

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



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STOCK EXCHANGE**

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Market Execution Quality Detail: June 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	201706	7UP	11 : MKT	21 : 0-6,499	63	61,468	0	61,468	0	61,468	
NSE	NSE	201706	7UP	11 : MKT	22 : 6,500-34,999	1	8,335	0	8,335	0	8,335	
NSE	NSE	201706	7UP	11 : MKT	23 : 35,000-126,499	1	40,000	0	40,000	0	40,000	
NSE	NSE	201706	7UP	12 : MLO	21 : 0-6,499	151	150,929	26,588	101,246	0	96,031	
NSE	NSE	201706	7UP	12 : MLO	22 : 6,500-34,999	40	623,951	151,867	403,194	0	352,585	
NSE	NSE	201706	7UP	12 : MLO	23 : 35,000-126,499	9	619,895	161,525	414,601	0	342,837	
NSE	NSE	201706	7UP	12 : MLO	24 : 126,500 & above	2	566,014	17,330	548,684	0	548,684	
NSE	NSE	201706	7UP	13 : ITQ	21 : 0-6,499	214	337,172	143,273	97,761	0	160	
NSE	NSE	201706	7UP	13 : ITQ	22 : 6,500-34,999	32	509,002	222,065	90,971	0	10	
NSE	NSE	201706	7UP	13 : ITQ	23 : 35,000-126,499	5	470,930	220,930	200,000	0	118,417	
NSE	NSE	201706	7UP	13 : ITQ	24 : 126,500 & above	1	260,000	0	260,000	0	260,000	
NSE	NSE	201706	7UP	14 : ATQ	21 : 0-6,499	78	122,852	56,241	32,277	0	-	
NSE	NSE	201706	7UP	14 : ATQ	22 : 6,500-34,999	16	279,954	86,222	88,203	0	-	
NSE	NSE	201706	7UP	14 : ATQ	23 : 35,000-126,499	4	161,692	36,509	51,008	0	-	
NSE	NSE	201706	7UP	14 : ATQ	24 : 126,500 & above	1	500,000	0	116,014	0	-	
NSE	NSE	201706	7UP	15 : NTQ	21 : 0-6,499	54	111,480	57,105	13,312	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 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)	
-	-	-	-	3.1293	3.887950		0	0.0000	0.0	29,226	0.0	32,242	0.4478	0.0
-	-	-	-	0.0044	0.024422		0	0.0000	0.0	0	0.0	8,335	0.0072	0.0
-	-	-	-	1.0338	4.563786		0	0.0000	0.0	0	0.0	40,000	2.0569	0.0
626	584	1,322	2,553	1.7746	2.232767		4,650	0.1104	0.0	79,580	22.1	17,016	0.5249	397.9
3,030	12,588	34,881	110	2.2611	2.850319		8,935	0.0100	0.0	267,867	18.8	126,392	0.3197	225.1
815	69,685	185	-	1.2051	3.056695		0	0.0000	0.0	143,567	1.4	271,034	0.4975	120.7
-	-	-	-	4.8026	9.117144		0	0.0000	0.0	0	0.0	548,684	2.3473	0.0
6,016	24,345	30,317	15,419	-1.4670										
100	35,110	30,913	375	-2.8959										
-	-	81,583	-	-2.0088										
-	-	-	-	1.3000										
4,000	6,473	4,896	5,368	-1.8549										
-	62,410	20,000	2,000	-2.8866										
-	45,000	6,008	-	-5.0866										
-	-	-	-	-2.9500										
-	-	3,080	32	-3.7428										

Guidance:

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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	201706	7UP	15 : NTQ	22 : 6,500-34,999	15	272,783	113,895	12,260	0	-	
NSE	NSE	201706	7UP	15 : NTQ	24 : 126,500 & above	1	150,000	0	0	0	-	

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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)
-	-	-	-	-	-3.3300								
-	-	-	-	-	0.0000								

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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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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	201706	ABBEYBDS	11 : MKT	21 : 0-6,499	2	540	0	540	0	540	540
NSE	NSE	201706	ABBEYBDS	12 : MLO	21 : 0-6,499	1	200	0	200	0	200	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	540	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	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 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	201706	ABCTRANS	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201706	ABCTRANS	12 : MLO	21 : 0-6,499	4	8,700	0	8,700	0	8,700	8,700
NSE	NSE	201706	ABCTRANS	12 : MLO	22 : 6,500-34,999	2	30,515	0	30,515	0	30,515	30,515
NSE	NSE	201706	ABCTRANS	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	50,000

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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

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	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,700	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	30,515	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

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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	201706	ACADEMY	11 : MKT	21 : 0-6,499	3	2,005	0	2,005	0	2,005	2,005
NSE	NSE	201706	ACADEMY	12 : MLO	21 : 0-6,499	15	9,184	0	9,184	0	9,184	9,184
NSE	NSE	201706	ACADEMY	12 : MLO	22 : 6,500-34,999	3	30,000	0	30,000	0	30,000	30,000
NSE	NSE	201706	ACADEMY	12 : MLO	23 : 35,000-126,499	1	49,867	0	49,867	0	49,867	49,867

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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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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	0.000000	0	0.0000	0.0	2,005	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,184	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	49,867	0.0	0	0.0000	0.0

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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 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	201706	ACCESS	11 : MKT	21 : 0-6,499	294	514,577	0	514,577	0	514,577	
NSE	NSE	201706	ACCESS	11 : MKT	22 : 6,500-34,999	112	1,773,462	29,259	1,744,203	0	1,744,203	
NSE	NSE	201706	ACCESS	11 : MKT	23 : 35,000-126,499	55	4,099,634	0	4,099,634	0	4,099,634	
NSE	NSE	201706	ACCESS	11 : MKT	24 : 126,500 & above	22	9,556,091	0	9,556,091	0	9,556,091	
NSE	NSE	201706	ACCESS	12 : MLO	21 : 0-6,499	741	1,482,229	12,060	1,456,579	0	1,381,322	
NSE	NSE	201706	ACCESS	12 : MLO	22 : 6,500-34,999	552	9,446,302	149,934	9,194,960	0	8,475,608	
NSE	NSE	201706	ACCESS	12 : MLO	23 : 35,000-126,499	592	43,926,488	1,530,956	41,596,032	0	37,500,975	
NSE	NSE	201706	ACCESS	12 : MLO	24 : 126,500 & above	946	1,019,241,003	64,602,532	940,570,707	0	834,230,905	43,
NSE	NSE	201706	ACCESS	13 : ITQ	21 : 0-6,499	218	498,896	133,822	337,671	0	17,250	
NSE	NSE	201706	ACCESS	13 : ITQ	22 : 6,500-34,999	211	3,736,735	1,352,182	2,178,712	0	183,483	
NSE	NSE	201706	ACCESS	13 : ITQ	23 : 35,000-126,499	310	23,427,486	8,951,255	12,131,513	0	1,550,079	2,
NSE	NSE	201706	ACCESS	13 : ITQ	24 : 126,500 & above	274	221,644,885	107,637,419	106,252,110	0	56,123,540	17,
NSE	NSE	201706	ACCESS	14 : ATQ	21 : 0-6,499	183	432,328	118,300	273,693	0	10,148	
NSE	NSE	201706	ACCESS	14 : ATQ	22 : 6,500-34,999	207	3,536,259	1,199,855	2,195,121	0	209,928	
NSE	NSE	201706	ACCESS	14 : ATQ	23 : 35,000-126,499	318	25,118,601	7,443,871	14,929,869	0	908,155	3,
NSE	NSE	201706	ACCESS	14 : ATQ	24 : 126,500 & above	363	329,949,520	100,224,547	202,293,692	0	130,937,257	16,

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-	-	-	-	0.0885	0.105708	12,374	0.0285	0.0	465,503	0.0	36,700	0.0359	0.0
-	-	-	-	0.0706	0.098279	0	0.0000	0.0	1,358,860	0.0	385,343	0.0378	0.0
-	-	-	-	0.0727	0.079108	0	0.0000	0.0	3,182,746	0.0	916,888	0.0279	0.0
-	-	-	-	0.0335	0.114387	0	0.0000	0.0	5,809,212	0.0	3,746,879	0.0326	0.0
16,777	37,765	14,519	5,641	0.0461	0.063281	2,000	0.0100	0.0	1,418,031	13.5	36,548	0.0136	471.4
154,709	177,896	317,325	19,422	0.0290	0.057904	46,611	0.0154	0.0	8,814,977	58.0	333,372	0.0160	258.4
830,639	1,554,163	1,179,955	388,920	0.0296	0.071005	200,000	0.0100	0.0	38,338,613	66.6	3,057,419	0.0145	76.0
063,054	23,562,364	30,322,059	5,113,819	0.0490	0.074675	0	0.0000	0.0	686,549,542	62.1	254,021,165	0.0442	65.6
71,692	121,685	100,361	7,815	-0.0375									
474,467	625,313	731,473	66,754	-0.0406									
070,741	4,002,370	3,566,256	405,551	-0.0543									
999,884	16,473,809	14,201,401	1,203,476	-0.0190									
53,937	66,198	108,382	11,559	-0.0178									
323,028	658,144	852,044	101,877	-0.0511									
149,402	3,794,315	5,363,560	912,248	-0.0427									
177,805	25,782,568	24,312,010	4,559,643	-0.0315									

