1	10,000	10,000	0	0	0	-

Guidance:

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

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Order Type	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)	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)	
-	-	-	-	0.0250	0.025000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MEYER	11 : MKT	21 : 0-6,499	1	1,795	0	1,795	0	1,795	
NSE	NSE	201707	MEYER	12 : MLO	21 : 0-6,499	6	6,335	0	6,335	0	6,335	
NSE	NSE	201707	MEYER	12 : MLO	22 : 6,500-34,999	3	44,934	0	22,467	0	22,467	
NSE	NSE	201707	MEYER	12 : MLO	23 : 35,000-126,499	2	100,000	0	100,000	0	100,000	
NSE	NSE	201707	MEYER	12 : MLO	24 : 126,500 & above	2	490,000	0	490,000	0	295,000	
NSE	NSE	201707	MEYER	13 : ITQ	24 : 126,500 & above	1	150,000	0	0	0	-	
NSE	NSE	201707	MEYER	14 : ATQ	21 : 0-6,499	1	1,795	1,795	0	0	-	
NSE	NSE	201707	MEYER	14 : ATQ	23 : 35,000-126,499	5	350,000	0	10,030	0	-	
NSE	NSE	201707	MEYER	15 : NTQ	22 : 6,500-34,999	1	25,000	0	0	0	-	
NSE	NSE	201707	MEYER	15 : NTQ	23 : 35,000-126,499	1	100,000	0	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0300	0.030000		0	0.0000	0.0	1,795	0.0	0	0.0000	0.0
-	-	-	-	0.0081	0.008050		0	0.0000	0.0	6,335	0.0	0	0.0000	0.0
-	-	-	-	0.0434	0.043392		0	0.0000	0.0	22,467	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
195,000	-	-	-	0.0000	0.000000		0	0.0000	0.0	490,000	16.7	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	10,030	-	-0.0600										
-	-	-	-	0.0000										
-	-	-	-	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 Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MOBIL	11 : MKT	21 : 0-6,499	38	28,422	0	28,422	0	28,422	
NSE	NSE	201707	MOBIL	11 : MKT	22 : 6,500-34,999	1	7,000	0	7,000	0	7,000	
NSE	NSE	201707	MOBIL	12 : MLO	21 : 0-6,499	172	184,134	13,998	151,368	0	132,290	
NSE	NSE	201707	MOBIL	12 : MLO	22 : 6,500-34,999	14	197,320	14	155,411	0	128,655	
NSE	NSE	201707	MOBIL	12 : MLO	23 : 35,000-126,499	2	87,500	82	58,584	0	58,579	
NSE	NSE	201707	MOBIL	13 : ITQ	21 : 0-6,499	203	294,118	109,729	76,777	0	410	
NSE	NSE	201707	MOBIL	13 : ITQ	22 : 6,500-34,999	6	88,800	0	44,091	0	-	
NSE	NSE	201707	MOBIL	14 : ATQ	21 : 0-6,499	74	92,042	44,664	22,201	0	-	
NSE	NSE	201707	MOBIL	14 : ATQ	22 : 6,500-34,999	6	57,692	7,692	34,094	0	-	
NSE	NSE	201707	MOBIL	14 : ATQ	23 : 35,000-126,499	1	100,000	0	0	0	-	
NSE	NSE	201707	MOBIL	15 : NTQ	21 : 0-6,499	47	64,584	22,856	12,062	0	1,491	
NSE	NSE	201707	MOBIL	15 : NTQ	22 : 6,500-34,999	3	55,000	0	7,682	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	6.8167	7.792814		0	0.0000	0.0	10,240	0.0	18,182	0.4651	0.0
-	-	-	-	-12.4000	0.000000		0	0.0000	0.0	7,000	0.0	0	0.0000	0.0
3,098	7,835	6,521	1,281	2.7415	5.717399		30	0.0100	0.0	111,368	108.5	39,970	1.6622	25.7
-	-	2,692	7,953	5.1031	8.774389		0	0.0000	0.0	135,724	1226.0	19,687	3.9507	0.0
5	-	-	-	3.8484	8.958052		0	0.0000	0.0	0	0.0	58,584	0.3830	0.0
6,110	3,733	27,472	8,436	-3.9352										
-	-	3	8,800	-2.2839										
1,050	1,007	13,098	3,518	-6.4031										
-	9,049	25,045	-	-13.3418										
-	-	-	-	0.0000										
-	-	1,099	2,839	-9.1066										
-	-	7,682	-	-13.3000										

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MORISON	11 : MKT	21 : 0-6,499	2	1,500	0	1,500	0	1,500	1,500
NSE	NSE	201707	MORISON	12 : MLO	21 : 0-6,499	6	2,300	0	2,300	0	2,300	2,300
NSE	NSE	201707	MORISON	12 : MLO	22 : 6,500-34,999	1	8,050	0	8,050	0	8,050	3,195
NSE	NSE	201707	MORISON	12 : MLO	23 : 35,000-126,499	5	194,228	0	156,545	0	156,545	85,510

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,050	3345.4	0	0.0000	0.0
-	-	35,215	35,820	0.0000	0.000000	0	0.0000	0.0	156,545	537.0	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MRS	11 : MKT	21 : 0-6,499	19	16,888	2,954	13,934	0	13,934	
NSE	NSE	201707	MRS	11 : MKT	22 : 6,500-34,999	4	46,663	21,663	25,000	0	25,000	
NSE	NSE	201707	MRS	12 : MLO	21 : 0-6,499	93	111,733	2,558	83,790	0	63,385	
NSE	NSE	201707	MRS	12 : MLO	22 : 6,500-34,999	13	162,043	30,778	96,688	0	80,820	
NSE	NSE	201707	MRS	12 : MLO	24 : 126,500 & above	2	325,596	0	325,596	0	164,156	
NSE	NSE	201707	MRS	13 : ITQ	21 : 0-6,499	54	77,655	23,831	19,642	0	-	
NSE	NSE	201707	MRS	13 : ITQ	22 : 6,500-34,999	5	71,453	46,634	919	0	-	
NSE	NSE	201707	MRS	13 : ITQ	23 : 35,000-126,499	1	100,000	0	0	0	-	
NSE	NSE	201707	MRS	14 : ATQ	21 : 0-6,499	30	42,525	9,866	21,700	0	2,570	
NSE	NSE	201707	MRS	14 : ATQ	22 : 6,500-34,999	8	111,178	25,778	32,360	0	7,865	
NSE	NSE	201707	MRS	15 : NTQ	21 : 0-6,499	8	11,080	3,800	0	0	-	
NSE	NSE	201707	MRS	15 : NTQ	22 : 6,500-34,999	4	50,317	20,000	200	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	1.5781	1.395251	-	0	0.0000	0.0	12,734	0.0	1,200	0.8150	0.0
-	-	-	-	1.4944	2.670400	-	0	0.0000	0.0	15,000	0.0	10,000	2.3180	0.0
-	3,719	6,906	3,860	0.2886	1.038184	-	0	0.0000	0.0	83,790	574.9	0	0.0000	0.0
-	9,411	1,427	30	1.9035	1.527882	-	0	0.0000	0.0	63,279	58.1	33,409	0.2384	1226.6
161,440	-	-	-	0.7865	0.786506	-	0	0.0000	0.0	325,596	18.8	0	0.0000	0.0
1,000	1,259	7,165	5,235	-2.5661										
-	-	819	100	-2.7989										
-	-	-	-	0.0000										
-	-	2,679	8,124	-2.0077										
-	-	-	100	-1.2256										
-	-	-	-	0.0000										
-	200	-	-	-2.7900										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	MULTIVERSE	12 : MLO	21 : 0-6,499	11	10,358	0	10,358	0	10,358	
NSE	NSE	201707	MULTIVERSE	12 : MLO	22 : 6,500-34,999	1	10,000	0	0	0	0	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,358	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NAHCO	11 : MKT	21 : 0-6,499	43	62,542	800	61,742	0	61,742	
NSE	NSE	201707	NAHCO	11 : MKT	22 : 6,500-34,999	16	208,719	25,000	183,719	0	183,719	
NSE	NSE	201707	NAHCO	11 : MKT	23 : 35,000-126,499	4	290,100	0	290,100	0	290,100	
NSE	NSE	201707	NAHCO	11 : MKT	24 : 126,500 & above	8	2,340,352	150,000	2,190,352	0	2,190,352	
NSE	NSE	201707	NAHCO	12 : MLO	21 : 0-6,499	104	240,676	7,134	228,447	0	220,559	
NSE	NSE	201707	NAHCO	12 : MLO	22 : 6,500-34,999	53	931,010	17,475	911,160	0	777,319	
NSE	NSE	201707	NAHCO	12 : MLO	23 : 35,000-126,499	32	2,028,930	60,880	1,932,651	0	1,653,857	
NSE	NSE	201707	NAHCO	12 : MLO	24 : 126,500 & above	22	14,084,615	2,759,400	11,076,271	0	8,059,408	
NSE	NSE	201707	NAHCO	13 : ITQ	21 : 0-6,499	54	133,610	32,450	92,201	0	6,440	
NSE	NSE	201707	NAHCO	13 : ITQ	22 : 6,500-34,999	50	826,197	256,715	380,291	0	25,000	
NSE	NSE	201707	NAHCO	13 : ITQ	23 : 35,000-126,499	49	3,671,563	1,253,156	1,329,016	0	-	
NSE	NSE	201707	NAHCO	13 : ITQ	24 : 126,500 & above	12	3,748,363	1,061,900	926,440	0	-	
NSE	NSE	201707	NAHCO	14 : ATQ	21 : 0-6,499	38	92,371	21,099	55,820	0	5,000	
NSE	NSE	201707	NAHCO	14 : ATQ	22 : 6,500-34,999	33	574,045	276,845	136,320	0	-	
NSE	NSE	201707	NAHCO	14 : ATQ	23 : 35,000-126,499	40	3,039,266	952,705	813,044	0	9,700	
NSE	NSE	201707	NAHCO	14 : ATQ	24 : 126,500 & above	9	1,868,080	653,780	162,200	0	-	

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.1456	0.122623		0	0.0000	0.0	53,542	0.0	8,200	0.0798	0.0
-	-	-	-	0.1217	0.106166		0	0.0000	0.0	163,719	0.0	20,000	0.0331	0.0
-	-	-	-	0.1340	0.126179		0	0.0000	0.0	76,100	0.0	214,000	0.0291	0.0
-	-	-	-	0.0690	0.130222	250,000	0.0162	0.0	0.0	0	0.0	1,940,352	0.0481	0.0
1,100	3,852	2,531	-	0.0732	0.082892		0	0.0000	0.0	211,331	16.5	17,116	0.0328	77.4
11,104	53,550	29,313	18,901	0.0572	0.084129		0	0.0000	0.0	851,660	311.2	59,500	0.0355	112.7
-	50,000	63,050	35,000	0.0328	0.064151		0	0.0000	0.0	1,683,832	448.9	248,819	0.0271	0.0
337,780	2,510,866	-	168,217	0.1614	0.208351	150,000	0.0200	0.0	0.0	2,190,836	264.9	8,735,435	0.1101	37.4
8,478	8,700	26,457	20,075	-0.0299										
64,500	48,020	58,801	62,580	-0.0215										
100,000	296,476	343,209	329,961	-0.0137										
-	5,500	200,940	183,758	-0.0478										
4,944	-	17,276	12,976	-0.0565										
-	-	59,000	30,100	-0.0913										
-	150,000	147,733	181,012	-0.0936										
-	-	200	-	-0.0899										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NAHCO	15 : NTQ	21 : 0-6,499	27	85,702	26,478	20,158	0	-	
NSE	NSE	201707	NAHCO	15 : NTQ	22 : 6,500-34,999	69	1,392,320	502,837	331,322	0	-	
NSE	NSE	201707	NAHCO	15 : NTQ	23 : 35,000-126,499	86	6,706,377	2,119,176	1,067,672	0	104,780	
NSE	NSE	201707	NAHCO	15 : NTQ	24 : 126,500 & above	37	9,388,380	957,000	1,952,764	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 and Marketable Limit Orders execution information

Order Size	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)	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)
-	-	-	9,698	-0.1227									
-	1,677	136,338	67,529	-0.1186									
100,000	77,550	66,703	128,420	-0.1155									
-	-	756,600	87,380	0.0154									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NASCON	11 : MKT	21 : 0-6,499	34	54,204	0	54,204	0	54,204	0
NSE	NSE	201707	NASCON	11 : MKT	22 : 6,500-34,999	4	80,840	0	80,840	0	80,840	0
NSE	NSE	201707	NASCON	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	0
NSE	NSE	201707	NASCON	12 : MLO	21 : 0-6,499	70	131,055	451	130,604	0	122,594	0
NSE	NSE	201707	NASCON	12 : MLO	22 : 6,500-34,999	24	419,633	2,011	409,108	0	388,328	0
NSE	NSE	201707	NASCON	12 : MLO	23 : 35,000-126,499	20	1,491,294	103,077	1,342,134	0	1,175,275	0
NSE	NSE	201707	NASCON	12 : MLO	24 : 126,500 & above	19	6,854,882	77,245	5,921,782	0	5,737,717	0
NSE	NSE	201707	NASCON	13 : ITQ	21 : 0-6,499	54	140,567	43,410	54,297	0	1,010	0
NSE	NSE	201707	NASCON	13 : ITQ	22 : 6,500-34,999	40	693,566	222,074	239,771	0	-	0
NSE	NSE	201707	NASCON	13 : ITQ	23 : 35,000-126,499	24	1,639,226	350,927	947,309	0	124,490	0
NSE	NSE	201707	NASCON	13 : ITQ	24 : 126,500 & above	13	2,612,343	1,276,689	583,684	0	-	0
NSE	NSE	201707	NASCON	14 : ATQ	21 : 0-6,499	30	71,133	18,671	14,102	0	-	0
NSE	NSE	201707	NASCON	14 : ATQ	22 : 6,500-34,999	19	304,794	67,144	53,800	0	-	0
NSE	NSE	201707	NASCON	14 : ATQ	23 : 35,000-126,499	13	985,350	472,200	200,900	0	-	0
NSE	NSE	201707	NASCON	14 : ATQ	24 : 126,500 & above	10	2,510,500	810,500	256,703	0	-	0
NSE	NSE	201707	NASCON	15 : NTQ	21 : 0-6,499	14	36,887	3,000	11,700	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.3081	0.294710		0	0.0000	0.0	46,204	0.0	8,000	0.0281	0.0
-	-	-	-	0.3191	0.232300		0	0.0000	0.0	69,000	0.0	11,840	0.0093	0.0
-	-	-	-	0.7021	0.902144		0	0.0000	0.0	0	0.0	50,000	0.1761	0.0
-	-	800	210	0.2050	0.190959		0	0.0000	0.0	126,304	366.9	4,300	0.0414	0.0
-	170	11,110	-	0.1228	0.161856		0	0.0000	0.0	357,831	299.1	51,277	0.0221	0.0
-	-	119,859	-	0.1776	0.244058	100,000	0.0064	0.0	911,134	112.3	331,000	0.0532	790.2	
39,920	143,525	620	-	0.1565	0.412931		0	0.0000	0.0	2,621,898	9.8	3,299,884	0.1256	0.2
500	5,710	25,772	6,237	-0.2439										
-	6,700	42,640	51,840	-0.2238										
-	57,725	252,000	98,094	-0.1587										
-	3,000	167,852	412,832	0.0651										
-	-	5,000	3,177	-0.1998										
-	20,000	10,000	-	-0.0848										
-	-	140,800	60,000	-0.2686										
-	-	10,500	44,923	-0.1346										
-	-	6,700	-	-0.3883										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NASCON	15 : NTQ	22 : 6,500-34,999	16	243,113	53,360	11,750	0	-	
NSE	NSE	201707	NASCON	15 : NTQ	23 : 35,000-126,499	18	1,568,100	572,000	219,932	0	-	
NSE	NSE	201707	NASCON	15 : NTQ	24 : 126,500 & above	8	1,839,860	407,972	36,950	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	11,750	-	-0.2830									
-	-	78,309	19,932	-0.0698									
-	-	36,950	-	-0.2000									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NB	11 : MKT	21 : 0-6,499	98	105,016	0	105,016	0	105,016	
NSE	NSE	201707	NB	11 : MKT	22 : 6,500-34,999	16	240,388	0	240,388	0	240,388	
NSE	NSE	201707	NB	11 : MKT	23 : 35,000-126,499	2	154,636	0	154,636	0	154,636	
NSE	NSE	201707	NB	12 : MLO	21 : 0-6,499	398	662,429	22,043	635,836	0	622,944	
NSE	NSE	201707	NB	12 : MLO	22 : 6,500-34,999	140	2,079,385	232,499	1,833,866	0	1,740,542	
NSE	NSE	201707	NB	12 : MLO	23 : 35,000-126,499	52	3,448,480	179,375	3,093,605	0	2,827,947	
NSE	NSE	201707	NB	12 : MLO	24 : 126,500 & above	15	6,342,377	308,601	6,033,776	0	6,017,129	
NSE	NSE	201707	NB	13 : ITQ	21 : 0-6,499	414	896,051	467,782	286,493	0	9,127	
NSE	NSE	201707	NB	13 : ITQ	22 : 6,500-34,999	210	3,173,301	1,746,679	1,156,115	0	178,980	
NSE	NSE	201707	NB	13 : ITQ	23 : 35,000-126,499	46	2,812,642	1,255,518	1,262,024	0	539,251	
NSE	NSE	201707	NB	13 : ITQ	24 : 126,500 & above	6	1,960,000	400,000	1,546,042	0	740,000	
NSE	NSE	201707	NB	14 : ATQ	21 : 0-6,499	183	393,156	195,316	162,903	0	8,720	
NSE	NSE	201707	NB	14 : ATQ	22 : 6,500-34,999	80	1,079,513	593,541	261,123	0	45,000	
NSE	NSE	201707	NB	14 : ATQ	23 : 35,000-126,499	21	1,148,138	646,530	501,608	0	87,264	
NSE	NSE	201707	NB	14 : ATQ	24 : 126,500 & above	3	932,355	0	682,355	0	682,355	
NSE	NSE	201707	NB	15 : NTQ	21 : 0-6,499	131	328,832	204,007	57,130	0	7,006	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)
-	-	-	-	1.6750	1.643526	9,000	0.4200	0.0	73,161	0.0	22,855	0.3702	0.0
-	-	-	-	1.8796	1.332978	0	0.0000	0.0	138,038	0.0	102,350	0.1273	0.0
-	-	-	-	0.7699	3.091660	0	0.0000	0.0	0	0.0	154,636	1.0599	0.0
2,455	7,192	2,883	84	0.7468	0.911055	6,376	0.2772	0.0	565,405	5.9	64,055	0.1304	17.4
56,176	17,890	19,258	-	0.7016	1.091468	0	0.0000	0.0	1,510,066	8.9	323,800	0.1957	4.5
233,564	27,792	-	-	0.1199	1.172995	40,000	0.1700	0.0	2,053,132	3.5	1,000,473	0.1631	26.6
16,647	-	-	-	0.7857	1.763569	0	0.0000	0.0	2,329,165	0.0	3,704,611	0.5981	0.1
39,974	47,073	139,547	27,618	-0.6517									
217,013	376,431	210,942	68,471	-0.2367									
161,444	123,224	399,808	190	0.6948									
806,042	-	-	-	-1.4039									
38,186	19,621	69,712	13,945	-0.2652									
93,725	44,000	18,693	48,000	-0.6271									
85,452	-	328,892	-	-0.4721									
-	-	-	-	-0.2467									
-	6,584	20,644	2,535	-0.1887									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NB	15 : NTQ	22 : 6,500-34,999	119	1,825,436	860,952	399,699	0	15,500	
NSE	NSE	201707	NB	15 : NTQ	23 : 35,000-126,499	21	1,470,882	726,792	7,500	0	-	
NSE	NSE	201707	NB	15 : NTQ	24 : 126,500 & above	4	1,357,624	208,135	1,149,489	0	461,252	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
Market	16,200	55,725	152,494	110,726	-0.3177								
Limit	-	7,500	-	-	-0.2000								
Marketable	558,237	-	130,000	-	0.1355								