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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	201706	ACCESS	15 : NTQ	21 : 0-6,499	160	428,763	227,880	124,110	0	-	
NSE	NSE	201706	ACCESS	15 : NTQ	22 : 6,500-34,999	239	4,241,527	1,994,109	1,272,732	0	-	
NSE	NSE	201706	ACCESS	15 : NTQ	23 : 35,000-126,499	381	29,692,365	15,885,523	8,844,294	0	50,000	
NSE	NSE	201706	ACCESS	15 : NTQ	24 : 126,500 & above	529	400,819,055	203,838,429	130,604,691	0	65,761,057	28,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	18,500	29,374	53,578	9,328	-0.0472								
Limit	52,340	177,599	611,194	267,059	0.0158								
Market and Limit	570,961	1,481,563	4,651,250	1,171,520	-0.0159								
Total	522,275	13,169,557	14,502,849	5,714,695	-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	201706	AFRINSURE	11 : MKT	21 : 0-6,499	2	600	0	600	0	600	600
NSE	NSE	201706	AFRINSURE	12 : MLO	21 : 0-6,499	2	350	0	350	0	350	350
NSE	NSE	201706	AFRINSURE	12 : MLO	22 : 6,500-34,999	1	9,000	0	9,000	0	9,000	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

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	600	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	350	0.0	0	0.0000	0.0
-	-	-	-	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 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	201706	AFRIPRUD	11 : MKT	21 : 0-6,499	106	124,739	0	124,739	0	124,739	
NSE	NSE	201706	AFRIPRUD	11 : MKT	22 : 6,500-34,999	46	677,734	0	676,734	0	676,734	
NSE	NSE	201706	AFRIPRUD	11 : MKT	23 : 35,000-126,499	17	1,095,100	50,000	1,045,100	0	1,045,100	
NSE	NSE	201706	AFRIPRUD	11 : MKT	24 : 126,500 & above	3	961,500	0	961,500	0	961,500	
NSE	NSE	201706	AFRIPRUD	12 : MLO	21 : 0-6,499	361	537,398	9,020	528,378	0	503,164	
NSE	NSE	201706	AFRIPRUD	12 : MLO	22 : 6,500-34,999	180	3,064,812	44,389	3,018,923	0	2,881,484	
NSE	NSE	201706	AFRIPRUD	12 : MLO	23 : 35,000-126,499	190	13,625,250	599,301	12,805,274	0	11,383,468	
NSE	NSE	201706	AFRIPRUD	12 : MLO	24 : 126,500 & above	92	27,210,071	4,140,296	22,726,407	0	19,700,366	
NSE	NSE	201706	AFRIPRUD	13 : ITQ	21 : 0-6,499	71	158,313	32,101	125,105	0	14,745	
NSE	NSE	201706	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	69	1,280,407	386,447	603,494	0	47,241	
NSE	NSE	201706	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	98	7,520,275	2,086,064	4,142,451	0	212,515	
NSE	NSE	201706	AFRIPRUD	13 : ITQ	24 : 126,500 & above	52	14,304,465	6,929,982	4,248,162	0	296,443	
NSE	NSE	201706	AFRIPRUD	14 : ATQ	21 : 0-6,499	88	196,621	52,812	114,343	0	192	
NSE	NSE	201706	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	98	1,719,371	525,458	781,037	0	-	
NSE	NSE	201706	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	131	9,766,667	2,865,117	4,406,115	0	-	
NSE	NSE	201706	AFRIPRUD	14 : ATQ	24 : 126,500 & above	68	16,443,058	4,705,448	6,302,217	0	20,000	

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)
-	-	-	-	0.0408	0.041485	1,585	0.0100	0.0	120,423	0.0	2,731	0.0075	0.0
-	-	-	-	0.0347	0.042935	0	0.0000	0.0	620,884	0.0	55,850	0.0208	0.0
-	-	-	-	0.0298	0.043093	0	0.0000	0.0	890,100	0.0	155,000	0.0162	0.0
-	-	-	-	0.0145	0.103506	0	0.0000	0.0	262,500	0.0	699,000	0.0432	0.0
6,018	12,543	6,653	-	0.0276	0.029654	0	0.0000	0.0	520,770	9.9	7,608	0.0098	41.7
-	56,387	72,790	8,262	0.0275	0.029126	10,500	0.0100	0.0	2,849,247	24.1	159,176	0.0139	36.4
127,398	507,077	605,267	146,736	0.0116	0.027730	0	0.0000	0.0	12,007,788	98.1	797,486	0.0154	4.1
931,135	525,723	1,331,237	148,580	0.0024	0.032932	0	0.0000	0.0	17,127,513	87.3	5,598,894	0.0225	68.1
16	31,301	62,414	8,843	-0.0042									
1,009	170,258	207,070	112,498	-0.0332									
260,738	724,126	1,916,314	378,677	-0.0257									
120,218	609,664	1,627,341	1,134,114	0.0017									
19,390	22,106	38,002	19,644	0.0002									
33,400	136,054	419,453	89,331	-0.0145									
336,377	759,359	1,881,269	804,267	-0.0107									
250,000	709,294	2,816,867	1,276,674	0.0025									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	AFRIPRUD	15 : NTQ	21 : 0-6,499	101	248,601	84,215	38,057	0	-	
NSE	NSE	201706	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	190	3,757,816	1,276,098	458,696	0	-	
NSE	NSE	201706	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	258	20,197,259	7,050,228	2,922,751	0	-	
NSE	NSE	201706	AFRIPRUD	15 : NTQ	24 : 126,500 & above	135	42,199,479	12,920,991	4,386,265	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	16,203	11,854	-0.0106									
15,912	35,585	209,012	51,000	-0.0167									
-	20,480	987,466	627,982	-0.0190									
-	202,500	447,081	1,020,351	-0.0188									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	AFROMEDIA	11 : MKT	21 : 0-6,499	2	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201706	AFROMEDIA	12 : MLO	21 : 0-6,499	3	7,000	0	7,000	0	7,000	7,000

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	7,000	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	201706	AGLEVENT	11 : MKT	21 : 0-6,499	12	33,878	0	33,878	0	33,878	
NSE	NSE	201706	AGLEVENT	11 : MKT	22 : 6,500-34,999	1	10,392	0	10,392	0	10,392	
NSE	NSE	201706	AGLEVENT	11 : MKT	23 : 35,000-126,499	2	102,600	0	102,600	0	102,600	
NSE	NSE	201706	AGLEVENT	12 : MLO	21 : 0-6,499	27	35,409	500	33,909	0	33,409	
NSE	NSE	201706	AGLEVENT	12 : MLO	22 : 6,500-34,999	7	92,500	5,688	75,103	0	74,812	
NSE	NSE	201706	AGLEVENT	12 : MLO	23 : 35,000-126,499	24	1,614,000	121,300	1,051,620	0	875,420	
NSE	NSE	201706	AGLEVENT	12 : MLO	24 : 126,500 & above	5	2,280,810	19,920	2,043,158	0	2,037,828	
NSE	NSE	201706	AGLEVENT	13 : ITQ	21 : 0-6,499	11	24,622	7,800	10,940	0	-	
NSE	NSE	201706	AGLEVENT	13 : ITQ	22 : 6,500-34,999	3	39,920	0	29,920	0	-	
NSE	NSE	201706	AGLEVENT	13 : ITQ	23 : 35,000-126,499	6	513,500	137,500	7,324	0	-	
NSE	NSE	201706	AGLEVENT	13 : ITQ	24 : 126,500 & above	3	482,400	0	0	0	-	
NSE	NSE	201706	AGLEVENT	14 : ATQ	21 : 0-6,499	4	9,000	8,000	1,000	0	-	
NSE	NSE	201706	AGLEVENT	14 : ATQ	22 : 6,500-34,999	3	53,000	0	16,854	0	-	
NSE	NSE	201706	AGLEVENT	14 : ATQ	23 : 35,000-126,499	13	1,070,954	142,854	51,610	0	-	
NSE	NSE	201706	AGLEVENT	14 : ATQ	24 : 126,500 & above	3	1,805,540	150,000	1,039,320	0	-	
NSE	NSE	201706	AGLEVENT	15 : NTQ	21 : 0-6,499	2	8,882	0	3,000	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 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)	
-	-	-	-	0.0163	0.019626		0	0.0000	0.0	33,878	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	10,392	0.0	0	0.0000	0.0
-	-	-	-	0.0297	0.039493		0	0.0000	0.0	102,600	0.0	0	0.0000	0.0
-	500	-	-	0.0203	0.022008		0	0.0000	0.0	33,409	0.0	500	0.0300	63.0
-	-	291	-	0.0198	0.027309		0	0.0000	0.0	75,103	7.0	0	0.0000	0.0
-	-	84,120	80,080	0.0222	0.029536		0	0.0000	0.0	809,620	405.5	242,000	0.0150	0.0
-	500	-	-	0.0179	0.018291		0	0.0000	0.0	1,584,510	0.0	458,648	0.0126	51.3
-	-	2,822	3,118	0.0037										
-	-	19,920	10,000	0.0433										
-	-	-	5,882	-0.0227										
-	-	-	-	0.0000										
-	-	-	10	-0.0499										
-	-	10,000	-	-0.0181										
-	-	-	49,600	-0.0212										
-	-	-	1,039,320	-0.0215										
-	-	-	3,000	-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	201706	AGLEVENT	15 : NTQ	22 : 6,500-34,999	1	33,180	0	33,180	0	0	-
NSE	NSE	201706	AGLEVENT	15 : NTQ	23 : 35,000-126,499	4	400,000	0	136,990	0	0	-
NSE	NSE	201706	AGLEVENT	15 : NTQ	24 : 126,500 & above	2	600,000	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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(Order Execution Detail Over Market Maker Stocks)