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NCR	11 : MKT	21 : 0-6,499	1	500	0	500	0	500	500
NSE	NSE	201707	NCR	12 : MLO	21 : 0-6,499	8	2,120	0	2,120	0	2,120	2,120
NSE	NSE	201707	NCR	12 : MLO	22 : 6,500-34,999	1	6,944	0	6,944	0	6,944	6,944

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,120	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	6,944	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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NEIMETH	11 : MKT	21 : 0-6,499	22	33,208	1,853	31,355	0	31,355	
NSE	NSE	201707	NEIMETH	11 : MKT	22 : 6,500-34,999	11	197,689	0	197,689	0	197,689	
NSE	NSE	201707	NEIMETH	11 : MKT	23 : 35,000-126,499	10	598,323	213,784	384,539	0	384,539	
NSE	NSE	201707	NEIMETH	11 : MKT	24 : 126,500 & above	4	1,635,227	1,433,082	202,145	0	202,145	
NSE	NSE	201707	NEIMETH	12 : MLO	21 : 0-6,499	83	177,935	8,913	140,297	0	112,375	
NSE	NSE	201707	NEIMETH	12 : MLO	22 : 6,500-34,999	48	858,573	65,589	661,685	0	474,372	
NSE	NSE	201707	NEIMETH	12 : MLO	23 : 35,000-126,499	55	3,961,427	428,747	2,795,791	0	2,120,118	
NSE	NSE	201707	NEIMETH	12 : MLO	24 : 126,500 & above	29	10,864,944	904,826	4,843,230	0	3,149,223	
NSE	NSE	201707	NEIMETH	13 : ITQ	21 : 0-6,499	19	46,148	18,200	21,948	0	-	
NSE	NSE	201707	NEIMETH	13 : ITQ	22 : 6,500-34,999	4	89,715	12,540	57,175	0	-	
NSE	NSE	201707	NEIMETH	13 : ITQ	23 : 35,000-126,499	8	521,346	210,187	122,213	0	-	
NSE	NSE	201707	NEIMETH	13 : ITQ	24 : 126,500 & above	3	1,226,000	400,000	417,745	0	-	
NSE	NSE	201707	NEIMETH	14 : ATQ	21 : 0-6,499	12	39,215	3,515	30,700	0	-	
NSE	NSE	201707	NEIMETH	14 : ATQ	22 : 6,500-34,999	18	339,964	174,154	49,390	0	-	
NSE	NSE	201707	NEIMETH	14 : ATQ	23 : 35,000-126,499	23	1,676,542	561,306	451,339	0	-	
NSE	NSE	201707	NEIMETH	14 : ATQ	24 : 126,500 & above	17	4,001,685	2,122,145	732,500	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0328	0.041922	0	0.0000	0.0	31,355	0.0	0	0.0000	0.0
-	-	-	-	0.0180	0.032707	0	0.0000	0.0	178,167	0.0	19,522	0.0141	0.0
-	-	-	-	0.0385	0.035735	0	0.0000	0.0	284,539	0.0	100,000	0.0095	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	202,145	0.0	0	0.0000	0.0
5,000	5,000	5,089	3,161	0.0145	0.020880	0	0.0000	0.0	134,059	750.3	6,238	0.0084	0.0
-	10,540	113,992	10,764	0.0216	0.025945	0	0.0000	0.0	661,685	822.8	0	0.0000	0.0
75,000	88,508	125,797	157,275	0.0139	0.019770	0	0.0000	0.0	2,619,491	417.4	176,300	0.0287	5460.8
269,000	288,746	426,628	55,000	0.0187	0.027391	0	0.0000	0.0	3,703,101	1895.5	1,140,129	0.0285	259.7
-	3,084	12,699	4,565	0.0064									
-	27,175	5,659	24,341	-0.0148									
-	116,013	-	5,985	-0.0115									
-	-	342,745	-	-0.0182									
-	1,200	16,900	450	-0.0326									
-	-	4,390	19,508	-0.0283									
-	-	45,906	250,259	-0.0371									
-	87,071	245,429	200,000	-0.0519									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NEIMETH	15 : NTQ	21 : 0-6,499	10	41,000	22,200	5,000	0	-	
NSE	NSE	201707	NEIMETH	15 : NTQ	22 : 6,500-34,999	15	300,262	18,000	84,271	0	-	
NSE	NSE	201707	NEIMETH	15 : NTQ	23 : 35,000-126,499	24	1,496,662	423,000	279,000	0	-	
NSE	NSE	201707	NEIMETH	15 : NTQ	24 : 126,500 & above	15	4,224,994	2,240,112	478,193	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	5,000	-0.1200									
-	12,771	34,000	16,000	-0.0632									
-	-	155,238	24,762	-0.0676									
-	-	183,270	177,383	-0.0490									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NEM	11 : MKT	21 : 0-6,499	26	41,620	0	41,620	0	41,620	
NSE	NSE	201707	NEM	11 : MKT	22 : 6,500-34,999	11	169,500	18,000	151,500	0	151,500	
NSE	NSE	201707	NEM	11 : MKT	23 : 35,000-126,499	8	544,840	173,440	371,400	0	371,400	
NSE	NSE	201707	NEM	12 : MLO	21 : 0-6,499	68	128,190	7,500	118,255	0	114,255	
NSE	NSE	201707	NEM	12 : MLO	22 : 6,500-34,999	84	1,571,834	42,800	1,494,457	0	1,340,603	
NSE	NSE	201707	NEM	12 : MLO	23 : 35,000-126,499	69	4,257,224	174,189	3,952,935	0	3,517,101	
NSE	NSE	201707	NEM	12 : MLO	24 : 126,500 & above	61	19,800,597	1,244,451	15,867,606	0	14,518,372	
NSE	NSE	201707	NEM	13 : ITQ	21 : 0-6,499	20	28,639	1,700	26,239	0	-	
NSE	NSE	201707	NEM	13 : ITQ	22 : 6,500-34,999	18	352,510	85,000	253,960	0	-	
NSE	NSE	201707	NEM	13 : ITQ	23 : 35,000-126,499	26	1,876,591	719,065	744,500	0	-	
NSE	NSE	201707	NEM	13 : ITQ	24 : 126,500 & above	37	12,606,693	1,961,928	4,233,913	0	-	
NSE	NSE	201707	NEM	14 : ATQ	21 : 0-6,499	25	54,779	25,079	22,900	0	-	
NSE	NSE	201707	NEM	14 : ATQ	22 : 6,500-34,999	24	434,852	149,800	251,052	0	-	
NSE	NSE	201707	NEM	14 : ATQ	23 : 35,000-126,499	41	2,964,578	467,039	2,045,139	0	-	
NSE	NSE	201707	NEM	14 : ATQ	24 : 126,500 & above	36	8,710,749	4,960,969	2,692,100	0	-	
NSE	NSE	201707	NEM	15 : NTQ	21 : 0-6,499	12	24,591	3,250	13,650	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0190	0.014190		0	0.0000	0.0	41,620	0.0	0	0.0000	0.0
-	-	-	-	0.0544	0.033697		0	0.0000	0.0	129,500	0.0	22,000	0.0361	0.0
-	-	-	-	0.0552	0.052536		0	0.0000	0.0	261,400	0.0	110,000	0.0196	0.0
-	1,000	2,500	500	0.0205	0.026943		0	0.0000	0.0	111,255	29.8	7,000	0.0278	0.0
-	42,848	61,313	49,670	0.0288	0.034072		0	0.0000	0.0	1,420,428	113.2	74,029	0.0344	225.8
-	21,577	97,474	2,000	0.0282	0.035410		0	0.0000	0.0	3,320,261	252.2	632,674	0.0331	1069.2
603,119	487,275	26,240	8,600	0.0265	0.043529		0	0.0000	0.0	10,111,796	19.5	5,755,810	0.0254	182.8
1,500	8,600	9,039	4,100	-0.0201										
-	86,700	167,260	-	-0.0019										
-	50,000	330,049	213,200	-0.0335										
952,000	350,500	2,153,723	421,290	-0.0245										
2,500	1,000	14,400	5,000	-0.0420										
-	91,971	151,120	-	-0.0339										
150,100	487,815	607,124	542,700	-0.0433										
49,000	1,303,052	605,100	11,888	-0.0380										
650	-	8,000	-	-0.0640										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NEM	15 : NTQ	22 : 6,500-34,999	13	273,047	33,139	106,861	0	-	
NSE	NSE	201707	NEM	15 : NTQ	23 : 35,000-126,499	31	2,343,191	767,800	283,000	0	-	
NSE	NSE	201707	NEM	15 : NTQ	24 : 126,500 & above	31	10,203,239	2,556,967	2,344,210	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 Type	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)	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)
Market	31,861	20,000	25,000	-	-0.0461								
Limit	-	40,000	100,000	41,000	0.0047								
Marketable	-	-	2,069,525	260,000	-0.0297								

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NESF	12 : MLO	21 : 0-6,499	2	3,007	0	269	0	269	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	269	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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NESTLE	11 : MKT	21 : 0-6,499	62	25,057	0	25,057	0	25,057	
NSE	NSE	201707	NESTLE	11 : MKT	22 : 6,500-34,999	4	62,799	0	62,799	0	62,799	
NSE	NSE	201707	NESTLE	12 : MLO	21 : 0-6,499	269	361,181	9,852	340,276	0	322,389	
NSE	NSE	201707	NESTLE	12 : MLO	22 : 6,500-34,999	37	505,969	29,517	473,683	0	414,923	
NSE	NSE	201707	NESTLE	12 : MLO	23 : 35,000-126,499	9	531,641	145,753	374,296	0	321,961	
NSE	NSE	201707	NESTLE	12 : MLO	24 : 126,500 & above	3	743,240	750	742,490	0	742,490	
NSE	NSE	201707	NESTLE	13 : ITQ	21 : 0-6,499	258	355,564	182,435	98,248	0	12,318	
NSE	NSE	201707	NESTLE	13 : ITQ	22 : 6,500-34,999	35	417,746	233,654	150,042	0	40,442	
NSE	NSE	201707	NESTLE	13 : ITQ	23 : 35,000-126,499	6	350,136	40,000	310,136	0	144,100	
NSE	NSE	201707	NESTLE	14 : ATQ	21 : 0-6,499	111	132,576	54,852	36,896	0	10	
NSE	NSE	201707	NESTLE	14 : ATQ	22 : 6,500-34,999	21	250,146	113,450	66,943	0	17,488	
NSE	NSE	201707	NESTLE	14 : ATQ	23 : 35,000-126,499	2	154,761	50,000	104,761	0	-	
NSE	NSE	201707	NESTLE	14 : ATQ	24 : 126,500 & above	1	224,348	0	0	0	-	
NSE	NSE	201707	NESTLE	15 : NTQ	21 : 0-6,499	72	158,432	64,157	15,059	0	-	
NSE	NSE	201707	NESTLE	15 : NTQ	22 : 6,500-34,999	19	294,648	229,187	19,394	0	-	
NSE	NSE	201707	NESTLE	15 : NTQ	23 : 35,000-126,499	15	869,798	432,988	67,250	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	-	11.7089	11.338493	808	9.4400	0.0	20,093	0.0	4,156	0.5605	0.0
-	-	-	-	-	8.5121	13.900036	0	0.0000	0.0	62,799	0.0	0	0.0000	0.0
11,888	2,718	3,281	-	-	5.9733	8.372061	124	1.4400	0.0	270,205	1.3	69,947	2.6773	40.7
21,603	3,830	33,151	176	176	2.5278	6.500714	10,000	0.0085	0.0	302,325	103.5	161,358	2.7055	17.0
1,000	51,335	-	-	-	-1.5587	9.346153	0	0.0000	0.0	268,519	16.9	105,777	1.7010	0.0
-	-	-	-	-	5.9509	16.752465	0	0.0000	0.0	200,000	0.0	542,490	6.7651	0.0
11,767	14,630	16,940	22,833	22,833	-4.1599									
25,912	24,829	46,300	12,559	12,559	0.2867									
126,266	-	-	39,770	39,770	2.6181									
17,101	3,505	9,843	6,160	6,160	-1.4553									
6,402	15,300	27,753	-	-	-4.3259									
104,761	-	-	-	-	1.0000									
-	-	-	-	-	0.0000									
2,500	1,231	1	-	-	-6.0637									
-	4,999	14,395	-	-	-8.4258									
-	510	16,300	-	-	-9.3025									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NIGERINS	11 : MKT	21 : 0-6,499	2	300	0	300	0	300	300
NSE	NSE	201707	NIGERINS	12 : MLO	21 : 0-6,499	18	11,653	0	11,653	0	11,653	11,653
NSE	NSE	201707	NIGERINS	12 : MLO	22 : 6,500-34,999	3	30,000	0	30,000	0	30,000	30,000
NSE	NSE	201707	NIGERINS	12 : MLO	23 : 35,000-126,499	2	125,000	0	125,000	0	125,000	125,000

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	11,653	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	125,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NIG-GERMAN	11 : MKT	21 : 0-6,499	1	700	0	700	0	700	700
NSE	NSE	201707	NIG-GERMAN	12 : MLO	21 : 0-6,499	1	936	0	936	0	936	936

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	700	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	936	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NNFM	11 : MKT	21 : 0-6,499	3	6,100	0	6,100	0	6,100	
NSE	NSE	201707	NNFM	11 : MKT	22 : 6,500-34,999	3	66,748	30,148	36,600	0	36,600	
NSE	NSE	201707	NNFM	12 : MLO	21 : 0-6,499	17	36,088	13	31,075	0	29,571	
NSE	NSE	201707	NNFM	12 : MLO	22 : 6,500-34,999	5	107,059	0	81,911	0	81,911	
NSE	NSE	201707	NNFM	12 : MLO	23 : 35,000-126,499	6	317,970	65,373	217,372	0	217,372	
NSE	NSE	201707	NNFM	12 : MLO	24 : 126,500 & above	2	465,445	0	426,595	0	365,445	
NSE	NSE	201707	NNFM	13 : ITQ	21 : 0-6,499	8	28,056	3,000	10,856	0	-	
NSE	NSE	201707	NNFM	13 : ITQ	22 : 6,500-34,999	11	171,526	103,526	20,000	0	-	
NSE	NSE	201707	NNFM	13 : ITQ	23 : 35,000-126,499	7	435,225	105,225	100,000	0	-	
NSE	NSE	201707	NNFM	14 : ATQ	21 : 0-6,499	4	7,747	7,247	0	0	-	
NSE	NSE	201707	NNFM	14 : ATQ	22 : 6,500-34,999	5	109,329	30,148	39,650	0	-	
NSE	NSE	201707	NNFM	14 : ATQ	23 : 35,000-126,499	6	389,000	100,000	94,000	0	-	
NSE	NSE	201707	NNFM	15 : NTQ	21 : 0-6,499	1	1,000	0	0	0	-	
NSE	NSE	201707	NNFM	15 : NTQ	22 : 6,500-34,999	2	50,000	20,000	0	0	-	
NSE	NSE	201707	NNFM	15 : NTQ	23 : 35,000-126,499	1	70,000	0	0	0	-	

Guidance:

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

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Bucket	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)	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)	
-	-	-	-	0.2262	0.242557	-	0	0.0000	0.0	400	0.0	5,700	0.0107	0.0
-	-	-	-	0.3752	0.375241	-	0	0.0000	0.0	20,000	0.0	16,600	0.1702	0.0
-	-	-	-	0.2060	0.301957	-	0	0.0000	0.0	27,075	363.0	4,000	0.1900	0.0
-	-	-	-	0.0446	0.242403	-	0	0.0000	0.0	81,911	0.0	0	0.0000	0.0
-	-	-	-	0.1482	0.247593	-	0	0.0000	0.0	217,372	0.0	0	0.0000	0.0
-	-	1,150	60,000	0.3457	0.358133	-	0	0.0000	0.0	161,150	887.9	265,445	0.0185	0.0
-	3,096	-	-	-0.2188										
-	-	20,000	-	-0.4700										
-	-	-	-	0.1200										
-	-	-	-	0.0000										
-	-	20,000	-	-0.3933										
-	-	-	-	-0.2200										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	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 Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NPFMCRCFBK	11 : MKT	21 : 0-6,499	4	11,250	0	11,250	0	11,250	
NSE	NSE	201707	NPFMCRCFBK	11 : MKT	22 : 6,500-34,999	3	53,110	16,210	36,900	0	36,900	
NSE	NSE	201707	NPFMCRCFBK	11 : MKT	23 : 35,000-126,499	1	43,090	0	43,090	0	43,090	
NSE	NSE	201707	NPFMCRCFBK	12 : MLO	21 : 0-6,499	14	18,065	0	18,065	0	18,065	
NSE	NSE	201707	NPFMCRCFBK	12 : MLO	22 : 6,500-34,999	4	71,632	11,040	46,782	0	46,382	
NSE	NSE	201707	NPFMCRCFBK	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	
NSE	NSE	201707	NPFMCRCFBK	14 : ATQ	21 : 0-6,499	3	4,950	0	2,000	0	-	
NSE	NSE	201707	NPFMCRCFBK	14 : ATQ	22 : 6,500-34,999	4	75,000	39,850	35,150	0	-	
NSE	NSE	201707	NPFMCRCFBK	14 : ATQ	23 : 35,000-126,499	1	50,000	0	50,000	0	-	
NSE	NSE	201707	NPFMCRCFBK	15 : NTQ	22 : 6,500-34,999	4	91,040	20,000	0	0	-	
NSE	NSE	201707	NPFMCRCFBK	15 : NTQ	23 : 35,000-126,499	3	200,000	50,000	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0328	0.019066		0	0.0000	0.0	11,250	0.0	0	0.0000	0.0
-	-	-	-	0.0300	0.030000		0	0.0000	0.0	36,900	0.0	0	0.0000	0.0
-	-	-	-	0.0300	0.030000		0	0.0000	0.0	43,090	0.0	0	0.0000	0.0
-	-	-	-	0.0007	0.000016		0	0.0000	0.0	18,065	0.0	0	0.0000	0.0
-	-	-	-	-0.0003	0.009112		0	0.0000	0.0	46,782	57.1	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
-	-	2,000	-	-0.0300										
-	35,150	-	-	-0.0344										
-	-	10	-	-0.0300										
-	-	-	-	0.0000										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	NSLTECH	12 : MLO	21 : 0-6,499	2	369	0	369	0	369	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	369	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	OANDO	11 : MKT	21 : 0-6,499	143	226,311	0	226,311	0	226,311	
NSE	NSE	201707	OANDO	11 : MKT	22 : 6,500-34,999	66	916,158	0	916,158	0	916,158	
NSE	NSE	201707	OANDO	11 : MKT	23 : 35,000-126,499	34	2,577,734	120,000	2,457,734	0	2,457,734	
NSE	NSE	201707	OANDO	11 : MKT	24 : 126,500 & above	13	3,193,164	0	3,193,164	0	3,193,164	
NSE	NSE	201707	OANDO	12 : MLO	21 : 0-6,499	533	1,165,250	30,883	1,023,270	0	928,023	
NSE	NSE	201707	OANDO	12 : MLO	22 : 6,500-34,999	448	7,701,261	300,295	5,800,230	0	4,767,016	
NSE	NSE	201707	OANDO	12 : MLO	23 : 35,000-126,499	389	27,831,339	2,613,616	20,222,203	0	15,108,554	
NSE	NSE	201707	OANDO	12 : MLO	24 : 126,500 & above	192	82,232,835	4,160,672	41,090,083	0	30,881,047	1,
NSE	NSE	201707	OANDO	13 : ITQ	21 : 0-6,499	170	424,141	111,014	290,381	0	18,972	
NSE	NSE	201707	OANDO	13 : ITQ	22 : 6,500-34,999	176	3,249,130	1,303,937	1,766,189	0	50,288	
NSE	NSE	201707	OANDO	13 : ITQ	23 : 35,000-126,499	151	10,002,868	4,676,686	4,050,469	0	43,530	
NSE	NSE	201707	OANDO	13 : ITQ	24 : 126,500 & above	32	7,953,224	3,379,305	2,597,855	0	9,400	
NSE	NSE	201707	OANDO	14 : ATQ	21 : 0-6,499	125	295,223	124,999	147,323	0	3,700	
NSE	NSE	201707	OANDO	14 : ATQ	22 : 6,500-34,999	162	2,885,614	1,285,250	1,347,599	0	18,633	
NSE	NSE	201707	OANDO	14 : ATQ	23 : 35,000-126,499	153	10,538,872	4,800,131	4,331,453	0	175,119	
NSE	NSE	201707	OANDO	14 : ATQ	24 : 126,500 & above	40	10,334,458	5,236,485	3,164,227	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.1265	0.134932		0	0.0000	0.0	198,571	0.0	27,740	0.0567	0.0
-	-	-	-	0.0885	0.113122	40,000	0.0405	0.0	639,006	0.0	237,152	0.0273	0.0	
-	-	-	-	0.1587	0.155936		0	0.0000	0.0	1,431,254	0.0	1,026,480	0.0296	0.0
-	-	-	-	0.0655	0.106368		0	0.0000	0.0	1,300,000	0.0	1,893,164	0.0304	0.0
15,006	25,477	28,715	11,994	0.0570	0.065500		0	0.0000	0.0	966,564	123.0	56,706	0.1019	368.6
170,468	225,436	363,142	149,944	0.0490	0.067416		0	0.0000	0.0	5,506,924	252.3	293,306	0.1003	98.3
884,575	1,533,381	1,244,206	1,023,212	0.0327	0.071608	50,000	0.0123	0.0	17,408,228	355.5	2,763,975	0.0456	45.4	
264,015	2,739,131	2,819,672	2,369,013	0.0316	0.126389		0	0.0000	0.0	27,600,806	483.8	13,489,277	0.0763	188.4
45,756	74,744	117,157	14,803	-0.0573										
320,562	534,826	553,988	148,983	-0.0664										
402,014	810,532	1,740,911	550,180	-0.0732										
409,600	397,340	905,637	186,033	-0.1098										
16,802	30,349	65,071	21,950	-0.0647										
214,116	260,167	591,347	133,043	-0.0342										
722,978	518,200	2,253,941	505,312	-0.1296										
-	1,115,491	1,428,872	339,759	-0.1708										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	OANDO	15 : NTQ	21 : 0-6,499	159	437,094	213,781	138,098	0	-	
NSE	NSE	201707	OANDO	15 : NTQ	22 : 6,500-34,999	212	3,969,795	2,265,758	861,051	0	20,500	
NSE	NSE	201707	OANDO	15 : NTQ	23 : 35,000-126,499	240	17,286,584	10,391,018	3,623,499	0	90,000	
NSE	NSE	201707	OANDO	15 : NTQ	24 : 126,500 & above	58	16,308,272	11,273,452	1,544,508	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 and Marketable Limit Orders execution information

Order Type	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)	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)
Market	4,725	8,432	64,629	22,843	-0.1226								
Limit	7,915	137,360	391,874	75,380	-0.1220								
Market and Limit	167,000	657,283	1,538,306	375,979	-0.1338								
Market Maker	-	104,688	620,989	250,000	-0.1509								

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	OKOMUOIL	11 : MKT	21 : 0-6,499	45	35,803	3,000	32,803	0	32,803	
NSE	NSE	201707	OKOMUOIL	11 : MKT	22 : 6,500-34,999	2	22,596	0	22,596	0	22,596	
NSE	NSE	201707	OKOMUOIL	11 : MKT	23 : 35,000-126,499	2	150,000	0	150,000	0	150,000	
NSE	NSE	201707	OKOMUOIL	12 : MLO	21 : 0-6,499	176	301,928	17,337	264,526	0	250,626	
NSE	NSE	201707	OKOMUOIL	12 : MLO	22 : 6,500-34,999	52	811,767	55,863	709,541	0	625,605	
NSE	NSE	201707	OKOMUOIL	12 : MLO	23 : 35,000-126,499	25	1,518,181	78,291	1,408,634	0	1,191,260	
NSE	NSE	201707	OKOMUOIL	12 : MLO	24 : 126,500 & above	16	6,719,713	589,603	5,579,977	0	5,052,353	
NSE	NSE	201707	OKOMUOIL	13 : ITQ	21 : 0-6,499	199	477,543	255,287	124,535	0	6,000	
NSE	NSE	201707	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	93	1,273,857	766,864	235,113	0	11,475	
NSE	NSE	201707	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	43	2,263,296	1,192,646	429,084	0	500	
NSE	NSE	201707	OKOMUOIL	13 : ITQ	24 : 126,500 & above	9	3,228,457	950,000	1,278,457	0	1,128,457	
NSE	NSE	201707	OKOMUOIL	14 : ATQ	21 : 0-6,499	51	121,374	48,396	45,927	0	-	
NSE	NSE	201707	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	30	562,412	210,892	161,130	0	-	
NSE	NSE	201707	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	10	682,780	435,000	197,780	0	-	
NSE	NSE	201707	OKOMUOIL	14 : ATQ	24 : 126,500 & above	3	654,000	0	630,930	0	4,930	
NSE	NSE	201707	OKOMUOIL	15 : NTQ	21 : 0-6,499	45	129,929	62,630	18,810	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	1.6767	1.507895		0	0.0000	0.0	26,903	0.0	5,900	0.4204	0.0
-	-	-	-	2.8446	3.768193		0	0.0000	0.0	13,956	0.0	8,640	0.8738	0.0
-	-	-	-	0.3900	0.390000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
1,217	1,600	5,476	555	0.6239	0.988043		0	0.0000	0.0	246,422	22.5	18,104	0.0881	3508.1
35,791	14,046	8,548	5,000	1.1990	1.515960		0	0.0000	0.0	572,136	21.8	137,405	0.2913	1791.7
111,562	-	55,312	5,700	0.7642	1.304456		0	0.0000	0.0	920,645	400.7	487,989	0.1553	33.3
141,458	225,669	160,497	-	0.9563	2.415522		0	0.0000	0.0	1,137,297	0.0	4,442,680	1.0876	54.8
11,274	20,538	61,340	12,217	-0.9032										
20,100	51,343	111,007	34,168	-0.6568										
-	196,459	28,559	104,111	-0.4226										
50,000	100,000	-	-	0.9067										
5,208	8	25,346	13,085	0.4043										
27,610	30,124	51,000	-	-1.3470										
47,780	-	50,000	-	-1.6654										
326,000	300,000	-	-	-0.8599										
-	5,260	-	850	-1.7663										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	18	236,500	120,000	20,000	0	-	
NSE	NSE	201707	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	4	277,900	135,000	100,000	0	-	
NSE	NSE	201707	OKOMUOIL	15 : NTQ	24 : 126,500 & above	4	1,154,603	724,799	75,201	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	1,200	-	-	-3.3476									
-	-	-	100,000	-2.2100									
-	-	-	75,201	-3.9900									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PAINTCOM	12 : MLO	21 : 0-6,499	2	5,160	0	5,160	0	5,160	
NSE	NSE	201707	PAINTCOM	12 : MLO	22 : 6,500-34,999	2	25,134	0	25,134	0	25,134	
NSE	NSE	201707	PAINTCOM	12 : MLO	23 : 35,000-126,499	1	48,094	12,573	35,521	0	35,521	
NSE	NSE	201707	PAINTCOM	13 : ITQ	21 : 0-6,499	4	4,200	2,000	0	0	0	-
NSE	NSE	201707	PAINTCOM	14 : ATQ	21 : 0-6,499	3	3,000	1,000	0	0	0	-
NSE	NSE	201707	PAINTCOM	14 : ATQ	22 : 6,500-34,999	1	12,573	0	0	0	0	-
NSE	NSE	201707	PAINTCOM	14 : ATQ	23 : 35,000-126,499	2	108,094	48,094	0	0	0	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
	-	-	-	-	0.0561	0.056124	0	0.0000	0.0	5,160	0.0	0	0.0000	0.0
	-	-	-	-	0.0450	0.044992	0	0.0000	0.0	25,134	0.0	0	0.0000	0.0
	-	-	-	-	0.0300	0.030000	0	0.0000	0.0	35,521	0.0	0	0.0000	0.0
	-	-	-	-	0.0000									
	-	-	-	-	0.0000									
	-	-	-	-	0.0000									
	-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PHARMDEKO	12 : MLO	21 : 0-6,499	10	13,421	0	13,421	0	13,421	
NSE	NSE	201707	PHARMDEKO	12 : MLO	22 : 6,500-34,999	1	9,080	0	9,080	0	9,080	
NSE	NSE	201707	PHARMDEKO	12 : MLO	24 : 126,500 & above	1	200,000	0	1,359	0	100	
NSE	NSE	201707	PHARMDEKO	14 : ATQ	21 : 0-6,499	1	100	0	100	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	13,421	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	9,080	0.0	0	0.0000	0.0
-	-	-	662	0.2200	0.220000		0	0.0000	0.0	1,359	4108.6	0	0.0000	0.0
-	-	-	-	-0.2200										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PORTPAINT	12 : MLO	21 : 0-6,499	2	6,000	0	6,000	0	6,000	6,000
NSE	NSE	201707	PORTPAINT	14 : ATQ	21 : 0-6,499	1	3,000	0	0	0	0	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.1000	0.100000		0	0.0000	0.0	6,000	0.0	0	0.0000	0.0
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PREMPAINTS	12 : MLO	21 : 0-6,499	1	100	0	100	0	100	100

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	100	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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PRESKO	11 : MKT	21 : 0-6,499	38	24,831	4,000	20,831	0	20,831	
NSE	NSE	201707	PRESKO	11 : MKT	22 : 6,500-34,999	8	84,341	9,000	75,341	0	75,341	
NSE	NSE	201707	PRESKO	11 : MKT	23 : 35,000-126,499	1	61,977	0	61,977	0	61,977	
NSE	NSE	201707	PRESKO	12 : MLO	21 : 0-6,499	207	400,535	56,281	287,849	0	246,530	
NSE	NSE	201707	PRESKO	12 : MLO	22 : 6,500-34,999	115	1,932,147	87,388	1,567,910	0	1,325,878	
NSE	NSE	201707	PRESKO	12 : MLO	23 : 35,000-126,499	39	2,366,704	108,892	2,027,989	0	1,584,028	
NSE	NSE	201707	PRESKO	12 : MLO	24 : 126,500 & above	16	5,391,401	1,044,791	3,099,678	0	2,917,968	
NSE	NSE	201707	PRESKO	13 : ITQ	21 : 0-6,499	134	330,009	182,647	103,227	0	-	
NSE	NSE	201707	PRESKO	13 : ITQ	22 : 6,500-34,999	125	1,813,040	1,057,976	349,751	0	33,610	
NSE	NSE	201707	PRESKO	13 : ITQ	23 : 35,000-126,499	34	2,087,005	1,308,731	278,600	0	50,000	
NSE	NSE	201707	PRESKO	13 : ITQ	24 : 126,500 & above	9	3,562,885	2,156,443	1,406,442	0	149,999	1,
NSE	NSE	201707	PRESKO	14 : ATQ	21 : 0-6,499	50	117,330	59,015	27,743	0	-	
NSE	NSE	201707	PRESKO	14 : ATQ	22 : 6,500-34,999	36	644,027	230,050	230,977	0	-	
NSE	NSE	201707	PRESKO	14 : ATQ	23 : 35,000-126,499	16	894,977	111,000	292,515	0	-	
NSE	NSE	201707	PRESKO	14 : ATQ	24 : 126,500 & above	4	1,001,480	770,000	231,480	0	230,480	
NSE	NSE	201707	PRESKO	15 : NTQ	21 : 0-6,499	38	127,312	44,922	54,290	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.5849	1.184587		0	0.0000	0.0	18,721	0.0	2,110	0.0623	0.0
-	-	-	-	0.9340	1.077303		0	0.0000	0.0	47,341	0.0	28,000	0.1807	0.0
-	-	-	-	-3.3955	0.554508		0	0.0000	0.0	61,977	0.0	0	0.0000	0.0
9,609	12,730	15,280	1,000	0.5088	0.986944		0	0.0000	0.0	214,766	69.6	73,083	0.3978	167.8
37,458	99,989	104,578	-	0.5895	1.053502		0	0.0000	0.0	1,244,495	34.9	323,415	0.0472	114.4
46,701	191,998	138,553	55,150	-0.0982	0.986430		0	0.0000	0.0	1,627,989	168.0	400,000	0.1344	130.1
134,000	35,500	-	12,170	1.6074	2.149962		0	0.0000	0.0	1,813,189	18.5	1,286,489	0.3858	7.6
8,702	17,985	44,137	29,641	-0.6879										
40,000	52,570	123,364	44,807	-0.4389										
500	-	48,100	82,500	0.6838										
000,000	-	-	256,443	-2.2642										
-	10,290	9,908	1,150	-0.9277										
10,000	35,000	70,000	104,000	0.1879										
-	151,500	39,543	-	-1.7765										
1,000	-	-	-	-0.8502										
-	10,338	19,032	14,920	-1.1594										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PRESCO	15 : NTQ	22 : 6,500-34,999	45	818,490	340,000	210,290	0	61,781	
NSE	NSE	201707	PRESCO	15 : NTQ	23 : 35,000-126,499	18	1,148,430	606,465	81,965	0	-	
NSE	NSE	201707	PRESCO	15 : NTQ	24 : 126,500 & above	2	400,000	0	0	0	-	

Guidance:

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

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Market Execution Quality Detail: July 2017

execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
Market	5,509	-	93,000	50,000	-0.2815								
Limit	-	-	81,965	-	3.2500								
Marketable	-	-	-	-	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 Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PRESTIGE	11 : MKT	21 : 0-6,499	4	2,098	0	2,098	0	2,098	
NSE	NSE	201707	PRESTIGE	11 : MKT	22 : 6,500-34,999	3	67,225	0	67,225	0	67,225	
NSE	NSE	201707	PRESTIGE	11 : MKT	24 : 126,500 & above	2	4,217,916	4,056,845	161,071	0	161,071	
NSE	NSE	201707	PRESTIGE	12 : MLO	21 : 0-6,499	12	15,246	0	15,246	0	15,246	
NSE	NSE	201707	PRESTIGE	12 : MLO	22 : 6,500-34,999	2	65,757	0	65,757	0	30,982	
NSE	NSE	201707	PRESTIGE	12 : MLO	23 : 35,000-126,499	3	227,000	100,000	127,000	0	127,000	
NSE	NSE	201707	PRESTIGE	12 : MLO	24 : 126,500 & above	36	69,212,399	588,918	63,495,382	0	50,996,403	7,
NSE	NSE	201707	PRESTIGE	14 : ATQ	21 : 0-6,499	2	2,000	0	1,000	0	-	
NSE	NSE	201707	PRESTIGE	14 : ATQ	23 : 35,000-126,499	1	90,000	90,000	0	0	-	
NSE	NSE	201707	PRESTIGE	14 : ATQ	24 : 126,500 & above	4	6,081,900	3,081,900	3,000,000	0	-	1,

Guidance:

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

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Market Execution Quality Detail: July 2017

execution information					Market and Marketable Limit Orders execution information									
Order Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	2,098	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	67,225	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	161,071	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	15,246	0.0	0	0.0000	0.0
-	-	34,775	-	0.0094	0.009423		0	0.0000	0.0	65,757	172.4	0	0.0000	0.0
-	-	-	-	0.0142	0.014173		0	0.0000	0.0	127,000	0.0	0	0.0000	0.0
672,631	3,154,632	485,522	380,575	0.0022	0.002230		0	0.0000	0.0	63,495,382	132.5	0	0.0000	0.0
-	-	1,000	-	-0.0200										
-	-	-	-	0.0000										
081,900	1,918,100	-	-	-0.0200										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PZ	11 : MKT	21 : 0-6,499	66	99,870	0	99,870	0	99,870	
NSE	NSE	201707	PZ	11 : MKT	22 : 6,500-34,999	13	184,220	0	184,220	0	184,220	
NSE	NSE	201707	PZ	11 : MKT	23 : 35,000-126,499	3	200,000	0	200,000	0	200,000	
NSE	NSE	201707	PZ	12 : MLO	21 : 0-6,499	182	288,300	5,541	272,844	0	251,185	
NSE	NSE	201707	PZ	12 : MLO	22 : 6,500-34,999	81	1,212,279	79,920	1,093,434	0	1,019,532	
NSE	NSE	201707	PZ	12 : MLO	23 : 35,000-126,499	52	3,813,390	448,560	3,297,580	0	3,088,390	
NSE	NSE	201707	PZ	12 : MLO	24 : 126,500 & above	15	6,913,748	313,195	6,482,607	0	6,309,117	
NSE	NSE	201707	PZ	13 : ITQ	21 : 0-6,499	112	286,982	104,274	136,276	0	4,259	
NSE	NSE	201707	PZ	13 : ITQ	22 : 6,500-34,999	162	2,436,438	1,416,285	458,330	0	7,937	
NSE	NSE	201707	PZ	13 : ITQ	23 : 35,000-126,499	57	3,806,420	2,381,251	671,254	0	-	
NSE	NSE	201707	PZ	13 : ITQ	24 : 126,500 & above	1	160,622	0	160,622	0	160,622	
NSE	NSE	201707	PZ	14 : ATQ	21 : 0-6,499	43	122,287	64,476	40,676	0	-	
NSE	NSE	201707	PZ	14 : ATQ	22 : 6,500-34,999	74	1,073,018	604,728	266,680	0	-	
NSE	NSE	201707	PZ	14 : ATQ	23 : 35,000-126,499	19	1,254,238	579,885	372,285	0	-	
NSE	NSE	201707	PZ	14 : ATQ	24 : 126,500 & above	1	867,137	0	867,137	0	863,871	
NSE	NSE	201707	PZ	15 : NTQ	21 : 0-6,499	31	83,107	30,038	26,737	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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execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.6396	0.629582		0	0.0000	0.0	85,239	0.0	14,631	0.0156	0.0
-	-	-	-	0.5321	0.632723	35,313	0.1696	0.0	0.0	76,069	0.0	72,838	0.2236	0.0
-	-	-	-	0.2069	0.674438		0	0.0000	0.0	0	0.0	200,000	0.1660	0.0
1,159	1,057	9,643	6,500	0.2833	0.441874		0	0.0000	0.0	246,143	121.4	26,701	0.4115	551.3
34,868	4,364	34,670	-	0.3013	0.391821		0	0.0000	0.0	945,402	27.0	148,032	0.0659	0.0
33,000	163,516	12,669	5	0.4019	0.412063		0	0.0000	0.0	2,284,680	16.7	1,012,900	0.0205	0.1
23,490	-	-	150,000	1.3012	1.242596		0	0.0000	0.0	2,109,932	0.5	4,372,675	0.4691	63.8
8,838	29,289	44,872	18,477	-0.3979										
60,601	97,161	195,064	72,287	-0.2999										
37,712	179,171	170,736	217	-0.2052										
-	-	-	-	-1.4800										
877	9,835	13,982	8,688	-0.3768										
46,238	76,467	75,607	-	-0.5093										
100,000	51,184	161,279	56,307	-0.2200										
3,266	-	-	-	0.2000										
5,000	4,000	7,526	1,500	-0.6377										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	PZ	15 : NTQ	22 : 6,500-34,999	57	845,266	550,049	58,975	0	-	
NSE	NSE	201707	PZ	15 : NTQ	23 : 35,000-126,499	27	1,841,642	970,939	51,526	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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execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)
	-	27,020	14,666	-	-0.4449								
	-	-	1,200	-	-0.3363								

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	REDSTAREX	11 : MKT	21 : 0-6,499	37	54,590	0	54,590	0	54,590	
NSE	NSE	201707	REDSTAREX	11 : MKT	22 : 6,500-34,999	17	274,521	0	274,521	0	274,521	
NSE	NSE	201707	REDSTAREX	11 : MKT	23 : 35,000-126,499	10	681,853	185,781	496,072	0	496,072	
NSE	NSE	201707	REDSTAREX	11 : MKT	24 : 126,500 & above	2	500,000	500,000	0	0	-	
NSE	NSE	201707	REDSTAREX	12 : MLO	21 : 0-6,499	58	105,905	300	100,465	0	98,465	
NSE	NSE	201707	REDSTAREX	12 : MLO	22 : 6,500-34,999	23	350,221	23,500	322,801	0	288,981	
NSE	NSE	201707	REDSTAREX	12 : MLO	23 : 35,000-126,499	27	1,698,602	115,000	1,389,349	0	1,017,164	
NSE	NSE	201707	REDSTAREX	12 : MLO	24 : 126,500 & above	7	1,481,680	479,570	268,770	0	126,270	
NSE	NSE	201707	REDSTAREX	13 : ITQ	21 : 0-6,499	33	46,785	13,766	24,804	0	-	
NSE	NSE	201707	REDSTAREX	13 : ITQ	22 : 6,500-34,999	49	999,857	328,678	367,825	0	-	
NSE	NSE	201707	REDSTAREX	13 : ITQ	23 : 35,000-126,499	31	2,300,153	1,273,157	344,929	0	-	
NSE	NSE	201707	REDSTAREX	13 : ITQ	24 : 126,500 & above	2	284,977	0	41,901	0	-	
NSE	NSE	201707	REDSTAREX	14 : ATQ	21 : 0-6,499	22	22,804	5,900	14,180	0	-	
NSE	NSE	201707	REDSTAREX	14 : ATQ	22 : 6,500-34,999	28	482,153	161,200	176,897	0	-	
NSE	NSE	201707	REDSTAREX	14 : ATQ	23 : 35,000-126,499	16	1,160,899	521,635	269,768	0	-	
NSE	NSE	201707	REDSTAREX	15 : NTQ	21 : 0-6,499	7	9,850	0	2,350	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.2461	0.229600		0	0.0000	0.0	54,590	0.0	0	0.0000	0.0
-	-	-	-	0.1440	0.220259	18,800	0.0100	0.0	216,841	0.0	38,880	0.0301	0.0	
-	-	-	-	0.1367	0.215325		0	0.0000	0.0	178,072	0.0	318,000	0.0358	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	2,000	-	-	0.1420	0.160275		0	0.0000	0.0	94,265	0.0	6,200	0.0245	22.3
17,000	5,000	2,190	-	0.0549	0.123933		0	0.0000	0.0	250,801	217.6	72,000	0.0085	4.0
43,807	164,697	104,640	1,100	0.0255	0.154321		0	0.0000	0.0	1,254,488	335.3	134,861	0.0324	9.4
-	82,000	57,000	-	0.1637	0.195778		0	0.0000	0.0	85,270	0.0	183,500	0.0111	453.1
-	1,340	17,664	5,000	-0.0787										
-	41,200	114,280	135,855	-0.1778										
-	150,000	117,960	71,084	-0.0840										
-	-	-	-	-0.2200										
-	5,820	5,200	1,060	-0.1539										
-	30,100	61,797	52,500	-0.1778										
57,041	75,700	55,155	3,000	-0.1890										
-	-	1,350	-	-0.2670										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	REDSTAREX	15 : NTQ	22 : 6,500-34,999	16	257,734	66,078	107,100	0	-	
NSE	NSE	201707	REDSTAREX	15 : NTQ	23 : 35,000-126,499	11	607,567	46,670	169,516	0	-	
NSE	NSE	201707	REDSTAREX	15 : NTQ	24 : 126,500 & above	1	200,000	0	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	7,500	-	55,000	-0.1240									
-	18,163	-	3,300	-0.2132									
-	-	-	-	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 Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	REGALINS	11 : MKT	21 : 0-6,499	1	500	0	500	0	500	500
NSE	NSE	201707	REGALINS	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201707	REGALINS	12 : MLO	21 : 0-6,499	12	14,411	0	14,411	0	14,411	14,411
NSE	NSE	201707	REGALINS	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	100,000
NSE	NSE	201707	REGALINS	12 : MLO	24 : 126,500 & above	1	687,500	0	687,500	0	687,500	687,500

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	14,411	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	687,500	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ROADS	11 : MKT	21 : 0-6,499	1	500	0	500	0	500	500
NSE	NSE	201707	ROADS	12 : MLO	21 : 0-6,499	3	7,412	0	3,906	0	3,906	3,906
NSE	NSE	201707	ROADS	13 : ITQ	21 : 0-6,499	1	1,500	0	0	0	0	-
NSE	NSE	201707	ROADS	14 : ATQ	21 : 0-6,499	4	11,385	7,012	4,006	0	0	-
NSE	NSE	201707	ROADS	14 : ATQ	22 : 6,500-34,999	1	10,000	9,600	400	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
	-	-	-	-	0.6300	0.630000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
	-	-	-	-	0.1300	0.130000	0	0.0000	0.0	3,906	0.0	0	0.0000	0.0
	-	-	-	-	0.0000									
	-	-	3,506	-	-0.1924									
	-	-	400	-	-0.1300									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ROYALEX	11 : MKT	21 : 0-6,499	2	5,500	0	5,500	0	5,500	5,500
NSE	NSE	201707	ROYALEX	12 : MLO	21 : 0-6,499	1	858	0	858	0	858	858

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	5,500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	858	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	RTBRISCOE	11 : MKT	21 : 0-6,499	1	5,000	0	5,000	0	5,000	0
NSE	NSE	201707	RTBRISCOE	12 : MLO	21 : 0-6,499	13	2,198	0	2,198	0	2,198	0

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,198	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	SCOA	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201707	SCOA	12 : MLO	21 : 0-6,499	5	1,475	0	1,475	0	1,475	1,475

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,475	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	SEPLAT	11 : MKT	21 : 0-6,499	6	38	0	38	0	38	
NSE	NSE	201707	SEPLAT	12 : MLO	21 : 0-6,499	43	31,031	1,074	29,957	0	28,727	
NSE	NSE	201707	SEPLAT	12 : MLO	22 : 6,500-34,999	26	464,146	55,825	348,403	0	336,551	
NSE	NSE	201707	SEPLAT	12 : MLO	23 : 35,000-126,499	6	375,127	1,949	323,466	0	312,051	
NSE	NSE	201707	SEPLAT	12 : MLO	24 : 126,500 & above	3	538,621	0	538,621	0	535,344	
NSE	NSE	201707	SEPLAT	13 : ITQ	21 : 0-6,499	61	90,872	57,257	8,602	0	-	
NSE	NSE	201707	SEPLAT	13 : ITQ	22 : 6,500-34,999	49	851,123	534,369	132,829	0	23,789	
NSE	NSE	201707	SEPLAT	13 : ITQ	23 : 35,000-126,499	20	976,900	360,000	268,913	0	200,000	
NSE	NSE	201707	SEPLAT	14 : ATQ	21 : 0-6,499	24	51,293	21,453	18,686	0	1,950	
NSE	NSE	201707	SEPLAT	14 : ATQ	22 : 6,500-34,999	29	453,033	148,323	70,864	0	-	
NSE	NSE	201707	SEPLAT	14 : ATQ	23 : 35,000-126,499	16	965,716	330,000	366,992	0	75,000	
NSE	NSE	201707	SEPLAT	15 : NTQ	21 : 0-6,499	12	32,255	5,500	98	0	-	
NSE	NSE	201707	SEPLAT	15 : NTQ	22 : 6,500-34,999	4	72,961	55,000	0	0	-	
NSE	NSE	201707	SEPLAT	15 : NTQ	23 : 35,000-126,499	2	100,000	0	0	0	-	

Guidance:

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

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Bucket	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)	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)	
-	-	-	-	16.1511	16.809210	-	0	0.0000	0.0	38	0.0	0	0.0000	0.0
-	-	1,230	-	8.2049	9.706240	-	0	0.0000	0.0	27,753	11.3	2,204	1.0658	69.2
8,866	517	683	1,786	2.6939	7.087058	-	0	0.0000	0.0	295,737	17.3	52,666	0.6674	0.0
11,379	-	-	-	-0.8254	13.778683	-	0	0.0000	0.0	323,466	1.3	0	0.0000	0.0
3,277	-	-	-	2.2151	7.506400	-	0	0.0000	0.0	538,621	1.1	0	0.0000	0.0
-	2,000	3,736	871	9.1422										
411	25,000	64,468	117	-1.0799										
38,120	15,000	-	15,500	-2.7267										
-	2,100	10,001	1,729	-15.9948										
-	-	63,500	364	4.2087										
144,633	50,000	-	-	-0.5244										
-	-	-	-	-0.7423										
-	-	-	-	0.0000										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	SKYEBANK	11 : MKT	21 : 0-6,499	70	103,916	0	103,916	0	103,916	
NSE	NSE	201707	SKYEBANK	11 : MKT	22 : 6,500-34,999	31	599,576	26,000	573,576	0	573,576	
NSE	NSE	201707	SKYEBANK	11 : MKT	23 : 35,000-126,499	23	1,665,082	0	1,665,082	0	1,665,082	
NSE	NSE	201707	SKYEBANK	11 : MKT	24 : 126,500 & above	25	8,062,549	1,355,000	6,707,549	0	6,707,549	
NSE	NSE	201707	SKYEBANK	12 : MLO	21 : 0-6,499	129	293,405	5,564	267,430	0	266,624	
NSE	NSE	201707	SKYEBANK	12 : MLO	22 : 6,500-34,999	163	2,652,301	79,230	2,427,471	0	2,268,310	
NSE	NSE	201707	SKYEBANK	12 : MLO	23 : 35,000-126,499	162	12,272,681	729,280	10,568,712	0	8,578,571	
NSE	NSE	201707	SKYEBANK	12 : MLO	24 : 126,500 & above	276	168,377,160	23,107,112	115,915,067	0	86,033,975	1,
NSE	NSE	201707	SKYEBANK	13 : ITQ	21 : 0-6,499	12	34,680	8,000	26,680	0	-	-
NSE	NSE	201707	SKYEBANK	13 : ITQ	22 : 6,500-34,999	20	396,390	110,250	260,260	0	-	-
NSE	NSE	201707	SKYEBANK	13 : ITQ	23 : 35,000-126,499	28	2,250,796	636,029	1,364,530	0	50,894	
NSE	NSE	201707	SKYEBANK	13 : ITQ	24 : 126,500 & above	37	14,352,645	7,171,689	6,213,796	0	69,106	
NSE	NSE	201707	SKYEBANK	14 : ATQ	21 : 0-6,499	41	103,436	24,865	64,903	0	-	-
NSE	NSE	201707	SKYEBANK	14 : ATQ	22 : 6,500-34,999	63	1,324,209	611,390	597,766	0	-	-
NSE	NSE	201707	SKYEBANK	14 : ATQ	23 : 35,000-126,499	99	7,361,764	2,828,979	3,513,485	0	54,000	
NSE	NSE	201707	SKYEBANK	14 : ATQ	24 : 126,500 & above	179	81,085,963	25,757,660	26,214,102	0	800,000	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Type	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)	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)
-	-	-	-	0.0168	0.016129	0	0.0000	0.0	100,916	0.0	3,000	0.0098	0.0
-	-	-	-	0.0147	0.012782	0	0.0000	0.0	560,976	0.0	12,600	0.0060	0.0
-	-	-	-	0.0212	0.016980	0	0.0000	0.0	1,602,052	0.0	63,030	0.0068	0.0
-	-	-	-	0.0148	0.019573	0	0.0000	0.0	4,896,849	0.0	1,810,700	0.0100	0.0
510	-	296	-	0.0127	0.012191	0	0.0000	0.0	255,395	1.3	12,035	0.0100	0.0
48,445	54,503	53,614	2,599	0.0096	0.012588	0	0.0000	0.0	2,395,971	21.3	31,500	0.0098	0.0
211,122	769,468	301,285	342,599	0.0054	0.009875	0	0.0000	0.0	10,522,712	330.3	46,000	0.0097	0.0
120,803	6,258,249	14,123,863	4,867,893	0.0087	0.013698	0	0.0000	0.0	107,032,305	408.1	8,882,762	0.0103	14.8
-	14,855	11,825	-	-0.0092									
75,000	48,797	77,301	18,750	-0.0016									
169,106	282,772	665,195	50,000	-0.0059									
12,000	1,387,585	3,683,589	406,303	-0.0013									
3	2,390	26,686	31,124	-0.0216									
75,657	51,963	185,299	118,732	-0.0108									
142,897	507,309	1,951,095	333,220	-0.0078									
698,268	4,291,758	8,678,028	4,599,116	-0.0157									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	SKYEBANK	15 : NTQ	21 : 0-6,499	26	90,752	29,114	7,791	0	1,900	
NSE	NSE	201707	SKYEBANK	15 : NTQ	22 : 6,500-34,999	55	1,027,662	419,264	111,000	0	-	
NSE	NSE	201707	SKYEBANK	15 : NTQ	23 : 35,000-126,499	113	8,414,264	4,275,603	1,199,634	0	-	
NSE	NSE	201707	SKYEBANK	15 : NTQ	24 : 126,500 & above	224	139,319,276	52,865,385	17,727,854	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 and Marketable Limit Orders execution information

Order Type	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)	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)
Market	2,000	-	3,891	-	-0.0027								
Limit	-	-	61,000	40,000	-0.0129								
Marketable	-	-	582,025	280,504	-0.0148								
Total	-	514,310	6,027,621	3,125,000	-0.0221								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	SKYESHELT	11 : MKT	21 : 0-6,499	4	510	0	510	0	510	510
NSE	NSE	201707	SKYESHELT	12 : MLO	21 : 0-6,499	2	15	0	15	0	15	15

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	510	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	15	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	SOVRENINS	11 : MKT	21 : 0-6,499	5	7,200	0	7,200	0	7,200	
NSE	NSE	201707	SOVRENINS	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	
NSE	NSE	201707	SOVRENINS	12 : MLO	21 : 0-6,499	6	3,750	0	3,750	0	3,750	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	3,750	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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	STACO	11 : MKT	21 : 0-6,499	8	10,150	0	10,150	0	10,150	
NSE	NSE	201707	STACO	12 : MLO	21 : 0-6,499	14	12,400	0	12,400	0	12,400	
NSE	NSE	201707	STACO	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,150	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	12,400	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	STANBIC	11 : MKT	21 : 0-6,499	46	61,307	0	61,307	0	61,307	
NSE	NSE	201707	STANBIC	11 : MKT	22 : 6,500-34,999	9	130,148	0	130,148	0	130,148	
NSE	NSE	201707	STANBIC	12 : MLO	21 : 0-6,499	162	270,491	3,738	266,753	0	263,028	
NSE	NSE	201707	STANBIC	12 : MLO	22 : 6,500-34,999	56	976,842	41,219	935,623	0	919,776	
NSE	NSE	201707	STANBIC	12 : MLO	23 : 35,000-126,499	30	2,314,466	75,378	2,062,088	0	2,051,284	
NSE	NSE	201707	STANBIC	12 : MLO	24 : 126,500 & above	55	30,191,342	710,741	28,195,385	0	26,534,203	
NSE	NSE	201707	STANBIC	13 : ITQ	21 : 0-6,499	114	299,714	120,754	104,294	0	10,283	
NSE	NSE	201707	STANBIC	13 : ITQ	22 : 6,500-34,999	146	2,608,523	1,373,625	426,874	0	58,000	
NSE	NSE	201707	STANBIC	13 : ITQ	23 : 35,000-126,499	32	1,812,911	775,428	673,144	0	53,804	
NSE	NSE	201707	STANBIC	13 : ITQ	24 : 126,500 & above	26	9,956,617	1,949,985	7,652,546	0	4,105,617	2,
NSE	NSE	201707	STANBIC	14 : ATQ	21 : 0-6,499	48	101,836	21,395	46,594	0	1,000	
NSE	NSE	201707	STANBIC	14 : ATQ	22 : 6,500-34,999	31	499,328	151,839	168,476	0	30,000	
NSE	NSE	201707	STANBIC	14 : ATQ	23 : 35,000-126,499	25	1,818,686	500,000	1,046,019	0	99,000	
NSE	NSE	201707	STANBIC	14 : ATQ	24 : 126,500 & above	12	4,985,781	836,681	3,924,420	0	2,974,500	
NSE	NSE	201707	STANBIC	15 : NTQ	21 : 0-6,499	28	90,207	46,290	6,847	0	750	
NSE	NSE	201707	STANBIC	15 : NTQ	22 : 6,500-34,999	13	243,202	148,202	10,000	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.6631	0.722907		0	0.0000	0.0	55,213	0.0	6,094	0.0301	0.0
-	-	-	-	0.6653	0.630567		0	0.0000	0.0	130,148	0.0	0	0.0000	0.0
511	1,000	2,214	-	0.5805	0.685397		0	0.0000	0.0	253,581	3.8	13,172	0.3919	0.0
306	10,000	3,535	2,006	0.4988	0.690398		0	0.0000	0.0	736,696	4.3	198,927	0.1887	31.7
-	10,804	-	-	0.5953	0.727277		0	0.0000	0.0	1,452,100	0.0	609,988	0.1646	3.5
812,931	231,439	376,000	55,424	0.7073	1.013816		0	0.0000	0.0	16,376,039	112.0	11,819,346	0.3321	0.5
18,402	6,350	55,011	11,076	-0.3330										
27,371	55,589	195,085	65,809	-0.6043										
100,000	112,534	193,133	55,950	-0.5649										
351,000	450,000	745,929	-	0.0441										
4,431	9,356	22,834	2,605	-0.1802										
35,000	10,000	53,607	11,869	-0.3111										
239,454	250,000	457,565	-	-0.5978										
355,000	358,319	99,433	137,168	-0.9507										
-	2,437	3,400	260	-0.8336										
-	-	-	10,000	-1.3800										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	STANBIC	15 : NTQ	23 : 35,000-126,499	15	957,726	150,000	381,363	0		-
NSE	NSE	201707	STANBIC	15 : NTQ	24 : 126,500 & above	16	11,700,000	8,250,000	2,035,000	0	1,013,000	1,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
Executed													
	240,000	-	-	41,363	-0.8115								
	020,510	1,490	-	-	-0.7656								