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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)
-	33,180	-	-	0.0100									
-	-	100,000	36,990	-0.0773									
-	-	-	-	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	201706	AIICO	11 : MKT	21 : 0-6,499	38	74,957	0	74,957	0	74,957	
NSE	NSE	201706	AIICO	11 : MKT	22 : 6,500-34,999	34	596,628	42,540	554,088	0	554,088	
NSE	NSE	201706	AIICO	11 : MKT	23 : 35,000-126,499	13	908,453	50,000	858,453	0	858,453	
NSE	NSE	201706	AIICO	11 : MKT	24 : 126,500 & above	8	2,778,186	1,350,000	1,428,186	0	1,428,186	
NSE	NSE	201706	AIICO	12 : MLO	21 : 0-6,499	119	321,413	0	279,044	0	264,260	
NSE	NSE	201706	AIICO	12 : MLO	22 : 6,500-34,999	126	2,167,919	52,426	1,972,993	0	1,736,095	
NSE	NSE	201706	AIICO	12 : MLO	23 : 35,000-126,499	124	8,860,878	488,551	7,274,339	0	6,029,601	
NSE	NSE	201706	AIICO	12 : MLO	24 : 126,500 & above	143	72,255,321	10,404,369	47,492,507	0	34,028,389	
NSE	NSE	201706	AIICO	13 : ITQ	21 : 0-6,499	16	41,368	3,200	30,147	0	-	
NSE	NSE	201706	AIICO	13 : ITQ	22 : 6,500-34,999	17	298,856	61,791	195,415	0	-	
NSE	NSE	201706	AIICO	13 : ITQ	23 : 35,000-126,499	17	1,140,547	140,000	708,670	0	-	
NSE	NSE	201706	AIICO	13 : ITQ	24 : 126,500 & above	23	8,661,666	2,946,798	3,467,267	0	-	
NSE	NSE	201706	AIICO	14 : ATQ	21 : 0-6,499	49	139,612	36,412	37,761	0	-	
NSE	NSE	201706	AIICO	14 : ATQ	22 : 6,500-34,999	48	898,417	144,191	392,737	0	-	
NSE	NSE	201706	AIICO	14 : ATQ	23 : 35,000-126,499	81	5,947,990	1,142,386	3,012,453	0	36,594	
NSE	NSE	201706	AIICO	14 : ATQ	24 : 126,500 & above	105	42,974,917	7,409,661	15,044,114	0	66,290	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0099	0.016147	0	0.0000	0.0	72,118	0.0	2,839	0.0300	0.0
-	-	-	-	0.0167	0.016681	0	0.0000	0.0	534,088	0.0	20,000	0.0300	0.0
-	-	-	-	0.0105	0.012813	50,312	0.0124	0.0	708,141	0.0	100,000	0.0180	0.0
-	-	-	-	0.0174	0.019221	0	0.0000	0.0	1,026,686	0.0	401,500	0.0095	0.0
100	-	14,684	-	0.0076	0.010800	0	0.0000	0.0	279,044	23.3	0	0.0000	0.0
31,805	63,015	109,713	15,780	0.0054	0.009233	0	0.0000	0.0	1,913,993	165.2	59,000	0.0124	109.4
194,912	221,068	453,120	204,184	0.0053	0.010875	0	0.0000	0.0	7,005,516	315.9	268,823	0.0159	278.8
623,298	1,461,567	8,392,372	1,176,581	0.0074	0.013269	0	0.0000	0.0	44,897,462	467.2	2,595,045	0.0147	468.8
2,300	6,000	21,847	-	-0.0154									
-	66,000	71,217	34,398	0.0045									
50,000	123,132	410,238	102,000	-0.0052									
10,000	5,141	2,088,548	796,267	-0.0017									
5,500	14,000	7,914	3,986	-0.0061									
-	50,366	151,541	135,937	-0.0066									
-	544,954	1,518,370	391,169	-0.0169									
202,985	3,062,061	5,521,394	2,399,539	-0.0123									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: June 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	201706	AIICO	15 : NTQ	21 : 0-6,499	33	115,198	31,000	10,500	0	-	
NSE	NSE	201706	AIICO	15 : NTQ	22 : 6,500-34,999	44	864,025	307,260	82,000	0	-	
NSE	NSE	201706	AIICO	15 : NTQ	23 : 35,000-126,499	76	5,427,033	1,497,487	436,900	0	175,000	
NSE	NSE	201706	AIICO	15 : NTQ	24 : 126,500 & above	112	55,129,488	10,473,057	4,005,048	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	500	6,000	-	-0.0152									
-	-	70,000	-	-0.0198									
-	124,000	87,000	-	-0.0366									
-	250,424	592,576	1,911,633	-0.0309									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	AIRSERVICE	11 : MKT	21 : 0-6,499	25	15,191	0	15,191	0	15,191	
NSE	NSE	201706	AIRSERVICE	11 : MKT	22 : 6,500-34,999	2	39,000	0	39,000	0	39,000	
NSE	NSE	201706	AIRSERVICE	11 : MKT	24 : 126,500 & above	1	584,608	584,608	0	0	-	
NSE	NSE	201706	AIRSERVICE	12 : MLO	21 : 0-6,499	56	66,197	96	65,601	0	61,497	
NSE	NSE	201706	AIRSERVICE	12 : MLO	22 : 6,500-34,999	31	563,215	0	539,346	0	536,246	
NSE	NSE	201706	AIRSERVICE	12 : MLO	23 : 35,000-126,499	10	507,531	0	507,531	0	441,429	
NSE	NSE	201706	AIRSERVICE	12 : MLO	24 : 126,500 & above	5	1,358,536	432,618	917,802	0	757,302	
NSE	NSE	201706	AIRSERVICE	13 : ITQ	21 : 0-6,499	26	39,741	17,542	15,045	0	4,995	
NSE	NSE	201706	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	11	227,250	31,384	86,534	0	-	
NSE	NSE	201706	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	9	586,414	340,914	18,000	0	-	
NSE	NSE	201706	AIRSERVICE	13 : ITQ	24 : 126,500 & above	4	992,618	180,000	452,618	0	-	
NSE	NSE	201706	AIRSERVICE	14 : ATQ	21 : 0-6,499	25	59,966	900	38,431	0	-	
NSE	NSE	201706	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	20	351,397	27,000	271,976	0	-	
NSE	NSE	201706	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	15	1,235,000	20,000	1,083,622	0	-	
NSE	NSE	201706	AIRSERVICE	14 : ATQ	24 : 126,500 & above	3	1,338,498	1,000,000	338,498	0	-	
NSE	NSE	201706	AIRSERVICE	15 : NTQ	21 : 0-6,499	2	6,000	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)	
-	-	-	-	0.1009	0.097709		0	0.0000	0.0	15,191	0.0	0	0.0000	0.0
-	-	-	-	0.3068	0.283743		0	0.0000	0.0	9,000	0.0	30,000	0.0099	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	4,104	-	0.0991	0.120847		0	0.0000	0.0	65,601	34.2	0	0.0000	0.0
-	-	-	100	0.2558	0.265806		0	0.0000	0.0	519,346	34.3	20,000	0.0400	0.0
60,000	-	530	5,572	0.2685	0.282391		0	0.0000	0.0	462,531	39.9	45,000	0.1016	0.0
160,000	500	-	-	-0.0314	0.151074		0	0.0000	0.0	917,802	4.6	0	0.0000	0.0
-	-	1,605	6,995	-0.0621										
10,000	-	46,510	300	-0.1566										
-	17,000	1,000	-	-0.3122										
432,618	-	-	20,000	0.0534										
-	5,565	12,150	11,453	-0.2536										
13,072	100,581	47,752	36,980	-0.3294										
778,510	112,518	105,036	75,100	-0.3577										
200,000	126,104	-	8,498	-0.2999										
-	-	-	-	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	201706	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	5	99,928	9,000	43,355	0	-	
NSE	NSE	201706	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	1	86,500	86,500	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)
-	-	18,855	24,500	-0.3574									
-	-	-	-	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	201706	ALEX	11 : MKT	21 : 0-6,499	6	5,135	0	5,135	0	5,135	5,135
NSE	NSE	201706	ALEX	12 : MLO	21 : 0-6,499	10	7,364	0	7,364	0	7,364	7,364

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	5,135	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,364	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	201706	ARBICO	11 : MKT	21 : 0-6,499	1	960	960	0	0	0	-
NSE	NSE	201706	ARBICO	12 : MLO	21 : 0-6,499	1	760	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	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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(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: June 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	201706	ASHAKACEM	11 : MKT	21 : 0-6,499	35	33,249	9,500	23,749	0	23,749	
NSE	NSE	201706	ASHAKACEM	11 : MKT	22 : 6,500-34,999	3	28,937	8,000	20,937	0	20,937	
NSE	NSE	201706	ASHAKACEM	11 : MKT	23 : 35,000-126,499	1	48,163	0	48,163	0	48,163	
NSE	NSE	201706	ASHAKACEM	12 : MLO	21 : 0-6,499	166	329,818	4,880	288,700	0	243,529	
NSE	NSE	201706	ASHAKACEM	12 : MLO	22 : 6,500-34,999	87	1,234,496	71,346	875,385	0	534,654	
NSE	NSE	201706	ASHAKACEM	12 : MLO	23 : 35,000-126,499	36	2,153,134	241,478	1,485,197	0	1,165,851	
NSE	NSE	201706	ASHAKACEM	12 : MLO	24 : 126,500 & above	3	1,078,971	0	11,220	0	11,220	
NSE	NSE	201706	ASHAKACEM	13 : ITQ	21 : 0-6,499	46	96,856	47,152	30,613	0	-	
NSE	NSE	201706	ASHAKACEM	13 : ITQ	22 : 6,500-34,999	41	605,411	293,452	79,910	0	-	
NSE	NSE	201706	ASHAKACEM	13 : ITQ	23 : 35,000-126,499	8	567,840	342,350	106,090	0	-	
NSE	NSE	201706	ASHAKACEM	13 : ITQ	24 : 126,500 & above	2	367,768	367,768	0	0	-	
NSE	NSE	201706	ASHAKACEM	14 : ATQ	21 : 0-6,499	39	73,687	23,504	37,483	0	-	
NSE	NSE	201706	ASHAKACEM	14 : ATQ	22 : 6,500-34,999	24	408,288	79,679	253,169	0	-	
NSE	NSE	201706	ASHAKACEM	14 : ATQ	23 : 35,000-126,499	11	612,951	93,824	235,959	0	-	
NSE	NSE	201706	ASHAKACEM	15 : NTQ	21 : 0-6,499	7	10,283	2,000	5,333	0	-	
NSE	NSE	201706	ASHAKACEM	15 : NTQ	22 : 6,500-34,999	2	27,000	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: June 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)	
-	-	-	-	0.3688	0.197684	0	0.0000	0.0	22,449	0.0	1,300	0.0462	0.0	
-	-	-	-	0.3296	0.329560	0	0.0000	0.0	20,937	0.0	0	0.0000	0.0	
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	48,163	0.0	0	0.0000	0.0	
-	3,810	17,836	13,981	0.2669	0.299538	0	0.0000	0.0	282,700	316.2	6,000	0.4175	3071.5	
-	25,228	82,412	75,694	0.3406	0.413727	0	0.0000	0.0	816,133	1377.9	59,252	0.5150	2263.5	
-	165,774	113,079	10,727	0.1972	0.280392	0	0.0000	0.0	1,133,536	336.7	351,661	0.0807	222.0	
-	-	-	-	-0.9863	0.060980	0	0.0000	0.0	11,220	0.0	0	0.0000	0.0	
5,500	11,019	4,325	9,769	-0.2693										
10,628	-	32,875	14,143	-0.4339										
-	-	55,100	250	-0.4600										
-	-	-	-	0.0000										
-	17,329	15,392	4,762	-0.4392										
-	54,072	84,213	109,924	-0.4797										
50,000	7,176	75,783	6,100	-0.4927										
-	-	200	5,133	-0.3981										
-	-	-	-	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: June 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	201706	ASHAKACEM	15 : NTQ	23 : 35,000-126,499	4	205,002	205,002	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: June 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								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	ASOSAVINGS	11 : MKT	21 : 0-6,499	2	130	0	130	0	130	130
NSE	NSE	201706	ASOSAVINGS	12 : MLO	21 : 0-6,499	2	300	0	300	0	300	300
NSE	NSE	201706	ASOSAVINGS	12 : MLO	22 : 6,500-34,999	1	30,000	0	30,000	0	30,000	30,000