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	STDINSURE	11 : MKT	21 : 0-6,499	2	700	0	700	0	700	700
NSE	NSE	201707	STDINSURE	12 : MLO	21 : 0-6,499	6	4,700	0	4,700	0	4,700	4,700

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	700	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	4,700	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	STERLNBANK	11 : MKT	21 : 0-6,499	38	55,738	0	55,738	0	55,738	
NSE	NSE	201707	STERLNBANK	11 : MKT	22 : 6,500-34,999	9	223,192	0	223,192	0	223,192	
NSE	NSE	201707	STERLNBANK	11 : MKT	23 : 35,000-126,499	11	720,000	100,000	620,000	0	620,000	
NSE	NSE	201707	STERLNBANK	12 : MLO	21 : 0-6,499	86	200,780	0	198,825	0	197,125	
NSE	NSE	201707	STERLNBANK	12 : MLO	22 : 6,500-34,999	564	8,650,001	8,965	8,636,090	0	7,567,659	
NSE	NSE	201707	STERLNBANK	12 : MLO	23 : 35,000-126,499	246	14,071,958	218,338	13,853,620	0	12,953,036	
NSE	NSE	201707	STERLNBANK	12 : MLO	24 : 126,500 & above	188	138,013,695	8,959,321	124,273,434	0	108,031,142	7,
NSE	NSE	201707	STERLNBANK	13 : ITQ	21 : 0-6,499	7	14,300	400	13,900	0	-	
NSE	NSE	201707	STERLNBANK	13 : ITQ	22 : 6,500-34,999	22	308,646	37,240	256,406	0	28,810	
NSE	NSE	201707	STERLNBANK	13 : ITQ	23 : 35,000-126,499	30	2,209,979	331,084	1,498,944	0	-	
NSE	NSE	201707	STERLNBANK	13 : ITQ	24 : 126,500 & above	51	29,115,549	4,501,281	16,915,099	0	300,000	2,
NSE	NSE	201707	STERLNBANK	14 : ATQ	21 : 0-6,499	510	2,245,833	10,839	2,230,794	0	5,529	1,
NSE	NSE	201707	STERLNBANK	14 : ATQ	22 : 6,500-34,999	1,504	20,513,087	449,855	16,058,685	0	602,969	2,
NSE	NSE	201707	STERLNBANK	14 : ATQ	23 : 35,000-126,499	258	15,968,942	993,152	11,557,904	0	61,049	3,
NSE	NSE	201707	STERLNBANK	14 : ATQ	24 : 126,500 & above	106	45,830,288	8,246,857	22,211,992	0	232,902	6,
NSE	NSE	201707	STERLNBANK	15 : NTQ	21 : 0-6,499	39	150,034	26,357	21,135	0	945	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0182	0.013679		0	0.0000	0.0	55,738	0.0	0	0.0000	0.0
-	-	-	-	0.0268	0.026274		0	0.0000	0.0	188,192	0.0	35,000	0.0096	0.0
-	-	-	-	0.0374	0.033211		0	0.0000	0.0	570,000	0.0	50,000	0.0219	0.0
-	-	1,700	-	0.0107	0.013486		0	0.0000	0.0	196,825	9.8	2,000	0.0100	0.0
263,278	209,191	594,559	-	0.0032	0.013785		0	0.0000	0.0	8,616,397	53.4	19,693	0.0070	0.0
157,643	198,888	313,589	230,464	0.0119	0.011856		0	0.0000	0.0	13,653,620	56.2	200,000	0.0090	0.0
169,691	1,902,271	5,101,343	1,583,640	0.0116	0.025183		0	0.0000	0.0	92,025,973	109.0	32,247,461	0.0130	14.7
-	-	5,100	6,300	-0.0192										
50,118	44,466	64,462	100	-0.0066										
181,392	92,000	453,301	202,656	-0.0098										
201,000	1,976,892	5,420,571	2,467,474	-0.0094										
894,058	30,998	267,026	8,400	-0.0118										
878,640	6,931,230	3,432,512	664,643	-0.0063										
800,955	765,065	4,833,757	734,943	-0.0254										
279,011	3,565,381	4,953,605	1,578,110	-0.0131										
-	-	11,696	400	-0.0321										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	STERLNBANK	15 : NTQ	22 : 6,500-34,999	198	2,344,018	292,488	691,562	0	-	
NSE	NSE	201707	STERLNBANK	15 : NTQ	23 : 35,000-126,499	104	8,082,410	2,440,671	1,125,040	0	359,970	
NSE	NSE	201707	STERLNBANK	15 : NTQ	24 : 126,500 & above	195	117,259,746	23,606,866	18,272,908	0	-	3,

Guidance:

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

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Executed	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)	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)
36,964	182,204	309,591	20,000	-0.0224									
-	137,883	49,852	198,681	-0.0317									
129,147	780,256	2,029,239	1,712,958	-0.0240									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	STUDPRESS	11 : MKT	21 : 0-6,499	1	900	0	900	0	900	
NSE	NSE	201707	STUDPRESS	12 : MLO	21 : 0-6,499	7	3,280	0	2,980	0	2,380	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	900	0.0	0	0.0000	0.0
100	500	-	-	0.0000	0.000000		0	0.0000	0.0	2,980	24.4	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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TANTALIZER	11 : MKT	21 : 0-6,499	4	1,500	0	1,500	0	1,500	1,500
NSE	NSE	201707	TANTALIZER	12 : MLO	21 : 0-6,499	2	2,000	0	2,000	0	2,000	2,000

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	2,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	THOMASWY	11 : MKT	22 : 6,500-34,999	1	9,000	0	9,000	0	9,000	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	9,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TIGERBRANDS	11 : MKT	21 : 0-6,499	75	117,823	0	117,823	0	117,823	
NSE	NSE	201707	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	18	261,010	0	261,010	0	261,010	
NSE	NSE	201707	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	3	130,012	0	130,012	0	130,012	
NSE	NSE	201707	TIGERBRANDS	11 : MKT	24 : 126,500 & above	3	1,055,980	0	1,055,980	0	1,055,980	
NSE	NSE	201707	TIGERBRANDS	12 : MLO	21 : 0-6,499	249	444,899	1,783	443,116	0	423,997	
NSE	NSE	201707	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	122	2,047,816	75,012	1,972,804	0	1,856,955	
NSE	NSE	201707	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	127	8,799,901	427,796	8,184,998	0	7,310,930	
NSE	NSE	201707	TIGERBRANDS	12 : MLO	24 : 126,500 & above	51	17,329,338	161,141	16,803,075	0	13,720,428	2,
NSE	NSE	201707	TIGERBRANDS	13 : ITQ	21 : 0-6,499	128	301,802	126,358	146,561	0	6,597	
NSE	NSE	201707	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	127	2,214,275	956,783	920,267	0	51,170	
NSE	NSE	201707	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	98	6,581,465	2,493,834	2,564,949	0	37,220	
NSE	NSE	201707	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	30	7,832,619	2,397,068	3,390,568	0	1,118	
NSE	NSE	201707	TIGERBRANDS	14 : ATQ	21 : 0-6,499	79	187,774	69,538	94,347	0	-	
NSE	NSE	201707	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	91	1,444,959	763,552	439,211	0	16,900	
NSE	NSE	201707	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	84	5,899,338	2,003,592	2,238,231	0	45,831	
NSE	NSE	201707	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	26	7,743,950	3,493,760	2,443,636	0	250,000	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)
-	-	-	-	0.0987	0.094375	1,300	0.0400	0.0	98,913	0.0	17,610	0.0243	0.0
-	-	-	-	0.0882	0.086271	0	0.0000	0.0	208,790	0.0	52,220	0.0095	0.0
-	-	-	-	0.0420	0.048792	0	0.0000	0.0	86,000	0.0	44,012	0.0167	0.0
-	-	-	-	0.1680	0.211032	0	0.0000	0.0	0	0.0	1,055,980	0.0318	0.0
5,913	3,747	7,060	1,439	0.0504	0.063048	0	0.0000	0.0	433,591	29.7	9,525	0.0220	0.0
43,328	33,433	22,945	8,987	0.0211	0.060442	19,000	0.0100	0.0	1,778,492	59.7	175,312	0.0215	0.0
419,681	85,150	258,596	84,561	0.0367	0.067952	75,000	0.0100	0.0	6,115,034	102.4	1,994,964	0.0345	1.4
318,679	596,808	167,160	-	0.0221	0.066759	200,000	0.0065	0.0	7,860,358	41.3	8,742,717	0.0252	2.7
15,064	34,391	70,059	9,025	-0.0330									
65,374	36,180	421,465	104,546	-0.0495									
331,771	506,338	772,667	657,385	-0.0357									
226,200	663,932	1,465,432	992,141	-0.0044									
6,611	12,996	43,249	22,904	-0.0095									
68,880	38,440	137,751	113,227	-0.0330									
384,584	324,977	992,292	221,859	-0.0410									
5,100	1,013,000	401,380	17,945	-0.0339									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TIGERBRANDS	15 : NTQ	21 : 0-6,499	74	184,009	117,636	14,100	0	-	
NSE	NSE	201707	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	138	2,146,130	1,050,231	273,469	0	-	
NSE	NSE	201707	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	127	9,201,518	4,464,849	1,383,026	0	-	
NSE	NSE	201707	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	91	23,547,168	9,410,799	2,085,019	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	2,100	4,000	-0.0633									
9,482	39,000	52,580	70,300	-0.0018									
55,040	189,896	662,288	102,402	-0.0346									
150,000	316,281	435,900	307,197	-0.0898									

Guidance:

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

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TOTAL	11 : MKT	21 : 0-6,499	56	25,206	0	25,206	0	25,206	
NSE	NSE	201707	TOTAL	11 : MKT	22 : 6,500-34,999	2	20,000	0	20,000	0	20,000	
NSE	NSE	201707	TOTAL	12 : MLO	21 : 0-6,499	162	210,276	13,155	190,892	0	177,754	
NSE	NSE	201707	TOTAL	12 : MLO	22 : 6,500-34,999	33	502,201	95,276	406,925	0	369,237	
NSE	NSE	201707	TOTAL	12 : MLO	23 : 35,000-126,499	4	264,000	0	214,000	0	214,000	
NSE	NSE	201707	TOTAL	12 : MLO	24 : 126,500 & above	2	633,085	0	631,030	0	330,981	
NSE	NSE	201707	TOTAL	13 : ITQ	21 : 0-6,499	248	339,055	147,401	103,742	0	95	
NSE	NSE	201707	TOTAL	13 : ITQ	22 : 6,500-34,999	41	589,540	286,153	74,270	0	150	
NSE	NSE	201707	TOTAL	13 : ITQ	23 : 35,000-126,499	4	200,000	50,000	54,210	0	-	
NSE	NSE	201707	TOTAL	14 : ATQ	21 : 0-6,499	71	117,515	34,093	47,835	0	9,203	
NSE	NSE	201707	TOTAL	14 : ATQ	22 : 6,500-34,999	13	143,021	40,940	32,421	0	10,000	
NSE	NSE	201707	TOTAL	14 : ATQ	23 : 35,000-126,499	1	50,000	0	0	0	-	
NSE	NSE	201707	TOTAL	14 : ATQ	24 : 126,500 & above	1	334,121	133,085	201,036	0	200,036	
NSE	NSE	201707	TOTAL	15 : NTQ	21 : 0-6,499	74	136,850	47,420	12,565	0	-	
NSE	NSE	201707	TOTAL	15 : NTQ	22 : 6,500-34,999	12	147,730	17,000	80,000	0	-	
NSE	NSE	201707	TOTAL	15 : NTQ	23 : 35,000-126,499	3	200,000	98,000	102,000	0	2,000	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	10.9851	11.191482	1,090	0.0100	0.0	13,031	0.0	11,085	0.2377	0.0
-	-	-	-	1.0962	12.491245	0	0.0000	0.0	0	0.0	20,000	3.0481	0.0
2,653	132	9,232	1,000	3.4744	5.001486	0	0.0000	0.0	146,230	44.7	44,662	2.3184	167.9
15,685	317	12,003	280	2.7171	5.540228	0	0.0000	0.0	268,052	283.6	138,873	2.2301	0.8
-	-	-	-	0.6986	0.698598	0	0.0000	0.0	214,000	0.0	0	0.0000	0.0
103,000	197,049	-	-	17.8954	19.090728	0	0.0000	0.0	0	0.0	631,030	6.7154	56.8
3,116	18,773	47,753	21,808	-3.0567									
10,000	572	39,521	10	-6.0803									
-	-	51,936	2,274	17.3322									
439	13,897	9,772	12,175	-2.4443									
-	-	10,000	12,286	-9.3197									
-	-	-	-	0.0000									
1,000	-	-	-	-12.6046									
4,941	882	3,458	1,457	-5.6890									
-	10,000	30,000	20,000	8.7938									
-	-	-	-	-7.4706									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TOURIST	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	1,000	
NSE	NSE	201707	TOURIST	12 : MLO	21 : 0-6,499	5	4,110	0	4,110	0	3,310	
NSE	NSE	201707	TOURIST	12 : MLO	22 : 6,500-34,999	2	38,240	0	38,240	0	38,240	
NSE	NSE	201707	TOURIST	12 : MLO	23 : 35,000-126,499	1	110,000	0	59,860	0	59,860	
NSE	NSE	201707	TOURIST	14 : ATQ	21 : 0-6,499	1	3,550	3,550	0	0	-	
NSE	NSE	201707	TOURIST	14 : ATQ	22 : 6,500-34,999	1	30,000	0	310	0	-	
NSE	NSE	201707	TOURIST	15 : NTQ	21 : 0-6,499	1	10	10	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
-	-	800	-	0.0121	0.012068		0	0.0000	0.0	4,110	66.4	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	38,240	0.0	0	0.0000	0.0
-	-	-	-	0.0200	0.019966		0	0.0000	0.0	0	0.0	59,860	0.0100	0.0
-	-	-	-	0.0000										
-	-	-	300	-0.1600										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TRANSCORP	11 : MKT	21 : 0-6,499	87	170,247	0	170,247	0	170,247	
NSE	NSE	201707	TRANSCORP	11 : MKT	22 : 6,500-34,999	73	1,111,723	0	1,111,723	0	1,111,723	
NSE	NSE	201707	TRANSCORP	11 : MKT	23 : 35,000-126,499	54	3,871,718	0	3,871,718	0	3,871,718	
NSE	NSE	201707	TRANSCORP	11 : MKT	24 : 126,500 & above	47	25,589,592	0	25,589,592	0	25,589,592	
NSE	NSE	201707	TRANSCORP	12 : MLO	21 : 0-6,499	211	495,939	6,950	482,989	0	442,302	
NSE	NSE	201707	TRANSCORP	12 : MLO	22 : 6,500-34,999	260	4,455,283	62,950	4,176,204	0	3,771,659	
NSE	NSE	201707	TRANSCORP	12 : MLO	23 : 35,000-126,499	338	25,377,078	1,315,843	22,675,745	0	18,106,099	
NSE	NSE	201707	TRANSCORP	12 : MLO	24 : 126,500 & above	546	294,656,701	26,790,996	234,449,515	0	183,630,980	14,
NSE	NSE	201707	TRANSCORP	13 : ITQ	21 : 0-6,499	42	103,595	12,090	88,305	0	-	
NSE	NSE	201707	TRANSCORP	13 : ITQ	22 : 6,500-34,999	55	1,097,608	277,970	819,638	0	61,601	
NSE	NSE	201707	TRANSCORP	13 : ITQ	23 : 35,000-126,499	91	6,766,803	1,976,297	4,079,043	0	125,834	
NSE	NSE	201707	TRANSCORP	13 : ITQ	24 : 126,500 & above	97	37,165,859	10,844,348	19,737,955	0	982,100	3,
NSE	NSE	201707	TRANSCORP	14 : ATQ	21 : 0-6,499	67	176,999	42,701	127,143	0	6,016	
NSE	NSE	201707	TRANSCORP	14 : ATQ	22 : 6,500-34,999	128	2,410,191	585,326	1,556,688	0	55,798	
NSE	NSE	201707	TRANSCORP	14 : ATQ	23 : 35,000-126,499	195	15,175,362	5,323,837	8,168,412	0	524,149	
NSE	NSE	201707	TRANSCORP	14 : ATQ	24 : 126,500 & above	242	93,157,063	33,698,136	42,877,076	0	2,414,616	3,

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0195	0.014198		0	0.0000	0.0	167,467	0.0	2,780	0.0100	0.0
-	-	-	-	0.0281	0.026687	7,500	0.0100	0.0	930,494	0.0	173,729	0.0132	0.0	
-	-	-	-	0.0152	0.023593		0	0.0000	0.0	3,285,718	0.0	586,000	0.0183	0.0
-	-	-	-	0.0272	0.034661		0	0.0000	0.0	9,384,121	0.0	16,205,471	0.0138	0.0
16,938	4,569	15,080	4,100	0.0108	0.013784	1,476	0.0100	0.0	476,076	62.4	5,437	0.0100	0.0	
49,950	87,285	244,802	16,508	0.0089	0.013763	30,000	0.0500	0.0	4,018,312	56.5	127,892	0.0161	102.6	
909,368	1,205,065	1,714,284	464,243	0.0100	0.014254		0	0.0000	0.0	22,000,445	189.2	675,300	0.0142	41.9
283,977	11,294,543	19,141,626	2,703,582	0.0118	0.019926		0	0.0000	0.0	187,229,006	240.0	47,220,509	0.0109	15.7
8,745	27,040	35,020	8,200	-0.0066										
91,928	329,397	282,602	16,495	-0.0068										
379,424	1,143,580	1,888,766	352,419	-0.0086										
955,504	3,965,387	3,856,938	2,215,096	-0.0092										
14,586	33,114	47,715	17,100	-0.0161										
74,000	327,347	839,520	185,183	-0.0122										
499,939	1,700,407	3,487,277	1,001,438	-0.0128										
256,989	6,179,131	19,714,436	4,825,151	-0.0156										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TRANSCORP	15 : NTQ	21 : 0-6,499	88	211,438	78,394	64,193	0	-	
NSE	NSE	201707	TRANSCORP	15 : NTQ	22 : 6,500-34,999	269	5,142,641	1,729,719	1,376,708	0	-	
NSE	NSE	201707	TRANSCORP	15 : NTQ	23 : 35,000-126,499	512	39,000,073	19,573,376	8,220,143	0	173,566	
NSE	NSE	201707	TRANSCORP	15 : NTQ	24 : 126,500 & above	625	318,341,949	131,531,450	51,787,611	0	250,000	2,

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	10,740	23,323	23,930	-0.0265									
49,300	121,136	335,664	274,429	-0.0272									
52,680	665,997	2,885,090	1,619,247	-0.0298									
201,400	5,652,293	13,708,138	11,412,000	-0.0291									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TRANSEXPR	11 : MKT	21 : 0-6,499	8	14,280	0	14,280	0	14,280	14,280
NSE	NSE	201707	TRANSEXPR	11 : MKT	22 : 6,500-34,999	4	63,999	0	63,999	0	63,999	63,999
NSE	NSE	201707	TRANSEXPR	12 : MLO	21 : 0-6,499	14	34,347	0	19,510	0	19,260	19,260
NSE	NSE	201707	TRANSEXPR	12 : MLO	22 : 6,500-34,999	24	356,680	45,106	267,724	0	253,036	253,036
NSE	NSE	201707	TRANSEXPR	12 : MLO	23 : 35,000-126,499	9	515,063	0	465,063	0	392,729	392,729
NSE	NSE	201707	TRANSEXPR	12 : MLO	24 : 126,500 & above	7	4,232,000	488,424	3,743,576	0	3,743,576	3,743,576
NSE	NSE	201707	TRANSEXPR	13 : ITQ	21 : 0-6,499	7	13,314	0	5,314	0	-	-
NSE	NSE	201707	TRANSEXPR	13 : ITQ	22 : 6,500-34,999	4	84,832	0	29,500	0	-	-
NSE	NSE	201707	TRANSEXPR	13 : ITQ	23 : 35,000-126,499	9	501,000	260,000	96,000	0	-	-
NSE	NSE	201707	TRANSEXPR	13 : ITQ	24 : 126,500 & above	4	1,744,000	0	1,429,063	0	-	-
NSE	NSE	201707	TRANSEXPR	14 : ATQ	21 : 0-6,499	4	8,000	1,000	0	0	-	-
NSE	NSE	201707	TRANSEXPR	14 : ATQ	22 : 6,500-34,999	9	136,000	32,700	11,300	0	-	-
NSE	NSE	201707	TRANSEXPR	14 : ATQ	23 : 35,000-126,499	9	440,000	99,063	81,842	0	-	-
NSE	NSE	201707	TRANSEXPR	14 : ATQ	24 : 126,500 & above	7	13,777,356	0	512,367	0	-	-
NSE	NSE	201707	TRANSEXPR	15 : NTQ	21 : 0-6,499	1	500	0	0	0	-	-
NSE	NSE	201707	TRANSEXPR	15 : NTQ	23 : 35,000-126,499	5	250,000	50,000	6,684	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0475	0.041932	0	0.0000	0.0	14,280	0.0	0	0.0000	0.0
-	-	-	-	0.0172	0.018749	0	0.0000	0.0	54,000	0.0	9,999	0.0090	0.0
-	-	150	-	0.0269	0.021132	0	0.0000	0.0	18,105	51.3	1,405	0.0064	0.0
-	-	-	1,689	0.0299	0.034135	0	0.0000	0.0	252,724	208.5	15,000	0.0120	0.0
-	-	64,000	-	0.0138	0.018218	0	0.0000	0.0	465,063	229.9	0	0.0000	0.0
-	-	-	-	0.0374	0.038962	0	0.0000	0.0	1,893,576	0.0	1,850,000	0.0099	0.0
2,500	-	1,501	1,313	-0.0085									
9,500	-	-	20,000	-0.0061									
45,000	-	46,000	5,000	0.0282									
-	-	129,063	300,000	-0.0449									
-	-	-	-	0.0000									
-	-	1,300	10,000	-0.0600									
-	-	-	937	-0.0307									
-	-	-	750	-0.0363									
-	-	-	-	0.0000									
-	-	-	-	-0.0700									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: July 2017

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

Market Execution Information				Order Segmentation						All order		
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TRANSEXP	15 : NTQ	24 : 126,500 & above	2	2,475,000	0	0	0	0	-

Guidance:

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

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execution information

Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	-	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	TRIPPLEG	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0	2,000	2,000
NSE	NSE	201707	TRIPPLEG	12 : MLO	21 : 0-6,499	2	1,804	0	1,804	0	1,804	1,804

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,804	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UACN	11 : MKT	21 : 0-6,499	69	104,524	0	104,524	0	104,524	
NSE	NSE	201707	UACN	11 : MKT	22 : 6,500-34,999	11	145,708	0	145,708	0	145,708	
NSE	NSE	201707	UACN	11 : MKT	23 : 35,000-126,499	1	126,448	126,448	0	0	0	-
NSE	NSE	201707	UACN	11 : MKT	24 : 126,500 & above	1	168,500	168,500	0	0	0	-
NSE	NSE	201707	UACN	12 : MLO	21 : 0-6,499	192	318,984	15,585	296,177	0	269,078	
NSE	NSE	201707	UACN	12 : MLO	22 : 6,500-34,999	65	1,172,844	68,095	1,096,665	0	912,724	
NSE	NSE	201707	UACN	12 : MLO	23 : 35,000-126,499	62	4,408,353	624,283	3,659,369	0	3,067,758	
NSE	NSE	201707	UACN	12 : MLO	24 : 126,500 & above	12	6,277,363	1,341,128	3,639,145	0	3,531,283	
NSE	NSE	201707	UACN	13 : ITQ	21 : 0-6,499	142	270,542	95,454	136,884	0	3,666	
NSE	NSE	201707	UACN	13 : ITQ	22 : 6,500-34,999	87	1,425,012	631,288	420,309	0	64,593	
NSE	NSE	201707	UACN	13 : ITQ	23 : 35,000-126,499	37	2,384,304	1,095,435	728,751	0	96,779	
NSE	NSE	201707	UACN	13 : ITQ	24 : 126,500 & above	2	1,000,000	0	0	0	0	-
NSE	NSE	201707	UACN	14 : ATQ	21 : 0-6,499	70	135,326	62,854	60,346	0	0	-
NSE	NSE	201707	UACN	14 : ATQ	22 : 6,500-34,999	48	797,677	298,767	274,238	0	0	-
NSE	NSE	201707	UACN	14 : ATQ	23 : 35,000-126,499	27	1,844,383	491,051	685,744	0	100,000	
NSE	NSE	201707	UACN	14 : ATQ	24 : 126,500 & above	3	670,000	220,000	434,095	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 and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.3671	0.385702	6,296	0.0884	0.0	77,905	0.0	20,323	0.0615	0.0
-	-	-	-	0.4967	0.512537	0	0.0000	0.0	119,284	0.0	26,424	0.0349	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
2,772	4,721	16,168	3,438	0.2097	0.311448	0	0.0000	0.0	271,079	88.5	25,098	0.1080	0.0
16,798	11,618	152,274	3,251	0.2224	0.275789	0	0.0000	0.0	958,614	178.9	138,051	0.0263	1.2
25,641	183,269	268,531	86,831	0.1682	0.318713	48,106	0.0072	0.0	2,401,480	271.1	1,209,783	0.0572	21.9
94,263	7,500	6,099	-	0.2149	0.291487	0	0.0000	0.0	743,105	6.7	2,896,040	0.1089	1.0
1,499	19,612	65,769	12,346	-0.1952									
34,533	64,874	120,343	38,648	-0.2016									
50,000	216,843	168,501	44,088	-0.1889									
-	-	-	-	0.0000									
2,462	3,032	29,518	19,106	-0.2549									
6,620	-	142,399	53,946	-0.3563									
-	-	212,775	61,617	-0.1036									
249,000	1,000	-	-	-0.2057									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UACN	15 : NTQ	21 : 0-6,499	53	97,032	59,602	17,346	0	6,099	
NSE	NSE	201707	UACN	15 : NTQ	22 : 6,500-34,999	37	659,858	299,254	181,809	0	20,000	
NSE	NSE	201707	UACN	15 : NTQ	23 : 35,000-126,499	17	1,157,876	403,996	248,880	0	-	
NSE	NSE	201707	UACN	15 : NTQ	24 : 126,500 & above	5	1,107,639	450,270	300,050	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 and Marketable Limit Orders execution information

Order Type	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)	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)
	29	5,000	2,418	500	-0.0145								
	7,321	-	120,000	11,038	-0.1860								
	-	100,000	470	49,414	-0.4222								
	-	-	100,050	-	-0.5767								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UAC-PROP	11 : MKT	21 : 0-6,499	23	39,933	0	39,933	0	39,933	
NSE	NSE	201707	UAC-PROP	11 : MKT	22 : 6,500-34,999	14	262,682	0	262,682	0	262,682	
NSE	NSE	201707	UAC-PROP	11 : MKT	23 : 35,000-126,499	2	105,088	0	105,088	0	105,088	
NSE	NSE	201707	UAC-PROP	11 : MKT	24 : 126,500 & above	5	1,258,000	0	1,258,000	0	1,258,000	
NSE	NSE	201707	UAC-PROP	12 : MLO	21 : 0-6,499	67	151,445	323	151,122	0	151,122	
NSE	NSE	201707	UAC-PROP	12 : MLO	22 : 6,500-34,999	38	580,113	0	580,113	0	580,113	
NSE	NSE	201707	UAC-PROP	12 : MLO	23 : 35,000-126,499	41	2,927,474	237,922	2,524,449	0	2,524,449	
NSE	NSE	201707	UAC-PROP	12 : MLO	24 : 126,500 & above	43	40,313,884	4,382,932	25,400,231	0	16,990,950	1,
NSE	NSE	201707	UAC-PROP	13 : ITQ	21 : 0-6,499	26	62,535	15,442	42,093	0	42,093	-
NSE	NSE	201707	UAC-PROP	13 : ITQ	22 : 6,500-34,999	33	586,438	183,398	257,140	0	257,140	-
NSE	NSE	201707	UAC-PROP	13 : ITQ	23 : 35,000-126,499	29	2,068,635	1,018,450	325,019	0	325,019	-
NSE	NSE	201707	UAC-PROP	13 : ITQ	24 : 126,500 & above	21	9,750,606	5,548,397	2,621,954	0	2,621,954	-
NSE	NSE	201707	UAC-PROP	14 : ATQ	21 : 0-6,499	19	47,331	10,681	19,888	0	19,888	-
NSE	NSE	201707	UAC-PROP	14 : ATQ	22 : 6,500-34,999	21	294,577	82,700	139,355	0	139,355	-
NSE	NSE	201707	UAC-PROP	14 : ATQ	23 : 35,000-126,499	27	1,799,418	454,251	594,560	0	594,560	-
NSE	NSE	201707	UAC-PROP	14 : ATQ	24 : 126,500 & above	22	9,760,991	2,063,000	4,750,116	0	4,750,116	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.0827	0.071746	6,000	0.0500	0.0	33,933	0.0	0	0.0000	0.0
-	-	-	-	0.1148	0.096925	0	0.0000	0.0	182,167	0.0	80,515	0.0243	0.0
-	-	-	-	-0.0148	0.066540	0	0.0000	0.0	0	0.0	105,088	0.0092	0.0
-	-	-	-	0.0741	0.084885	0	0.0000	0.0	705,000	0.0	553,000	0.0134	0.0
-	-	-	-	0.0515	0.057030	0	0.0000	0.0	147,122	0.0	4,000	0.0083	0.0
6,000	15,000	14,122	2,000	0.0406	0.045893	0	0.0000	0.0	580,113	24.7	0	0.0000	0.0
15,000	97,549	112,014	39,902	0.0549	0.054530	0	0.0000	0.0	2,268,423	108.6	256,026	0.0230	0.0
210,551	1,031,173	2,511,691	1,958,579	0.0161	0.054007	0	0.0000	0.0	20,619,171	769.8	4,781,060	0.0177	368.9
-	5,000	9,392	9,367	-0.0286									
-	18,000	88,600	121,790	-0.0277									
50,000	5,410	7,210	18,180	-0.0213									
-	313,200	306,500	1,158,106	-0.0366									
-	-	10,500	5,000	0.0112									
13,178	-	76,247	37,930	-0.0161									
100,000	100,000	184,500	30,000	-0.0403									
505,734	895,525	408,900	1,299,391	-0.0569									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UAC-PROP	15 : NTQ	21 : 0-6,499	28	81,062	17,790	7,600	0	-	
NSE	NSE	201707	UAC-PROP	15 : NTQ	22 : 6,500-34,999	29	480,262	174,418	27,484	0	-	
NSE	NSE	201707	UAC-PROP	15 : NTQ	23 : 35,000-126,499	36	2,488,158	890,350	19,112	0	-	
NSE	NSE	201707	UAC-PROP	15 : NTQ	24 : 126,500 & above	35	17,727,734	5,640,793	1,732,664	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	7,600	-0.0258									
8,484	-	9,000	-	-0.0373									
-	-	19,112	-	-0.1931									
-	7,500	194,251	500,500	-0.0867									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UBA	11 : MKT	21 : 0-6,499	253	542,095	0	542,095	0	542,095	
NSE	NSE	201707	UBA	11 : MKT	22 : 6,500-34,999	97	1,664,494	0	1,664,494	0	1,664,494	
NSE	NSE	201707	UBA	11 : MKT	23 : 35,000-126,499	52	3,537,015	0	3,537,015	0	3,537,015	
NSE	NSE	201707	UBA	11 : MKT	24 : 126,500 & above	28	11,533,364	0	11,533,364	0	11,533,364	
NSE	NSE	201707	UBA	12 : MLO	21 : 0-6,499	659	1,348,867	8,540	1,322,097	0	1,284,737	
NSE	NSE	201707	UBA	12 : MLO	22 : 6,500-34,999	480	8,426,236	188,810	8,188,426	0	7,659,910	
NSE	NSE	201707	UBA	12 : MLO	23 : 35,000-126,499	490	37,180,201	1,676,601	34,547,792	0	30,184,003	1,
NSE	NSE	201707	UBA	12 : MLO	24 : 126,500 & above	479	502,183,346	32,345,496	398,059,736	0	346,408,523	18,
NSE	NSE	201707	UBA	13 : ITQ	21 : 0-6,499	215	514,092	138,259	354,981	0	32,506	
NSE	NSE	201707	UBA	13 : ITQ	22 : 6,500-34,999	190	3,547,344	951,573	2,346,489	0	160,130	
NSE	NSE	201707	UBA	13 : ITQ	23 : 35,000-126,499	223	16,811,518	6,378,733	9,145,235	0	882,490	2,
NSE	NSE	201707	UBA	13 : ITQ	24 : 126,500 & above	179	63,816,190	31,435,578	26,845,951	0	3,298,681	3,
NSE	NSE	201707	UBA	14 : ATQ	21 : 0-6,499	202	529,953	184,226	319,119	0	18,956	
NSE	NSE	201707	UBA	14 : ATQ	22 : 6,500-34,999	222	4,035,427	1,587,598	2,156,024	0	206,222	
NSE	NSE	201707	UBA	14 : ATQ	23 : 35,000-126,499	259	19,574,040	7,798,979	9,996,014	0	726,500	1,
NSE	NSE	201707	UBA	14 : ATQ	24 : 126,500 & above	223	128,243,685	55,456,169	57,713,525	0	23,357,325	6,