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 Execution Quality Detail: June 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	0.000000	0	0.0000	0.0	130	0.0	0	0.0000	0.0
-	-	-	-	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	30,000	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	201706	AUSTINLAZ	11 : MKT	21 : 0-6,499	2	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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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	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 Execution Quality Detail: June 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	201706	AVONCROWN	11 : MKT	21 : 0-6,499	1	4	0	4	0	4	
NSE	NSE	201706	AVONCROWN	11 : MKT	23 : 35,000-126,499	1	60,000	60,000	0	0		-
NSE	NSE	201706	AVONCROWN	12 : MLO	21 : 0-6,499	4	13,687	0	13,687	0		13,687
NSE	NSE	201706	AVONCROWN	12 : MLO	22 : 6,500-34,999	1	30,000	0	30,000	0		30,000
NSE	NSE	201706	AVONCROWN	12 : MLO	23 : 35,000-126,499	2	100,996	0	100,996	0		49,000
NSE	NSE	201706	AVONCROWN	14 : ATQ	21 : 0-6,499	1	2,000	2,000	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 Execution Quality Detail: June 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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	4	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0058	0.005844		0	0.0000	0.0	13,687	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	100,996	3986.9	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	201706	BERGER	11 : MKT	21 : 0-6,499	7	14,271	8,000	6,271	0	6,271	
NSE	NSE	201706	BERGER	11 : MKT	22 : 6,500-34,999	2	45,000	0	45,000	0	45,000	
NSE	NSE	201706	BERGER	11 : MKT	23 : 35,000-126,499	1	100,000	100,000	0	0	-	
NSE	NSE	201706	BERGER	11 : MKT	24 : 126,500 & above	1	300,000	300,000	0	0	-	
NSE	NSE	201706	BERGER	12 : MLO	21 : 0-6,499	94	185,116	12,353	119,095	0	104,854	
NSE	NSE	201706	BERGER	12 : MLO	22 : 6,500-34,999	44	692,554	25,300	203,527	0	115,963	
NSE	NSE	201706	BERGER	12 : MLO	23 : 35,000-126,499	9	601,168	13,761	144,434	0	82,557	
NSE	NSE	201706	BERGER	12 : MLO	24 : 126,500 & above	4	999,600	900	504,523	0	250,000	
NSE	NSE	201706	BERGER	13 : ITQ	21 : 0-6,499	20	47,636	21,100	11,386	0	950	
NSE	NSE	201706	BERGER	13 : ITQ	22 : 6,500-34,999	15	277,960	103,000	46,805	0	20,150	
NSE	NSE	201706	BERGER	13 : ITQ	23 : 35,000-126,499	15	1,169,495	43,500	662,390	0	619,005	
NSE	NSE	201706	BERGER	13 : ITQ	24 : 126,500 & above	1	500,000	0	119,950	0	-	
NSE	NSE	201706	BERGER	14 : ATQ	21 : 0-6,499	21	25,205	7,000	13,205	0	385	
NSE	NSE	201706	BERGER	14 : ATQ	22 : 6,500-34,999	4	80,000	30,000	1,845	0	-	
NSE	NSE	201706	BERGER	14 : ATQ	23 : 35,000-126,499	2	200,000	100,000	0	0	-	
NSE	NSE	201706	BERGER	14 : ATQ	24 : 126,500 & above	1	250,000	0	8,415	0	8,415	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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)
-	-	-	-	0.0053	0.005262	0	0.0000	0.0	6,271	0.0	0	0.0000	0.0
-	-	-	-	0.1167	0.116666	0	0.0000	0.0	45,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	1,388	2,800	3,961	0.0527	0.045879	0	0.0000	0.0	118,895	496.0	200	0.3040	0.0
-	9,424	58,258	12,856	0.1876	0.251272	0	0.0000	0.0	150,099	725.6	53,428	0.1446	208.8
50,000	-	1,000	578	-0.0671	0.024250	0	0.0000	0.0	144,434	611.2	0	0.0000	0.0
-	-	1,000	248,800	0.0041	0.167007	0	0.0000	0.0	504,523	992.0	0	0.0000	0.0
50	3,286	4,000	3,000	-0.0876									
-	16,655	10,000	-	-0.0317									
5,000	-	385	23,000	0.1442									
-	-	119,950	-	-0.2600									
1,400	4,070	6,007	500	-0.1353									
-	-	-	1,845	-0.2100									
-	-	-	-	0.0000									
-	-	-	-	-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	201706	BERGER	15 : NTQ	21 : 0-6,499	5	11,057	500	4,557	0	-	
NSE	NSE	201706	BERGER	15 : NTQ	22 : 6,500-34,999	5	107,916	0	0	0	-	
NSE	NSE	201706	BERGER	15 : NTQ	23 : 35,000-126,499	1	45,000	0	0	0	-	
NSE	NSE	201706	BERGER	15 : NTQ	24 : 126,500 & above	2	621,635	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)
-	-	-	2,557	-0.0337									
-	-	-	-	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: June 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	201706	BETAGLAS	11 : MKT	21 : 0-6,499	14	4,412	1,000	3,412	0	3,412	
NSE	NSE	201706	BETAGLAS	12 : MLO	21 : 0-6,499	60	45,994	1,001	32,539	0	29,740	
NSE	NSE	201706	BETAGLAS	12 : MLO	22 : 6,500-34,999	6	117,493	407	94,643	0	58,748	
NSE	NSE	201706	BETAGLAS	12 : MLO	23 : 35,000-126,499	12	619,829	205,556	402,117	0	358,321	
NSE	NSE	201706	BETAGLAS	12 : MLO	24 : 126,500 & above	1	193,422	0	193,422	0	193,422	
NSE	NSE	201706	BETAGLAS	13 : ITQ	21 : 0-6,499	22	32,023	10,302	2,433	0	-	
NSE	NSE	201706	BETAGLAS	13 : ITQ	22 : 6,500-34,999	1	10,000	0	5,295	0	-	
NSE	NSE	201706	BETAGLAS	13 : ITQ	23 : 35,000-126,499	1	46,000	0	46,000	0	-	
NSE	NSE	201706	BETAGLAS	14 : ATQ	21 : 0-6,499	23	27,495	18,170	635	0	-	
NSE	NSE	201706	BETAGLAS	14 : ATQ	22 : 6,500-34,999	2	20,000	0	1,791	0	-	
NSE	NSE	201706	BETAGLAS	15 : NTQ	21 : 0-6,499	2	587	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 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)	
-	-	-	-	2.6502	2.807373		0	0.0000	0.0	3,412	0.0	0	0.0000	0.0
880	-	335	567	2.3477	2.257907		0	0.0000	0.0	27,539	89.6	5,000	2.0761	681.4
-	-	21,913	13,982	-0.5703	1.856780		0	0.0000	0.0	80,462	814.9	14,181	0.4240	12.3
1,000	370	42,426	-	0.6246	0.613772		0	0.0000	0.0	402,117	45.9	0	0.0000	0.0
-	-	-	-	0.0724	0.072380		0	0.0000	0.0	0	0.0	193,422	0.0362	0.0
-	430	1,002	1,001	-0.3997										
-	-	-	5,295	-2.6800										
-	46,000	-	-	-4.3900										
110	-	50	-	-3.7527										
-	-	-	991	-3.7893										
-	-	-	-	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	201706	BOCGAS	11 : MKT	21 : 0-6,499	5	3,369	2,358	1,011	0	1,011	
NSE	NSE	201706	BOCGAS	11 : MKT	22 : 6,500-34,999	1	23,000	23,000	0	0	-	
NSE	NSE	201706	BOCGAS	12 : MLO	21 : 0-6,499	16	11,405	0	6,609	0	6,579	
NSE	NSE	201706	BOCGAS	12 : MLO	22 : 6,500-34,999	2	35,700	0	15,000	0	15,000	
NSE	NSE	201706	BOCGAS	12 : MLO	23 : 35,000-126,499	2	90,000	0	10,075	0	10,025	
NSE	NSE	201706	BOCGAS	14 : ATQ	21 : 0-6,499	3	1,913	0	1,413	0	-	
NSE	NSE	201706	BOCGAS	14 : ATQ	22 : 6,500-34,999	2	16,768	0	10,004	0	-	
NSE	NSE	201706	BOCGAS	14 : ATQ	23 : 35,000-126,499	1	40,000	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)	
-	-	-	-	0.2582	0.258160		0	0.0000	0.0	1,011	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.1491	0.069957		0	0.0000	0.0	6,609	23.6	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	15,000	0.0	0	0.0000	0.0
-	-	50	-	0.2581	0.258064		0	0.0000	0.0	10,075	3.3	0	0.0000	0.0
-	913	500	-	-0.1585										
-	-	4	-	-0.2600										
-	-	-	-	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	201706	CADBURY	11 : MKT	21 : 0-6,499	119	166,084	2,200	163,884	0	163,884	
NSE	NSE	201706	CADBURY	11 : MKT	22 : 6,500-34,999	26	374,830	22,000	352,830	0	352,830	
NSE	NSE	201706	CADBURY	11 : MKT	23 : 35,000-126,499	12	700,099	135,000	565,099	0	565,099	
NSE	NSE	201706	CADBURY	11 : MKT	24 : 126,500 & above	1	440,000	0	440,000	0	440,000	
NSE	NSE	201706	CADBURY	12 : MLO	21 : 0-6,499	425	795,112	28,213	656,769	0	558,470	
NSE	NSE	201706	CADBURY	12 : MLO	22 : 6,500-34,999	272	4,670,034	269,840	3,616,102	0	2,985,100	
NSE	NSE	201706	CADBURY	12 : MLO	23 : 35,000-126,499	164	11,225,684	1,199,781	8,323,451	0	5,737,513	
NSE	NSE	201706	CADBURY	12 : MLO	24 : 126,500 & above	40	13,602,485	655,164	11,143,887	0	8,339,818	
NSE	NSE	201706	CADBURY	13 : ITQ	21 : 0-6,499	145	375,005	148,552	176,262	0	10,065	
NSE	NSE	201706	CADBURY	13 : ITQ	22 : 6,500-34,999	126	2,020,583	735,167	927,670	0	50,695	
NSE	NSE	201706	CADBURY	13 : ITQ	23 : 35,000-126,499	55	3,819,764	2,028,183	914,990	0	-	
NSE	NSE	201706	CADBURY	13 : ITQ	24 : 126,500 & above	11	3,078,554	1,086,552	260,835	0	-	
NSE	NSE	201706	CADBURY	14 : ATQ	21 : 0-6,499	94	221,145	79,941	100,614	0	5,000	
NSE	NSE	201706	CADBURY	14 : ATQ	22 : 6,500-34,999	80	1,257,143	411,665	521,863	0	9,830	
NSE	NSE	201706	CADBURY	14 : ATQ	23 : 35,000-126,499	46	2,945,199	717,598	883,159	0	59,851	
NSE	NSE	201706	CADBURY	14 : ATQ	24 : 126,500 & above	5	1,168,565	350,000	168,565	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.2973	0.298897		806	0.0500	0.0	150,187	0.0	12,891	0.0623	0.0
-	-	-	-	0.2559	0.333915		0	0.0000	0.0	270,870	0.0	81,960	0.0254	0.0
-	-	-	-	0.2863	0.435274		0	0.0000	0.0	203,535	0.0	361,564	0.1434	0.0
-	-	-	-	0.2397	0.039684		0	0.0000	0.0	0	0.0	440,000	0.0098	0.0
6,947	14,704	34,377	4,033	0.1274	0.195177		0	0.0000	0.0	626,039	303.8	30,730	0.2161	4014.9
66,544	121,322	256,264	55,587	0.1620	0.218274		0	0.0000	0.0	3,109,733	183.2	506,369	0.1448	1580.9
265,526	694,425	740,963	101,822	0.1503	0.239904		0	0.0000	0.0	6,261,118	333.2	2,062,333	0.0772	2175.9
247,081	-	1,138,545	137,172	0.1412	0.239208		0	0.0000	0.0	5,763,888	139.4	5,379,999	0.1119	1956.5
4,650	41,494	86,796	21,713	-0.1377										
92,810	178,339	494,071	67,400	-0.1567										
60,490	130,026	640,253	58,138	-0.3197										
500	10,000	91,000	148,710	-0.1674										
5,830	21,312	41,373	18,666	-0.2290										
20,060	97,132	256,173	77,167	-0.2078										
101,928	135,218	410,977	107,185	-0.2442										
-	-	168,565	-	-0.2100										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CADBURY	15 : NTQ	21 : 0-6,499	49	148,376	48,240	58,744	0	-	
NSE	NSE	201706	CADBURY	15 : NTQ	22 : 6,500-34,999	62	1,109,011	526,912	301,165	0	-	
NSE	NSE	201706	CADBURY	15 : NTQ	23 : 35,000-126,499	46	2,741,500	1,678,093	425,628	0	-	
NSE	NSE	201706	CADBURY	15 : NTQ	24 : 126,500 & above	7	1,690,483	450,000	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)
-	18,737	16,950	8,218	-0.2350									
-	50,100	155,907	49,213	-0.2547									
114,925	-	99,000	211,703	-0.3229									
-	19,432	130,568	500,000	-0.1165									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CAP	11 : MKT	21 : 0-6,499	27	11,369	1,320	10,049	0	10,049	
NSE	NSE	201706	CAP	11 : MKT	22 : 6,500-34,999	2	24,340	0	24,340	0	24,340	
NSE	NSE	201706	CAP	11 : MKT	23 : 35,000-126,499	2	137,665	100,000	37,665	0	37,665	
NSE	NSE	201706	CAP	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0	150,000	
NSE	NSE	201706	CAP	12 : MLO	21 : 0-6,499	147	216,874	3,921	192,869	0	160,045	
NSE	NSE	201706	CAP	12 : MLO	22 : 6,500-34,999	51	813,901	55,704	677,584	0	573,927	
NSE	NSE	201706	CAP	12 : MLO	23 : 35,000-126,499	34	2,465,595	145,959	2,023,044	0	1,490,790	
NSE	NSE	201706	CAP	12 : MLO	24 : 126,500 & above	4	904,140	0	904,140	0	904,140	
NSE	NSE	201706	CAP	13 : ITQ	21 : 0-6,499	82	189,449	58,094	66,644	0	-	
NSE	NSE	201706	CAP	13 : ITQ	22 : 6,500-34,999	31	412,648	146,896	87,719	0	-	
NSE	NSE	201706	CAP	13 : ITQ	23 : 35,000-126,499	14	703,906	245,684	173,372	0	-	
NSE	NSE	201706	CAP	14 : ATQ	21 : 0-6,499	33	72,102	19,180	37,472	0	-	
NSE	NSE	201706	CAP	14 : ATQ	22 : 6,500-34,999	13	207,210	35,140	134,020	0	-	
NSE	NSE	201706	CAP	14 : ATQ	23 : 35,000-126,499	15	960,050	190,000	440,795	0	-	
NSE	NSE	201706	CAP	14 : ATQ	24 : 126,500 & above	5	1,033,627	0	843,655	0	613,492	
NSE	NSE	201706	CAP	15 : NTQ	21 : 0-6,499	12	11,871	4,292	2,214	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	1.7298	1.510150		0	0.0000	0.0	7,783	0.0	2,266	0.0098	0.0
-	-	-	-	1.0933	1.673445		0	0.0000	0.0	0	0.0	24,340	0.5430	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	37,665	0.0	0	0.0000	0.0
-	-	-	-	2.8933	3.243344		0	0.0000	0.0	0	0.0	150,000	0.0467	0.0
202	8,438	17,002	1,682	0.6978	1.003268		0	0.0000	0.0	171,400	318.4	21,469	0.1333	77.3
11,845	49,638	16,830	14,909	0.5385	0.877403		0	0.0000	0.0	594,258	218.7	83,326	0.0329	0.0
202,926	50,500	186,828	92,000	0.1363	0.529869		0	0.0000	0.0	1,728,205	250.4	294,839	0.1713	2.8
-	-	-	-	-0.2868	0.185717		0	0.0000	0.0	904,140	0.0	0	0.0000	0.0
2,000	14,292	20,059	6,613	-0.8151										
7,700	-	33,846	39,445	-0.7241										
115,000	50,100	8,272	-	-0.4114										
5,250	13,580	7,169	2,850	-0.9087										
26,928	49,577	8,257	14,030	-1.5460										
-	140,000	250,395	400	-1.4989										
70,135	-	160,028	-	-1.3975										
-	-	714	1,500	-0.7910										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CAP	15 : NTQ	22 : 6,500-34,999	10	194,100	78,000	25,000	0	-	
NSE	NSE	201706	CAP	15 : NTQ	23 : 35,000-126,499	4	288,550	0	100,000	0	-	
NSE	NSE	201706	CAP	15 : NTQ	24 : 126,500 & above	1	127,276	0	87,515	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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)
-	-	-	-	-	-0.2100								
-	-	-	100,000	-1.8000									
-	-	-	87,515	-2.9000									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CAPHOTEL	11 : MKT	21 : 0-6,499	2	4	0	4	0	4	4
NSE	NSE	201706	CAPHOTEL	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201706	CAPHOTEL	12 : MLO	21 : 0-6,499	11	22,755	0	22,755	0	22,755	22,755
NSE	NSE	201706	CAPHOTEL	12 : MLO	24 : 126,500 & above	1	237,454	0	90,400	0	90,000	90,000
NSE	NSE	201706	CAPHOTEL	13 : ITQ	21 : 0-6,499	1	100	100	0	0	0	-
NSE	NSE	201706	CAPHOTEL	13 : ITQ	22 : 6,500-34,999	2	42,652	21,326	5,000	0	-	-
NSE	NSE	201706	CAPHOTEL	14 : ATQ	21 : 0-6,499	3	1,380	500	100	0	-	-
NSE	NSE	201706	CAPHOTEL	14 : ATQ	22 : 6,500-34,999	2	35,000	34,895	105	0	-	-
NSE	NSE	201706	CAPHOTEL	14 : ATQ	23 : 35,000-126,499	1	50,000	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)	
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	4	0.0	0	0.0000	0.0
-	-	-	-	-0.0100	0.170000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0232	0.023247		0	0.0000	0.0	22,755	0.0	0	0.0000	0.0
-	-	400	-	0.1700	0.170000		0	0.0000	0.0	90,400	1.7	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	5,000	-	-0.0800										
-	-	-	-	-0.1700										
-	-	-	-	-0.1900										
-	-	-	-	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: June 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	201706	CAPOIL	12 : MLO	21 : 0-6,499	2	1,500	0	1,500	0	1,500	

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	1,500	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	201706	CAVERTON	11 : MKT	21 : 0-6,499	9	8,140	0	8,140	0	8,140	
NSE	NSE	201706	CAVERTON	11 : MKT	22 : 6,500-34,999	3	34,500	0	34,500	0	34,500	
NSE	NSE	201706	CAVERTON	11 : MKT	23 : 35,000-126,499	2	110,709	0	110,709	0	110,709	
NSE	NSE	201706	CAVERTON	12 : MLO	21 : 0-6,499	33	48,110	0	48,110	0	48,110	
NSE	NSE	201706	CAVERTON	12 : MLO	22 : 6,500-34,999	5	78,300	0	78,300	0	78,300	
NSE	NSE	201706	CAVERTON	12 : MLO	23 : 35,000-126,499	8	518,482	63,500	408,620	0	397,600	
NSE	NSE	201706	CAVERTON	12 : MLO	24 : 126,500 & above	5	1,639,722	996,536	291,481	0	237,481	
NSE	NSE	201706	CAVERTON	13 : ITQ	21 : 0-6,499	10	20,150	2,400	1,320	0	-	
NSE	NSE	201706	CAVERTON	13 : ITQ	22 : 6,500-34,999	8	109,200	0	41,500	0	-	
NSE	NSE	201706	CAVERTON	13 : ITQ	23 : 35,000-126,499	5	390,490	0	6,666	0	-	
NSE	NSE	201706	CAVERTON	13 : ITQ	24 : 126,500 & above	2	692,437	445,455	0	0	-	
NSE	NSE	201706	CAVERTON	14 : ATQ	21 : 0-6,499	10	20,140	2,500	10,000	0	-	
NSE	NSE	201706	CAVERTON	14 : ATQ	22 : 6,500-34,999	13	210,000	54,000	82,000	0	-	
NSE	NSE	201706	CAVERTON	14 : ATQ	23 : 35,000-126,499	12	948,040	148,500	184,760	0	-	
NSE	NSE	201706	CAVERTON	14 : ATQ	24 : 126,500 & above	2	1,000,000	250,000	0	0	-	
NSE	NSE	201706	CAVERTON	15 : NTQ	22 : 6,500-34,999	8	138,500	0	10,982	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 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)	
-	-	-	-	0.0552	0.058157		0	0.0000	0.0	8,140	0.0	0	0.0000	0.0
-	-	-	-	0.0584	0.053478		0	0.0000	0.0	34,500	0.0	0	0.0000	0.0
-	-	-	-	0.0642	0.064150		0	0.0000	0.0	50,000	0.0	60,709	0.0270	0.0
-	-	-	-	0.0269	0.030734		0	0.0000	0.0	48,110	0.0	0	0.0000	0.0
-	-	-	-	0.0349	0.034891		0	0.0000	0.0	78,300	0.0	0	0.0000	0.0
-	-	6,620	-	0.0105	0.037224		0	0.0000	0.0	215,638	125.9	192,982	0.0118	0.0
-	-	-	54,000	0.0390	0.036395		0	0.0000	0.0	291,481	366.3	0	0.0000	0.0
1,000	-	320	-	-0.0173										
-	-	-	20,500	0.0047										
-	-	-	-	-0.0425										
-	-	-	-	0.0000										
-	-	8,000	-	0.0180										
-	-	17,000	50,000	-0.0304										
-	1,500	61,600	1,000	-0.0269										
-	-	-	-	0.0000										
-	-	8,500	-	0.0010										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CAVERTON	15 : NTQ	23 : 35,000-126,499	4	248,450	0	0	0	0	-
NSE	NSE	201706	CAVERTON	15 : NTQ	24 : 126,500 & above	3	566,822	271,982	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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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
-	-	-	-	-	0.0000	
-	-	-	-	-	0.0000	

Market and Marketable Limit Orders execution information

F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CCNN	11 : MKT	21 : 0-6,499	19	36,964	0	36,964	0	36,964	
NSE	NSE	201706	CCNN	11 : MKT	22 : 6,500-34,999	14	227,179	0	227,179	0	227,179	
NSE	NSE	201706	CCNN	11 : MKT	23 : 35,000-126,499	5	290,000	0	290,000	0	290,000	
NSE	NSE	201706	CCNN	11 : MKT	24 : 126,500 & above	1	130,150	0	130,150	0	130,150	
NSE	NSE	201706	CCNN	12 : MLO	21 : 0-6,499	177	362,032	34,404	237,846	0	207,680	
NSE	NSE	201706	CCNN	12 : MLO	22 : 6,500-34,999	141	2,289,829	158,347	1,342,525	0	1,101,145	
NSE	NSE	201706	CCNN	12 : MLO	23 : 35,000-126,499	129	8,661,514	600,000	4,514,677	0	3,357,418	
NSE	NSE	201706	CCNN	12 : MLO	24 : 126,500 & above	48	14,483,056	653,416	8,573,736	0	4,695,523	
NSE	NSE	201706	CCNN	13 : ITQ	21 : 0-6,499	31	67,430	31,382	24,963	0	-	
NSE	NSE	201706	CCNN	13 : ITQ	22 : 6,500-34,999	41	754,547	352,070	175,301	0	-	
NSE	NSE	201706	CCNN	13 : ITQ	23 : 35,000-126,499	23	1,837,929	995,119	192,881	0	-	
NSE	NSE	201706	CCNN	13 : ITQ	24 : 126,500 & above	1	150,000	0	0	0	-	
NSE	NSE	201706	CCNN	14 : ATQ	21 : 0-6,499	20	50,832	18,908	18,124	0	-	
NSE	NSE	201706	CCNN	14 : ATQ	22 : 6,500-34,999	22	397,513	146,600	166,863	0	-	
NSE	NSE	201706	CCNN	14 : ATQ	23 : 35,000-126,499	18	1,060,000	280,000	680,000	0	-	
NSE	NSE	201706	CCNN	14 : ATQ	24 : 126,500 & above	2	400,000	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