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)
-	-	-	-	0.0755	0.062194	17,573	0.0670	0.0	471,268	0.0	53,254	0.0443	0.0
-	-	-	-	0.0511	0.058776	56,147	0.0205	0.0	1,195,037	0.0	413,310	0.0344	0.0
-	-	-	-	0.0621	0.063810	50,000	0.0270	0.0	2,545,764	0.0	941,251	0.0246	0.0
-	-	-	-	0.0471	0.064507	0	0.0000	0.0	5,874,202	0.0	5,659,162	0.0233	0.0
5,905	14,590	14,665	200	0.0145	0.037439	1,460	0.0100	0.0	1,276,241	9.4	44,396	0.0240	285.3
191,325	207,360	113,774	8,857	0.0155	0.033811	0	0.0000	0.0	7,894,234	24.3	294,192	0.0095	78.5
554,414	1,651,311	953,636	117,000	0.0209	0.039021	0	0.0000	0.0	30,876,545	46.5	3,671,247	0.0228	136.2
909,301	14,344,291	14,186,991	2,086,825	0.1174	0.187997	0	0.0000	0.0	165,694,148	86.3	232,365,588	0.1151	67.8
66,101	123,927	111,214	13,411	-0.0378									
439,075	800,813	776,960	40,276	-0.0437									
291,903	2,535,406	2,696,603	427,104	-0.0102									
909,830	8,181,899	7,757,466	1,632,889	-0.0295									
65,367	140,718	53,854	17,857	-0.0062									
295,908	610,824	712,051	165,567	-0.0305									
554,295	2,903,665	3,100,262	666,458	-0.0092									
222,234	8,645,215	11,155,379	3,850,305	-0.0639									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UBA	15 : NTQ	21 : 0-6,499	244	647,656	285,468	184,626	0	2,185	
NSE	NSE	201707	UBA	15 : NTQ	22 : 6,500-34,999	376	6,944,533	3,545,922	2,106,199	0	50,444	
NSE	NSE	201707	UBA	15 : NTQ	23 : 35,000-126,499	526	40,902,133	22,014,381	13,125,234	0	242,939	
NSE	NSE	201707	UBA	15 : NTQ	24 : 126,500 & above	431	215,664,139	108,371,103	64,951,236	0	20,409,500	7,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
3,076	45,366	70,856	22,006	-0.0844									
168,718	323,295	768,453	299,497	-0.0141									
664,487	1,836,082	4,672,337	1,657,239	-0.0116									
884,286	5,474,465	16,546,484	6,171,550	-0.0794									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UBN	11 : MKT	21 : 0-6,499	40	65,404	0	65,404	0	65,404	
NSE	NSE	201707	UBN	11 : MKT	22 : 6,500-34,999	18	265,129	68,337	196,792	0	196,792	
NSE	NSE	201707	UBN	11 : MKT	23 : 35,000-126,499	5	329,182	0	329,182	0	329,182	
NSE	NSE	201707	UBN	12 : MLO	21 : 0-6,499	252	427,142	6,483	388,244	0	314,481	
NSE	NSE	201707	UBN	12 : MLO	22 : 6,500-34,999	108	1,745,981	136,529	1,334,356	0	1,073,812	
NSE	NSE	201707	UBN	12 : MLO	23 : 35,000-126,499	54	3,193,596	152,208	2,781,972	0	2,249,060	
NSE	NSE	201707	UBN	12 : MLO	24 : 126,500 & above	19	8,211,071	1,173,015	4,673,605	0	3,358,201	
NSE	NSE	201707	UBN	13 : ITQ	21 : 0-6,499	85	185,048	73,616	88,597	0	9,573	
NSE	NSE	201707	UBN	13 : ITQ	22 : 6,500-34,999	66	1,226,117	492,849	449,404	0	64,546	
NSE	NSE	201707	UBN	13 : ITQ	23 : 35,000-126,499	32	2,289,044	491,379	1,118,480	0	50,000	
NSE	NSE	201707	UBN	13 : ITQ	24 : 126,500 & above	3	600,000	199,547	201,765	0	-	
NSE	NSE	201707	UBN	14 : ATQ	21 : 0-6,499	62	129,039	27,224	65,715	0	-	
NSE	NSE	201707	UBN	14 : ATQ	22 : 6,500-34,999	46	736,245	240,703	275,336	0	-	
NSE	NSE	201707	UBN	14 : ATQ	23 : 35,000-126,499	26	1,834,438	536,812	409,358	0	76,142	
NSE	NSE	201707	UBN	14 : ATQ	24 : 126,500 & above	6	1,958,204	788,657	252,500	0	-	
NSE	NSE	201707	UBN	15 : NTQ	21 : 0-6,499	18	46,118	9,021	6,200	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.1655	0.144901	3,000	0.0200	0.0	59,004	0.0	3,400	0.0092	0.0
-	-	-	-	0.1151	0.189352	0	0.0000	0.0	153,392	0.0	43,400	0.0670	0.0
-	-	-	-	0.0989	0.383257	0	0.0000	0.0	35,871	0.0	293,311	0.1600	0.0
4,468	13,853	18,482	18,894	0.1012	0.123475	0	0.0000	0.0	378,639	341.4	9,605	0.0411	905.4
-	32,095	110,563	83,182	0.0712	0.120771	0	0.0000	0.0	1,175,440	347.1	158,916	0.0652	712.5
180,904	145,104	125,851	25,053	0.0641	0.096546	0	0.0000	0.0	2,376,381	195.0	405,591	0.0404	81.3
345,466	145,000	518,890	1,048	-0.0613	0.066247	0	0.0000	0.0	3,743,491	483.3	930,114	0.0292	140.9
1,685	12,501	39,437	10,956	-0.0462									
-	66,878	218,343	23,654	-0.0974									
100,000	253,680	401,715	280,172	-0.0904									
-	1,312	50,000	150,453	-0.0233									
5,509	19,914	28,692	6,727	-0.0739									
-	33,899	84,852	62,744	-0.1224									
-	65,188	80,467	87,561	0.0120									
-	52,500	148,887	2,163	-0.1544									
-	-	1,000	-	-0.0329									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UBN	15 : NTQ	22 : 6,500-34,999	53	935,711	578,179	74,389	0	-	
NSE	NSE	201707	UBN	15 : NTQ	23 : 35,000-126,499	34	2,346,944	489,946	173,822	0	-	
NSE	NSE	201707	UBN	15 : NTQ	24 : 126,500 & above	9	2,946,179	400,000	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	25,262	8,138	37,232	-0.1260									
-	-	144,719	2,408	0.2087									
-	-	-	-	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 Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UCAP	11 : MKT	21 : 0-6,499	114	158,474	0	158,474	0	158,474	
NSE	NSE	201707	UCAP	11 : MKT	22 : 6,500-34,999	33	569,226	0	569,226	0	569,226	
NSE	NSE	201707	UCAP	11 : MKT	23 : 35,000-126,499	22	1,599,555	81,921	1,517,634	0	1,517,634	
NSE	NSE	201707	UCAP	11 : MKT	24 : 126,500 & above	10	4,090,302	0	4,090,302	0	4,090,302	
NSE	NSE	201707	UCAP	12 : MLO	21 : 0-6,499	327	682,761	5,483	677,278	0	656,867	
NSE	NSE	201707	UCAP	12 : MLO	22 : 6,500-34,999	234	4,113,722	71,157	4,021,682	0	3,787,792	
NSE	NSE	201707	UCAP	12 : MLO	23 : 35,000-126,499	264	19,656,107	1,186,997	18,276,973	0	15,610,471	
NSE	NSE	201707	UCAP	12 : MLO	24 : 126,500 & above	254	121,696,581	16,649,068	103,418,804	0	86,472,032	7,
NSE	NSE	201707	UCAP	13 : ITQ	21 : 0-6,499	87	225,387	63,958	150,884	0	2,662	
NSE	NSE	201707	UCAP	13 : ITQ	22 : 6,500-34,999	105	1,692,958	420,135	1,130,827	0	16,748	
NSE	NSE	201707	UCAP	13 : ITQ	23 : 35,000-126,499	118	8,620,675	3,132,022	4,616,087	0	50,963	
NSE	NSE	201707	UCAP	13 : ITQ	24 : 126,500 & above	63	17,736,349	6,938,877	7,448,986	0	-	
NSE	NSE	201707	UCAP	14 : ATQ	21 : 0-6,499	115	250,668	64,745	159,203	0	2,101	
NSE	NSE	201707	UCAP	14 : ATQ	22 : 6,500-34,999	125	2,129,037	731,241	1,191,845	0	45,315	
NSE	NSE	201707	UCAP	14 : ATQ	23 : 35,000-126,499	166	12,405,513	3,586,094	6,357,945	0	332,791	1,
NSE	NSE	201707	UCAP	14 : ATQ	24 : 126,500 & above	129	39,570,621	12,622,467	18,728,755	0	119,401	2,

Guidance:

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

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Order Type	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)	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)
-	-	-	-	0.0332	0.034097	5,320	0.0289	0.0	150,923	0.0	2,231	0.0111	0.0
-	-	-	-	0.0196	0.039601	0	0.0000	0.0	453,000	0.0	116,226	0.0293	0.0
-	-	-	-	0.0291	0.055591	0	0.0000	0.0	769,763	0.0	747,871	0.0173	0.0
-	-	-	-	0.0159	0.076812	0	0.0000	0.0	670,000	0.0	3,420,302	0.0291	0.0
2,137	11,488	6,786	-	0.0191	0.028240	0	0.0000	0.0	663,586	8.5	13,692	0.0394	0.8
59,003	26,447	108,173	1,369	0.0182	0.022924	34,830	0.0233	0.0	3,718,938	42.1	267,914	0.0169	1073.7
490,874	972,606	871,453	295,160	0.0167	0.030890	100,000	0.0200	0.0	15,948,379	109.8	2,228,594	0.0189	121.0
199,696	5,440,001	3,255,658	925,415	0.0345	0.068354	0	0.0000	0.0	51,151,014	100.2	52,267,790	0.0448	13.3
12,267	52,762	66,239	11,121	-0.0118									
121,163	368,178	382,822	187,980	-0.0111									
734,859	1,390,524	1,416,095	563,432	0.0055									
714,091	2,321,296	4,126,676	184,637	-0.0289									
9,800	44,391	84,611	7,150	-0.0094									
49,900	251,712	380,453	240,658	-0.0196									
012,514	1,573,886	2,059,595	693,542	-0.0135									
208,829	2,654,438	7,258,505	2,722,500	-0.0235									

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UCAP	15 : NTQ	21 : 0-6,499	132	375,122	141,030	152,468	0	25,480	
NSE	NSE	201707	UCAP	15 : NTQ	22 : 6,500-34,999	339	5,978,425	1,873,238	1,781,506	0	129,151	
NSE	NSE	201707	UCAP	15 : NTQ	23 : 35,000-126,499	416	31,123,360	11,645,045	8,167,425	0	864,723	
NSE	NSE	201707	UCAP	15 : NTQ	24 : 126,500 & above	398	156,291,756	44,565,266	30,571,807	0	7,041,228	1,

Guidance:

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

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Order Executed	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)	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)
500	12,250	37,151	24,156	-0.0266									
10,000	121,231	607,269	325,953	-0.0456									
-	1,224,145	2,331,963	1,014,989	-0.0307									
865,463	2,320,148	5,539,960	4,215,802	-0.0561									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UHOMREIT	11 : MKT	21 : 0-6,499	1	50	0	50	0	50	50

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	50	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UNIC	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201707	UNIC	12 : MLO	21 : 0-6,499	2	1,620	0	1,620	0	1,620	1,620

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,620	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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UNILEVER	11 : MKT	21 : 0-6,499	50	53,024	0	52,887	0	52,887	
NSE	NSE	201707	UNILEVER	11 : MKT	22 : 6,500-34,999	11	165,211	0	165,211	0	165,211	
NSE	NSE	201707	UNILEVER	12 : MLO	21 : 0-6,499	241	414,306	10,804	378,584	0	340,143	
NSE	NSE	201707	UNILEVER	12 : MLO	22 : 6,500-34,999	86	1,463,479	113,218	1,243,468	0	1,049,542	
NSE	NSE	201707	UNILEVER	12 : MLO	23 : 35,000-126,499	33	2,164,769	70,108	1,932,251	0	1,725,967	
NSE	NSE	201707	UNILEVER	12 : MLO	24 : 126,500 & above	6	1,988,040	200,000	791,911	0	462,690	
NSE	NSE	201707	UNILEVER	13 : ITQ	21 : 0-6,499	163	345,405	152,989	101,888	0	1,564	
NSE	NSE	201707	UNILEVER	13 : ITQ	22 : 6,500-34,999	69	1,331,941	821,332	242,571	0	15,000	
NSE	NSE	201707	UNILEVER	13 : ITQ	23 : 35,000-126,499	18	1,008,964	356,360	398,886	0	104,782	
NSE	NSE	201707	UNILEVER	14 : ATQ	21 : 0-6,499	64	136,602	45,420	58,040	0	-	
NSE	NSE	201707	UNILEVER	14 : ATQ	22 : 6,500-34,999	31	488,451	252,810	159,710	0	-	
NSE	NSE	201707	UNILEVER	14 : ATQ	23 : 35,000-126,499	13	747,887	110,000	320,887	0	-	
NSE	NSE	201707	UNILEVER	15 : NTQ	21 : 0-6,499	30	70,940	21,076	12,202	0	-	
NSE	NSE	201707	UNILEVER	15 : NTQ	22 : 6,500-34,999	12	163,374	88,572	0	0	-	
NSE	NSE	201707	UNILEVER	15 : NTQ	23 : 35,000-126,499	7	532,875	229,125	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 and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	1.3455	1.279047		0	0.0000	0.0	45,383	0.0	7,504	0.1976	0.0
-	-	-	-	1.0830	1.121494		0	0.0000	0.0	139,158	0.0	26,053	0.1378	0.0
5,813	7,604	11,275	6,798	0.7714	0.966100		4,782	0.5000	0.0	351,702	157.6	22,100	0.5834	116.9
21,528	59,898	50,535	-	0.6151	1.054432		7,000	0.0071	0.0	1,127,559	259.4	108,909	1.1245	427.6
16,181	-	77,679	112,424	0.4942	1.009060		0	0.0000	0.0	1,560,401	203.7	371,850	0.2751	97.6
58,000	162,592	3,000	64,712	1.5602	2.173131		0	0.0000	0.0	563,984	1188.0	227,927	0.9516	0.0
22,910	21,564	36,501	10,455	-0.6454										
39,569	42,122	78,355	25,125	-0.3985										
138,968	47,002	72,944	168	-0.5251										
9,850	4,726	37,924	3,540	-1.0590										
10,137	-	64,587	44,473	-1.0257										
-	50,000	150,000	11,851	-0.1239										
-	-	2,000	30	-0.8878										
-	-	-	-	0.0000										
-	-	-	-	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 for securities

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UNIONDAC	12 : MLO	21 : 0-6,499	1	2,000	0	2,000	0	2,000	2,000
NSE	NSE	201707	UNIONDAC	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	50,000

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UNIONDICON	12 : MLO	21 : 0-6,499	2	520	0	520	0	520	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	520	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 for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UNITYBNK	11 : MKT	21 : 0-6,499	19	45,990	0	45,990	0	45,990	
NSE	NSE	201707	UNITYBNK	11 : MKT	22 : 6,500-34,999	10	156,250	0	156,250	0	156,250	
NSE	NSE	201707	UNITYBNK	11 : MKT	23 : 35,000-126,499	4	180,000	0	180,000	0	180,000	
NSE	NSE	201707	UNITYBNK	11 : MKT	24 : 126,500 & above	4	954,500	0	954,500	0	954,500	
NSE	NSE	201707	UNITYBNK	12 : MLO	21 : 0-6,499	68	97,977	0	88,202	0	61,646	
NSE	NSE	201707	UNITYBNK	12 : MLO	22 : 6,500-34,999	40	696,507	0	558,402	0	521,725	
NSE	NSE	201707	UNITYBNK	12 : MLO	23 : 35,000-126,499	58	3,834,534	100,000	3,408,835	0	3,093,556	
NSE	NSE	201707	UNITYBNK	12 : MLO	24 : 126,500 & above	91	55,177,838	1,283,615	44,687,385	0	32,592,997	
NSE	NSE	201707	UNITYBNK	13 : ITQ	21 : 0-6,499	10	28,441	500	9,818	0	-	
NSE	NSE	201707	UNITYBNK	13 : ITQ	22 : 6,500-34,999	5	50,509	21,304	22,705	0	-	
NSE	NSE	201707	UNITYBNK	13 : ITQ	23 : 35,000-126,499	18	1,445,602	679,611	729,845	0	-	
NSE	NSE	201707	UNITYBNK	13 : ITQ	24 : 126,500 & above	25	10,802,352	4,732,560	2,626,904	0	-	
NSE	NSE	201707	UNITYBNK	14 : ATQ	21 : 0-6,499	12	14,915	5,000	5,086	0	-	
NSE	NSE	201707	UNITYBNK	14 : ATQ	22 : 6,500-34,999	20	314,365	254,065	41,800	0	1,720	
NSE	NSE	201707	UNITYBNK	14 : ATQ	23 : 35,000-126,499	22	1,726,751	623,753	679,768	0	-	
NSE	NSE	201707	UNITYBNK	14 : ATQ	24 : 126,500 & above	61	34,869,898	7,928,843	10,902,741	0	300,320	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0167	0.018829		0	0.0000	0.0	45,990	0.0	0	0.0000	0.0
-	-	-	-	0.0295	0.027807		0	0.0000	0.0	139,250	0.0	17,000	0.0136	0.0
-	-	-	-	0.0144	0.014444		0	0.0000	0.0	180,000	0.0	0	0.0000	0.0
-	-	-	-	0.0102	0.016448		0	0.0000	0.0	654,500	0.0	300,000	0.0067	0.0
-	11,990	4,865	-	0.0170	0.019409		0	0.0000	0.0	88,202	700.7	0	0.0000	0.0
30,077	-	-	-	0.0142	0.016066		0	0.0000	0.0	545,466	47.3	12,936	0.0092	0.0
-	1,650	145,774	46,603	0.0153	0.022280		0	0.0000	0.0	2,886,935	433.9	521,900	0.0118	0.0
441,000	3,011,237	5,700,705	431,517	0.0122	0.020815		0	0.0000	0.0	33,476,807	713.7	11,210,578	0.0112	331.0
-	-	2,341	6,477	-0.0028										
-	-	12,705	10,000	-0.0078										
-	40,000	442,190	112,189	-0.0060										
155,700	475,850	1,018,932	553,915	-0.0143										
-	-	-	2,555	-0.0279										
-	10,080	-	13,270	-0.0048										
220	295,099	174,449	110,000	-0.0127										
194,100	1,801,094	2,596,967	1,147,927	-0.0242										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UNITYBNK	15 : NTQ	21 : 0-6,499	9	35,806	6,111	0	0	-	
NSE	NSE	201707	UNITYBNK	15 : NTQ	22 : 6,500-34,999	5	80,805	30,000	12,205	0	-	
NSE	NSE	201707	UNITYBNK	15 : NTQ	23 : 35,000-126,499	25	2,113,098	278,932	247,296	0	-	
NSE	NSE	201707	UNITYBNK	15 : NTQ	24 : 126,500 & above	60	24,967,064	10,285,826	3,878,167	0	-	2,

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
	-	-	-	-	0.0000								
	-	-	11,936	-	-0.0211								
	-	-	-	-	-0.0522								
050,000	-	-	500	305,350	-0.0320								

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UNITYKAP	12 : MLO	21 : 0-6,499	3	3,000	0	3,000	0	3,000	
NSE	NSE	201707	UNITYKAP	12 : MLO	24 : 126,500 & above	2	29,941,518	0	29,941,518	0	29,941,518	

Guidance:

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

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Market and Marketable Limit Orders execution information

Executed	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)	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	3,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	29,941,518	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
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	UPL	11 : MKT	21 : 0-6,499	10	29,389	0	29,389	0	29,389	
NSE	NSE	201707	UPL	11 : MKT	22 : 6,500-34,999	5	55,000	0	55,000	0	55,000	
NSE	NSE	201707	UPL	11 : MKT	23 : 35,000-126,499	1	36,000	36,000	0	0	-	
NSE	NSE	201707	UPL	12 : MLO	21 : 0-6,499	37	73,887	0	73,887	0	65,086	
NSE	NSE	201707	UPL	12 : MLO	22 : 6,500-34,999	22	410,627	0	379,859	0	326,102	
NSE	NSE	201707	UPL	12 : MLO	23 : 35,000-126,499	16	836,972	30,000	686,396	0	501,601	
NSE	NSE	201707	UPL	12 : MLO	24 : 126,500 & above	4	2,087,690	0	2,087,690	0	1,729,800	
NSE	NSE	201707	UPL	13 : ITQ	21 : 0-6,499	5	16,629	0	16,629	0	-	
NSE	NSE	201707	UPL	13 : ITQ	22 : 6,500-34,999	4	75,000	20,000	0	0	-	
NSE	NSE	201707	UPL	13 : ITQ	23 : 35,000-126,499	5	334,181	149,500	50,500	0	-	
NSE	NSE	201707	UPL	14 : ATQ	21 : 0-6,499	6	13,035	3,000	5,035	0	-	
NSE	NSE	201707	UPL	14 : ATQ	22 : 6,500-34,999	13	197,550	20,000	149,650	0	-	
NSE	NSE	201707	UPL	14 : ATQ	23 : 35,000-126,499	6	349,316	0	299,316	0	-	
NSE	NSE	201707	UPL	15 : NTQ	21 : 0-6,499	8	19,010	0	19,010	0	8,810	
NSE	NSE	201707	UPL	15 : NTQ	22 : 6,500-34,999	2	45,000	0	45,000	0	-	
NSE	NSE	201707	UPL	15 : NTQ	24 : 126,500 & above	3	826,890	250,000	406,890	0	356,890	

Guidance:

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

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Market and Marketable Limit Orders execution information

Bucket	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)	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)	
-	-	-	-	0.0351	0.034804		0	0.0000	0.0	29,389	0.0	0	0.0000	0.0
-	-	-	-	0.0520	0.081105		0	0.0000	0.0	30,000	0.0	25,000	0.0532	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	5,991	-	0.0240	0.040781		0	0.0000	0.0	66,086	22.8	7,801	0.1549	2766.9
300	25,000	21,000	7,457	0.0807	0.074087		0	0.0000	0.0	354,859	140.5	25,000	0.0098	0.5
9,000	50,000	71,440	54,355	0.0860	0.122637		0	0.0000	0.0	560,355	330.6	126,041	0.0960	72.1
1,000	-	356,890	-	0.1715	0.062620		0	0.0000	0.0	883,690	0.0	1,204,000	0.0543	430.1
-	5,000	6,156	4,529	-0.0500										
-	-	-	-	0.0000										
-	-	50,500	-	0.1572										
-	2,035	1,000	-	-0.1492										
-	53,965	38,565	38,000	-0.0729										
-	176,415	50,000	47,901	-0.1080										
-	-	8,200	-	-0.1579										
-	-	45,000	-	-0.1600										
-	-	50,000	-	-0.1723										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	VANLEER	11 : MKT	21 : 0-6,499	3	960	160	800	0	800	
NSE	NSE	201707	VANLEER	12 : MLO	21 : 0-6,499	4	7,310	0	5,000	0	5,000	
NSE	NSE	201707	VANLEER	12 : MLO	22 : 6,500-34,999	2	29,000	0	17,890	0	9,000	
NSE	NSE	201707	VANLEER	12 : MLO	23 : 35,000-126,499	1	40,000	0	8,700	0	8,700	
NSE	NSE	201707	VANLEER	14 : ATQ	21 : 0-6,499	1	50	0	50	0	-	
NSE	NSE	201707	VANLEER	14 : ATQ	22 : 6,500-34,999	2	19,000	0	9,500	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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execution information