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)	
-	-	-	-	0.0406	0.133053		0	0.0000	0.0	35,064	0.0	1,900	0.1611	0.0
-	-	-	-	0.1002	0.196631		0	0.0000	0.0	182,177	0.0	45,002	0.2963	0.0
-	-	-	-	0.1173	0.100030		0	0.0000	0.0	240,000	0.0	50,000	0.0231	0.0
-	-	-	-	0.2994	0.869416		0	0.0000	0.0	0	0.0	130,150	0.4347	0.0
1,217	5,201	13,948	2,895	0.0504	0.074982		0	0.0000	0.0	235,001	234.3	2,845	0.0529	2250.9
10,000	34,999	4,130	48,226	0.0746	0.106561		0	0.0000	0.0	1,292,526	976.9	49,999	0.0122	146.1
56,440	75,225	162,987	197,631	0.0228	0.087855		0	0.0000	0.0	4,204,951	983.1	309,726	0.1027	3538.2
585,320	197,000	302,928	615,293	0.1257	0.137828		0	0.0000	0.0	7,416,303	2264.6	1,157,433	0.0357	852.0
-	-	12,947	5,100	-0.1680										
-	20,000	35,370	46,000	-0.2119										
7,880	62,000	98,000	-	-0.2481										
-	-	-	-	0.0000										
-	5,224	7,550	2,000	-0.3291										
-	45,000	85,213	36,650	-0.3516										
52,000	168,000	253,900	106,100	-0.4199										
-	-	-	-	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	201706	CCNN	15 : NTQ	21 : 0-6,499	16	38,180	7,000	10,980	0	-	
NSE	NSE	201706	CCNN	15 : NTQ	22 : 6,500-34,999	15	277,300	125,000	35,000	0	-	
NSE	NSE	201706	CCNN	15 : NTQ	23 : 35,000-126,499	14	1,003,350	654,000	150,000	0	-	
NSE	NSE	201706	CCNN	15 : NTQ	24 : 126,500 & above	3	670,000	370,000	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)
-	-	6,500	3,000	-0.0584									
-	35,000	-	-	-0.5000									
-	-	52,050	47,950	-0.1331									
-	-	-	-	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	201706	CHAMPION	11 : MKT	21 : 0-6,499	21	24,602	0	24,602	0	24,602	
NSE	NSE	201706	CHAMPION	11 : MKT	22 : 6,500-34,999	13	187,275	20,820	166,455	0	166,455	
NSE	NSE	201706	CHAMPION	11 : MKT	23 : 35,000-126,499	11	808,850	151,000	657,850	0	657,850	
NSE	NSE	201706	CHAMPION	11 : MKT	24 : 126,500 & above	9	2,259,496	1,079,496	1,180,000	0	1,180,000	
NSE	NSE	201706	CHAMPION	12 : MLO	21 : 0-6,499	115	120,092	890	118,052	0	102,857	
NSE	NSE	201706	CHAMPION	12 : MLO	22 : 6,500-34,999	83	1,597,029	78,076	1,417,539	0	1,067,642	
NSE	NSE	201706	CHAMPION	12 : MLO	23 : 35,000-126,499	96	6,831,539	269,486	5,535,851	0	4,287,863	
NSE	NSE	201706	CHAMPION	12 : MLO	24 : 126,500 & above	33	10,165,326	94,970	7,280,756	0	4,606,660	
NSE	NSE	201706	CHAMPION	13 : ITQ	21 : 0-6,499	43	54,985	18,022	26,354	0	-	
NSE	NSE	201706	CHAMPION	13 : ITQ	22 : 6,500-34,999	42	764,226	420,674	184,716	0	20,102	
NSE	NSE	201706	CHAMPION	13 : ITQ	23 : 35,000-126,499	48	3,396,699	1,358,062	819,802	0	218,300	
NSE	NSE	201706	CHAMPION	13 : ITQ	24 : 126,500 & above	7	1,630,990	528,980	694,060	0	90,000	
NSE	NSE	201706	CHAMPION	14 : ATQ	21 : 0-6,499	30	56,388	19,316	22,688	0	-	
NSE	NSE	201706	CHAMPION	14 : ATQ	22 : 6,500-34,999	35	650,675	166,934	265,453	0	-	
NSE	NSE	201706	CHAMPION	14 : ATQ	23 : 35,000-126,499	32	2,261,042	804,524	1,111,628	0	-	
NSE	NSE	201706	CHAMPION	14 : ATQ	24 : 126,500 & above	9	2,400,632	1,000,632	700,000	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)	
-	-	-	-	0.1408	0.153399		0	0.0000	0.0	16,002	0.0	8,600	0.0935	0.0
-	-	-	-	0.1478	0.137732		0	0.0000	0.0	116,735	0.0	49,720	0.0498	0.0
-	-	-	-	0.1376	0.154984		0	0.0000	0.0	351,850	0.0	306,000	0.0431	0.0
-	-	-	-	0.2218	0.231797		0	0.0000	0.0	250,000	0.0	930,000	0.0653	0.0
-	-	7,032	6,610	0.1059	0.091843		0	0.0000	0.0	111,499	174.4	6,553	0.0200	2621.4
57,105	32	218,176	35,390	0.0653	0.088367		0	0.0000	0.0	1,293,697	352.1	123,842	0.0216	69.1
164,704	159,557	592,151	11,624	0.0540	0.083973		0	0.0000	0.0	4,676,291	547.2	859,560	0.0332	317.1
424,289	542,075	327,360	815,560	0.0385	0.091525		0	0.0000	0.0	5,953,388	881.3	1,327,368	0.0326	706.4
5,000	9,762	8,616	2,571	-0.1348										
10,104	21,700	121,810	1,500	-0.1363										
137	79,120	276,745	107,348	-0.1102										
60,000	100,980	443,080	-	-0.0870										
-	102	13,716	98	-0.1961										
26,270	20,560	109,696	99,917	-0.1424										
-	216,174	476,385	186,442	-0.1330										
-	500,000	198,255	1,745	-0.0570										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CHAMPION	15 : NTQ	21 : 0-6,499	30	49,530	15,452	15,375	0	-	
NSE	NSE	201706	CHAMPION	15 : NTQ	22 : 6,500-34,999	34	681,070	423,000	100,400	0	-	
NSE	NSE	201706	CHAMPION	15 : NTQ	23 : 35,000-126,499	36	2,288,886	626,929	609,676	0	-	
NSE	NSE	201706	CHAMPION	15 : NTQ	24 : 126,500 & above	14	3,980,382	1,297,090	676,708	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
100	4,640	8,300	2,110	-0.1155									
-	25,400	10,000	22,898	-0.1005									
-	50,000	280,408	200,102	-0.1069									
-	200,000	-	476,708	-0.0641									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CHAMS	11 : MKT	21 : 0-6,499	6	1,425	0	1,425	0	1,425	
NSE	NSE	201706	CHAMS	12 : MLO	21 : 0-6,499	15	9,040	0	9,040	0	9,040	
NSE	NSE	201706	CHAMS	12 : MLO	22 : 6,500-34,999	1	9,500	0	9,500	0	9,500	
NSE	NSE	201706	CHAMS	12 : MLO	24 : 126,500 & above	2	1,000,000	0	1,000,000	0	1,000,000	

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	1,425	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,040	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,000,000	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	201706	CHELLARAM	12 : MLO	21 : 0-6,499	1	4,952	0	4,950	0	4,950	4,950
NSE	NSE	201706	CHELLARAM	12 : MLO	22 : 6,500-34,999	1	7,438	0	7,438	0	7,438	7,438