Market and Marketable Limit Orders execution information

Bucket	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)	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)	
	-	-	-	-	0.1750	0.175000	0	0.0000	0.0	800	0.0	0	0.0000	0.0
	-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
	-	-	-	8,890	0.4124	0.412448	0	0.0000	0.0	17,890	1072.4	0	0.0000	0.0
	-	-	-	-	0.4000	0.400000	0	0.0000	0.0	8,700	0.0	0	0.0000	0.0
	-	-	50	-	-0.8300									
	300	-	9,200	-	-0.3811									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	VITAFOAM	11 : MKT	21 : 0-6,499	25	52,311	0	52,311	0	52,311	
NSE	NSE	201707	VITAFOAM	11 : MKT	22 : 6,500-34,999	7	110,870	0	110,870	0	110,870	
NSE	NSE	201707	VITAFOAM	11 : MKT	23 : 35,000-126,499	3	150,000	0	150,000	0	150,000	
NSE	NSE	201707	VITAFOAM	11 : MKT	24 : 126,500 & above	10	5,718,027	2,380,000	3,338,027	0	3,338,027	
NSE	NSE	201707	VITAFOAM	12 : MLO	21 : 0-6,499	95	198,863	160	195,566	0	190,066	
NSE	NSE	201707	VITAFOAM	12 : MLO	22 : 6,500-34,999	59	987,045	33,010	945,535	0	913,443	
NSE	NSE	201707	VITAFOAM	12 : MLO	23 : 35,000-126,499	40	2,887,950	64,782	2,329,908	0	1,834,299	
NSE	NSE	201707	VITAFOAM	12 : MLO	24 : 126,500 & above	26	6,652,594	739,475	5,243,502	0	3,752,029	
NSE	NSE	201707	VITAFOAM	13 : ITQ	21 : 0-6,499	45	143,564	54,801	69,686	0	5,122	
NSE	NSE	201707	VITAFOAM	13 : ITQ	22 : 6,500-34,999	64	1,272,140	207,717	614,939	0	-	
NSE	NSE	201707	VITAFOAM	13 : ITQ	23 : 35,000-126,499	37	2,751,393	995,500	930,486	0	-	
NSE	NSE	201707	VITAFOAM	13 : ITQ	24 : 126,500 & above	19	7,633,605	2,979,000	1,065,928	0	-	
NSE	NSE	201707	VITAFOAM	14 : ATQ	21 : 0-6,499	23	59,352	16,242	39,010	0	-	
NSE	NSE	201707	VITAFOAM	14 : ATQ	22 : 6,500-34,999	31	518,836	81,240	159,197	0	-	
NSE	NSE	201707	VITAFOAM	14 : ATQ	23 : 35,000-126,499	36	2,556,655	804,500	1,014,425	0	170,000	
NSE	NSE	201707	VITAFOAM	14 : ATQ	24 : 126,500 & above	10	3,299,741	900,000	910,922	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 and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0800	0.085174		0	0.0000	0.0	46,698	0.0	5,613	0.0084	0.0
-	-	-	-	0.0877	0.085746		0	0.0000	0.0	80,374	0.0	30,496	0.0074	0.0
-	-	-	-	0.0584	0.055066		0	0.0000	0.0	100,000	0.0	50,000	0.0076	0.0
-	-	-	-	0.1056	0.143942	500,000	0.0150	0.0	0.0	500,000	0.0	2,338,027	0.0503	0.0
1,400	-	4,100	-	0.0597	0.069794		0	0.0000	0.0	191,290	37.5	4,276	0.0056	0.0
12,259	-	13,333	-	0.0319	0.065983		0	0.0000	0.0	883,016	58.1	62,519	0.0370	0.0
187,338	42,000	197,531	52,648	0.0252	0.065218		0	0.0000	0.0	2,085,724	194.2	244,184	0.0212	341.9
974,808	300	32,868	16,565	0.0483	0.096153		0	0.0000	0.0	2,484,765	6.5	2,758,737	0.0356	1376.5
-	3,400	35,970	5,540	-0.0345										
55,950	44,297	176,533	133,624	-0.0554										
-	101,033	161,713	141,000	-0.0515										
-	256,200	100,650	122,400	-0.0104										
-	5,000	7,000	7,500	-0.0532										
10,000	2,000	75,481	34,000	-0.0737										
4,700	-	547,325	900	-0.0967										
480,658	19,342	10,922	-	-0.1279										

Guidance:

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	VITAFOAM	15 : NTQ	21 : 0-6,499	23	93,924	26,444	26,500	0	20	
NSE	NSE	201707	VITAFOAM	15 : NTQ	22 : 6,500-34,999	59	1,050,309	168,970	388,108	0	-	
NSE	NSE	201707	VITAFOAM	15 : NTQ	23 : 35,000-126,499	45	3,167,396	760,000	769,690	0	132,990	
NSE	NSE	201707	VITAFOAM	15 : NTQ	24 : 126,500 & above	32	11,184,843	4,056,000	1,122,520	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 and Marketable Limit Orders execution information

Executed	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)	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)
5,000	-	5,000	1,000	-0.0737									
-	-	95,000	63,485	-0.0917									
80,000	-	316,700	-	-0.1114									
150,000	-	100,000	-	-0.1125									

Guidance:

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	WAPCO	11 : MKT	21 : 0-6,499	95	90,782	1,720	89,062	0	89,062	
NSE	NSE	201707	WAPCO	11 : MKT	22 : 6,500-34,999	18	268,273	26,000	242,273	0	242,273	
NSE	NSE	201707	WAPCO	11 : MKT	23 : 35,000-126,499	3	211,944	0	211,944	0	211,944	
NSE	NSE	201707	WAPCO	12 : MLO	21 : 0-6,499	356	526,762	28,556	445,586	0	396,533	
NSE	NSE	201707	WAPCO	12 : MLO	22 : 6,500-34,999	188	3,103,358	331,470	2,430,830	0	2,023,552	
NSE	NSE	201707	WAPCO	12 : MLO	23 : 35,000-126,499	53	3,189,994	440,137	2,462,213	0	2,095,430	
NSE	NSE	201707	WAPCO	12 : MLO	24 : 126,500 & above	26	5,826,977	287,205	4,139,772	0	3,809,115	
NSE	NSE	201707	WAPCO	13 : ITQ	21 : 0-6,499	314	697,535	353,314	278,240	0	10,619	
NSE	NSE	201707	WAPCO	13 : ITQ	22 : 6,500-34,999	203	3,212,990	1,642,031	1,242,566	0	153,514	
NSE	NSE	201707	WAPCO	13 : ITQ	23 : 35,000-126,499	47	2,523,894	1,393,932	585,799	0	-	
NSE	NSE	201707	WAPCO	13 : ITQ	24 : 126,500 & above	1	150,000	0	0	0	-	
NSE	NSE	201707	WAPCO	14 : ATQ	21 : 0-6,499	129	322,772	151,960	139,784	0	14,116	
NSE	NSE	201707	WAPCO	14 : ATQ	22 : 6,500-34,999	76	1,069,876	472,039	467,235	0	9,000	
NSE	NSE	201707	WAPCO	14 : ATQ	23 : 35,000-126,499	13	814,130	362,146	375,328	0	-	
NSE	NSE	201707	WAPCO	14 : ATQ	24 : 126,500 & above	4	700,000	150,000	0	0	-	
NSE	NSE	201707	WAPCO	15 : NTQ	21 : 0-6,499	116	266,683	173,885	54,607	0	2,050	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.6026	0.864983	3,330	1.2300	0.0	77,896	0.0	7,836	0.2981	0.0
-	-	-	-	0.5699	0.867647	0	0.0000	0.0	116,809	0.0	125,464	0.1750	0.0
-	-	-	-	0.5347	1.281387	0	0.0000	0.0	103,120	0.0	108,824	0.7362	0.0
15,303	9,961	16,830	1,885	0.3902	0.602125	2,021	0.0300	0.0	387,802	90.2	55,763	0.0757	357.7
132,666	100,323	79,677	35,352	0.5053	0.768274	0	0.0000	0.0	1,865,748	264.1	565,082	0.1674	7.0
107,161	65,972	131,875	1,620	0.9714	1.301071	0	0.0000	0.0	1,286,872	120.6	1,175,341	0.8135	181.4
192,938	44,233	93,486	-	2.1508	3.243888	200,000	1.7505	0.0	672,900	0.0	3,266,872	0.9931	33.6
33,448	51,389	122,882	25,486	-0.5783									
166,649	279,956	348,111	104,020	-0.3887									
10,070	107,666	356,816	4,169	-0.5890									
-	-	-	-	0.0000									
9,742	28,330	69,914	1,480	-0.5648									
66,075	54,399	166,354	55,235	-0.1414									
-	-	221,945	11,880	-1.3094									
-	-	-	-	0.0000									
-	15,550	20,165	12,012	-0.0264									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	WAPCO	15 : NTQ	22 : 6,500-34,999	91	1,401,474	664,412	424,939	0	-	
NSE	NSE	201707	WAPCO	15 : NTQ	23 : 35,000-126,499	36	1,916,992	1,286,022	183,269	0	-	
NSE	NSE	201707	WAPCO	15 : NTQ	24 : 126,500 & above	2	550,000	550,000	0	0	-	

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)
Market	20,000	26,005	172,714	86,190	-0.0025								
Limit	-	-	80,000	-	-0.8186								
Marketable	-	-	-	-	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 Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	WEMABANK	11 : MKT	21 : 0-6,499	35	69,215	0	69,215	0	69,215	69,215
NSE	NSE	201707	WEMABANK	11 : MKT	22 : 6,500-34,999	16	261,820	0	261,820	0	261,820	261,820
NSE	NSE	201707	WEMABANK	11 : MKT	23 : 35,000-126,499	14	935,094	0	935,094	0	935,094	935,094
NSE	NSE	201707	WEMABANK	11 : MKT	24 : 126,500 & above	9	3,865,767	0	3,865,767	0	3,865,767	3,865,767
NSE	NSE	201707	WEMABANK	12 : MLO	21 : 0-6,499	78	187,011	0	187,011	0	187,011	187,011
NSE	NSE	201707	WEMABANK	12 : MLO	22 : 6,500-34,999	45	674,004	0	674,004	0	674,004	674,004
NSE	NSE	201707	WEMABANK	12 : MLO	23 : 35,000-126,499	43	2,966,004	0	2,966,004	0	2,966,004	2,966,004
NSE	NSE	201707	WEMABANK	12 : MLO	24 : 126,500 & above	51	18,614,747	643,215	17,149,091	0	17,149,091	14,215,658
NSE	NSE	201707	WEMABANK	13 : ITQ	21 : 0-6,499	9	13,848	0	13,848	0	13,848	-
NSE	NSE	201707	WEMABANK	13 : ITQ	22 : 6,500-34,999	14	240,871	26,800	188,929	0	188,929	-
NSE	NSE	201707	WEMABANK	13 : ITQ	23 : 35,000-126,499	8	550,000	0	500,980	0	500,980	-
NSE	NSE	201707	WEMABANK	13 : ITQ	24 : 126,500 & above	16	3,709,346	964,529	1,511,438	0	1,511,438	-
NSE	NSE	201707	WEMABANK	14 : ATQ	21 : 0-6,499	31	72,929	7,484	24,578	0	24,578	2,268
NSE	NSE	201707	WEMABANK	14 : ATQ	22 : 6,500-34,999	42	633,068	163,072	173,596	0	173,596	-
NSE	NSE	201707	WEMABANK	14 : ATQ	23 : 35,000-126,499	31	2,550,645	471,327	867,623	0	867,623	-
NSE	NSE	201707	WEMABANK	14 : ATQ	24 : 126,500 & above	78	32,927,380	3,807,485	6,508,095	0	6,508,095	-

Guidance:

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

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Market and Marketable Limit Orders execution information

Order Type	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)	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)	
-	-	-	-	0.0162	0.017458		0	0.0000	0.0	64,215	0.0	5,000	0.0131	0.0
-	-	-	-	0.0212	0.022013		0	0.0000	0.0	222,820	0.0	39,000	0.0071	0.0
-	-	-	-	0.0147	0.013151		0	0.0000	0.0	935,094	0.0	0	0.0000	0.0
-	-	-	-	0.0227	0.023472		0	0.0000	0.0	2,765,767	0.0	1,100,000	0.0101	0.0
-	2,234	-	-	0.0125	0.013786		0	0.0000	0.0	187,011	1.3	0	0.0000	0.0
-	-	-	-	0.0115	0.012314		0	0.0000	0.0	654,844	0.0	19,160	0.0100	0.0
15,400	6,823	39,600	29,980	0.0100	0.012965		0	0.0000	0.0	2,896,004	492.5	70,000	0.0086	0.0
535,142	565,397	1,125,331	360,270	0.0074	0.012625		0	0.0000	0.0	16,649,091	248.0	500,000	0.0100	0.0
-	-	10,765	2,883	0.0002										
-	10,000	59,788	84,669	-0.0136										
-	-	201,558	150,980	-0.0077										
-	375,000	576,840	144,511	-0.0014										
-	-	7,856	8,450	-0.0023										
-	8,000	40,371	43,700	-0.0083										
-	100,000	204,007	403,616	-0.0089										
254,624	200,000	2,437,282	1,407,245	-0.0140										

Guidance:

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

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Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	WEMABANK	15 : NTQ	21 : 0-6,499	17	54,351	8,451	0	0	-	
NSE	NSE	201707	WEMABANK	15 : NTQ	22 : 6,500-34,999	33	600,090	83,715	25,000	0	-	
NSE	NSE	201707	WEMABANK	15 : NTQ	23 : 35,000-126,499	17	1,476,835	255,000	0	0	-	
NSE	NSE	201707	WEMABANK	15 : NTQ	24 : 126,500 & above	72	33,876,110	6,297,940	3,128,237	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 and Marketable Limit Orders execution information

Order Type	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)	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)
	-	-	-	-	0.0000								
	-	-	-	-	-0.0100								
	-	-	-	-	0.0000								
	-	-	459,206	1,000,000	-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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Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ZENITHBANK	11 : MKT	21 : 0-6,499	313	469,462	0	453,697	0	453,697	
NSE	NSE	201707	ZENITHBANK	11 : MKT	22 : 6,500-34,999	81	1,205,423	0	1,196,673	0	1,196,673	
NSE	NSE	201707	ZENITHBANK	11 : MKT	23 : 35,000-126,499	31	2,323,753	0	2,323,753	0	2,323,753	
NSE	NSE	201707	ZENITHBANK	11 : MKT	24 : 126,500 & above	12	4,307,570	0	4,307,570	0	4,307,570	
NSE	NSE	201707	ZENITHBANK	12 : MLO	21 : 0-6,499	956	1,859,302	25,899	1,785,427	0	1,717,151	
NSE	NSE	201707	ZENITHBANK	12 : MLO	22 : 6,500-34,999	537	8,873,024	261,535	8,352,875	0	7,686,102	
NSE	NSE	201707	ZENITHBANK	12 : MLO	23 : 35,000-126,499	533	38,340,279	2,255,532	34,499,877	0	31,213,768	1,
NSE	NSE	201707	ZENITHBANK	12 : MLO	24 : 126,500 & above	418	291,799,518	12,973,260	246,752,865	0	216,887,854	21,
NSE	NSE	201707	ZENITHBANK	13 : ITQ	21 : 0-6,499	352	703,821	226,395	418,883	0	38,117	
NSE	NSE	201707	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	259	4,423,565	1,683,267	2,352,133	0	62,465	
NSE	NSE	201707	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	224	15,605,010	6,596,098	6,844,300	0	215,322	1,
NSE	NSE	201707	ZENITHBANK	13 : ITQ	24 : 126,500 & above	122	61,319,817	13,029,931	40,135,150	0	25,470,285	6,
NSE	NSE	201707	ZENITHBANK	14 : ATQ	21 : 0-6,499	277	551,985	196,033	317,696	0	22,007	
NSE	NSE	201707	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	245	4,047,969	1,417,964	2,312,768	0	74,297	
NSE	NSE	201707	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	277	19,897,336	7,903,458	9,171,280	0	437,627	2,
NSE	NSE	201707	ZENITHBANK	14 : ATQ	24 : 126,500 & above	162	73,038,234	21,507,398	40,982,012	0	16,161,756	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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execution information

Market and Marketable Limit Orders execution information

Order Type	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)	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)
-	-	-	-	0.1222	0.098353	22,500	0.0563	0.0	396,272	0.0	34,925	0.0309	0.0
-	-	-	-	0.0887	0.079586	21,950	0.0591	0.0	882,511	0.0	292,212	0.0206	0.0
-	-	-	-	0.1550	0.198995	70,312	0.0700	0.0	1,489,441	0.0	764,000	0.0795	0.0
-	-	-	-	0.1677	0.323125	0	0.0000	0.0	1,333,000	0.0	2,974,570	0.1509	0.0
18,480	22,235	26,552	1,009	0.0643	0.071120	6,000	0.0200	0.0	1,709,064	7.1	70,363	0.0300	272.7
248,469	230,394	174,398	9,321	0.0526	0.066428	8,000	0.0100	0.0	7,444,983	16.7	899,892	0.0297	86.6
258,983	1,164,011	735,564	56,123	0.0353	0.063702	0	0.0000	0.0	29,200,589	26.9	5,299,288	0.0303	82.1
367,628	3,936,955	2,965,854	1,412,601	0.0058	0.107321	591,011	0.0060	0.0	158,440,169	29.4	87,721,685	0.0620	37.6
100,758	169,611	96,268	6,077	-0.0270									
663,379	769,765	722,394	73,380	-0.0138									
809,270	2,318,385	2,096,943	298,799	0.0045									
014,435	4,569,849	2,576,653	921,439	0.0301									
54,146	86,282	117,020	25,921	-0.0528									
276,556	691,348	909,328	221,696	0.0079									
038,379	2,044,224	3,660,963	627,309	-0.0074									
631,168	5,890,531	8,263,793	1,850,464	0.0078									

Guidance:

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Market Execution Quality Detail: July 2017

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending 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	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201707	ZENITHBANK	15 : NTQ	21 : 0-6,499	333	868,046	494,620	249,807	0	36,474	
NSE	NSE	201707	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	296	4,976,227	2,643,953	1,505,885	0	231,204	
NSE	NSE	201707	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	502	36,400,417	18,618,811	10,120,367	0	2,285,728	
NSE	NSE	201707	ZENITHBANK	15 : NTQ	24 : 126,500 & above	299	124,263,977	50,146,356	40,226,403	0	17,842,927	3,

Guidance:

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6,200	54,376	87,957	33,413	0.0209									
120,227	177,002	697,607	167,189	-0.0027									
555,228	1,613,148	3,091,510	1,396,570	-0.0119									
975,818	4,909,608	8,824,846	2,527,917	0.0592									

Guidance:

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