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	4,950	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,438	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	201706	CILEASING	11 : MKT	21 : 0-6,499	17	18,608	0	18,608	0	18,608	
NSE	NSE	201706	CILEASING	11 : MKT	22 : 6,500-34,999	13	227,100	12,000	215,100	0	215,100	
NSE	NSE	201706	CILEASING	11 : MKT	23 : 35,000-126,499	7	540,000	62,500	477,500	0	477,500	
NSE	NSE	201706	CILEASING	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0	200,000	
NSE	NSE	201706	CILEASING	12 : MLO	21 : 0-6,499	36	71,042	1,208	68,334	0	63,334	
NSE	NSE	201706	CILEASING	12 : MLO	22 : 6,500-34,999	46	785,715	28,000	706,326	0	641,670	
NSE	NSE	201706	CILEASING	12 : MLO	23 : 35,000-126,499	43	3,336,266	0	3,024,766	0	2,886,812	
NSE	NSE	201706	CILEASING	12 : MLO	24 : 126,500 & above	58	32,021,857	704,000	23,020,189	0	17,113,823	
NSE	NSE	201706	CILEASING	13 : ITQ	21 : 0-6,499	9	15,261	500	12,893	0	-	
NSE	NSE	201706	CILEASING	13 : ITQ	22 : 6,500-34,999	12	222,024	54,400	117,624	0	12,000	
NSE	NSE	201706	CILEASING	13 : ITQ	23 : 35,000-126,499	17	1,382,949	440,000	384,302	0	-	
NSE	NSE	201706	CILEASING	13 : ITQ	24 : 126,500 & above	32	13,860,571	8,296,925	2,607,177	0	570,000	
NSE	NSE	201706	CILEASING	14 : ATQ	21 : 0-6,499	10	43,468	21,368	18,000	0	-	
NSE	NSE	201706	CILEASING	14 : ATQ	22 : 6,500-34,999	24	401,715	112,098	174,000	0	-	
NSE	NSE	201706	CILEASING	14 : ATQ	23 : 35,000-126,499	33	2,881,246	1,122,251	808,860	0	-	
NSE	NSE	201706	CILEASING	14 : ATQ	24 : 126,500 & above	49	16,486,833	4,112,878	4,953,299	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0314	0.027713	0	0.0000	0.0	18,608	0.0	0	0.0000	0.0
-	-	-	-	0.0409	0.028758	0	0.0000	0.0	204,900	0.0	10,200	0.0090	0.0
-	-	-	-	0.0344	0.042535	0	0.0000	0.0	340,250	0.0	137,250	0.0145	0.0
-	-	-	-	0.0200	0.000000	0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
-	-	5,000	-	0.0271	0.027882	0	0.0000	0.0	68,334	100.8	0	0.0000	0.0
6,700	-	42,750	15,206	0.0166	0.019447	0	0.0000	0.0	706,326	133.8	0	0.0000	0.0
-	-	35,005	2,000	0.0217	0.022406	0	0.0000	0.0	2,810,817	19.9	213,949	0.0083	5243.6
677,777	1,595,609	929,016	2,488,964	0.0198	0.032190	0	0.0000	0.0	18,626,412	433.3	4,393,777	0.0140	6.4
1,000	2,200	4,493	-	-0.0243									
30,000	-	42,245	10,000	-0.0040									
50,000	-	188,800	145,000	-0.0115									
40,000	500,000	740,100	23,700	-0.0067									
-	-	10	2,000	-0.0433									
-	40,510	76,190	13,300	-0.0214									
-	161,956	355,450	24,294	-0.0506									
197,166	828,901	2,680,070	484,665	-0.0298									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CILEASING	15 : NTQ	21 : 0-6,499	7	29,000	5,500	0	0	-	
NSE	NSE	201706	CILEASING	15 : NTQ	22 : 6,500-34,999	16	234,319	40,000	104,604	0	-	
NSE	NSE	201706	CILEASING	15 : NTQ	23 : 35,000-126,499	21	1,720,593	750,000	150,000	0	-	
NSE	NSE	201706	CILEASING	15 : NTQ	24 : 126,500 & above	40	13,612,220	5,098,200	776,801	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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								
-	-	12,000	58,604	-0.0130									
-	-	50,000	-	-0.0800									
-	-	195,000	1	-0.0433									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CONOIL	11 : MKT	21 : 0-6,499	85	97,516	1,000	96,516	0	96,516	
NSE	NSE	201706	CONOIL	11 : MKT	22 : 6,500-34,999	11	190,747	0	190,747	0	190,747	
NSE	NSE	201706	CONOIL	11 : MKT	23 : 35,000-126,499	4	290,775	120,000	170,775	0	170,775	
NSE	NSE	201706	CONOIL	12 : MLO	21 : 0-6,499	484	746,474	31,076	674,361	0	598,768	
NSE	NSE	201706	CONOIL	12 : MLO	22 : 6,500-34,999	201	3,143,372	427,290	2,481,612	0	2,086,324	
NSE	NSE	201706	CONOIL	12 : MLO	23 : 35,000-126,499	74	4,975,210	344,240	4,113,343	0	3,101,915	
NSE	NSE	201706	CONOIL	12 : MLO	24 : 126,500 & above	9	4,588,431	74,580	4,375,556	0	3,717,382	
NSE	NSE	201706	CONOIL	13 : ITQ	21 : 0-6,499	296	620,748	275,847	252,195	0	9,241	
NSE	NSE	201706	CONOIL	13 : ITQ	22 : 6,500-34,999	108	1,632,400	932,212	445,946	0	7,450	
NSE	NSE	201706	CONOIL	13 : ITQ	23 : 35,000-126,499	18	904,930	563,117	148,429	0	-	
NSE	NSE	201706	CONOIL	14 : ATQ	21 : 0-6,499	133	272,534	112,249	126,189	0	3,361	
NSE	NSE	201706	CONOIL	14 : ATQ	22 : 6,500-34,999	53	789,603	369,427	350,681	0	-	
NSE	NSE	201706	CONOIL	14 : ATQ	23 : 35,000-126,499	23	1,115,032	555,394	254,919	0	-	
NSE	NSE	201706	CONOIL	15 : NTQ	21 : 0-6,499	64	129,189	51,824	22,357	0	-	
NSE	NSE	201706	CONOIL	15 : NTQ	22 : 6,500-34,999	29	410,174	251,843	67,233	0	3,596	
NSE	NSE	201706	CONOIL	15 : NTQ	23 : 35,000-126,499	13	690,968	375,258	200,193	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)	
-	-	-	-	0.8924	1.130499		0	0.0000	0.0	82,413	0.0	14,103	0.2493	0.0
-	-	-	-	1.5093	1.457034	13,500	0.0398	0.0	98,247	0.0	79,000	0.2942	0.0	
-	-	-	-	0.7830	1.062958		0	0.0000	0.0	115,775	0.0	55,000	0.0090	0.0
19,640	18,306	29,809	3,108	0.6063	0.864734		0	0.0000	0.0	615,143	89.6	59,218	0.3781	22.1
62,938	134,480	117,604	49,330	0.5796	0.874603		0	0.0000	0.0	2,008,601	178.6	473,011	0.4918	52.5
112,762	505,971	254,750	46,816	0.1513	1.014087		0	0.0000	0.0	2,974,988	261.4	1,138,355	0.7108	76.0
224,250	183,061	185,674	65,189	-1.9591	2.404098		0	0.0000	0.0	768,995	507.8	3,606,561	0.6652	4.9
27,950	79,021	103,629	18,368	-0.7434										
81,083	70,667	183,066	38,377	-0.2817										
16,000	12,528	24,901	50,000	-1.3315										
11,595	17,289	66,982	16,440	-0.9323										
12,750	87,300	127,789	77,710	-1.2580										
41,515	33,685	70,118	38,985	-0.5076										
-	1,409	17,078	660	-1.3469										
2,937	5,922	39,778	15,000	-1.1232										
-	40,000	102,800	50,000	-0.5088										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CONOIL	15 : NTQ	24 : 126,500 & above	1	167,000	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								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CONTINSURE	11 : MKT	21 : 0-6,499	59	100,974	4,900	96,074	0	96,074	
NSE	NSE	201706	CONTINSURE	11 : MKT	22 : 6,500-34,999	34	582,500	30,000	552,500	0	552,500	
NSE	NSE	201706	CONTINSURE	11 : MKT	23 : 35,000-126,499	27	1,859,415	200,000	1,659,415	0	1,659,415	
NSE	NSE	201706	CONTINSURE	11 : MKT	24 : 126,500 & above	17	7,132,815	2,365,400	4,767,415	0	4,767,415	
NSE	NSE	201706	CONTINSURE	12 : MLO	21 : 0-6,499	55	91,857	0	89,994	0	76,330	
NSE	NSE	201706	CONTINSURE	12 : MLO	22 : 6,500-34,999	39	708,671	13,688	638,983	0	510,028	
NSE	NSE	201706	CONTINSURE	12 : MLO	23 : 35,000-126,499	55	4,193,598	364,325	3,700,795	0	3,026,339	
NSE	NSE	201706	CONTINSURE	12 : MLO	24 : 126,500 & above	47	18,248,994	2,199,182	15,416,011	0	11,762,211	1,
NSE	NSE	201706	CONTINSURE	13 : ITQ	21 : 0-6,499	20	39,966	7,990	23,661	0	-	
NSE	NSE	201706	CONTINSURE	13 : ITQ	22 : 6,500-34,999	28	502,700	157,500	186,700	0	-	
NSE	NSE	201706	CONTINSURE	13 : ITQ	23 : 35,000-126,499	35	2,898,358	620,660	887,967	0	-	
NSE	NSE	201706	CONTINSURE	13 : ITQ	24 : 126,500 & above	26	8,206,643	2,491,000	2,653,422	0	-	
NSE	NSE	201706	CONTINSURE	14 : ATQ	21 : 0-6,499	20	44,850	8,349	20,177	0	-	
NSE	NSE	201706	CONTINSURE	14 : ATQ	22 : 6,500-34,999	23	469,914	160,000	93,164	0	-	
NSE	NSE	201706	CONTINSURE	14 : ATQ	23 : 35,000-126,499	35	2,681,448	832,784	1,080,011	0	-	
NSE	NSE	201706	CONTINSURE	14 : ATQ	24 : 126,500 & above	43	13,707,284	2,782,112	4,024,422	0	-	

Guidance:

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

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Market 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)	
-	-	-	-	0.0511	0.048399		200	0.0100	0.0	95,874	0.0	0	0.0000	0.0
-	-	-	-	0.0388	0.044910		0	0.0000	0.0	537,500	0.0	15,000	0.0093	0.0
-	-	-	-	0.0588	0.061127		0	0.0000	0.0	1,381,953	0.0	277,462	0.0109	0.0
-	-	-	-	0.0741	0.062775		0	0.0000	0.0	1,744,800	0.0	3,022,615	0.0109	0.0
-	4,500	4,300	200	0.0310	0.044052		0	0.0000	0.0	85,994	312.2	4,000	0.0700	414.0
21,864	1,000	7,760	50,921	0.0336	0.037050		0	0.0000	0.0	618,983	504.7	20,000	0.0090	0.0
100,000	181,536	226,220	166,700	0.0191	0.033231		0	0.0000	0.0	3,600,795	196.4	100,000	0.0097	0.0
064,998	178,350	520,100	1,119,548	0.0122	0.044453		0	0.0000	0.0	11,871,196	476.3	3,544,815	0.0167	672.3
2,198	7,893	5,710	4,960	-0.0115										
-	12,500	115,200	17,000	-0.0370										
-	163,000	292,037	232,973	-0.0277										
656,643	600,000	695,980	384,550	-0.0293										
-	-	10,910	4,267	-0.0346										
-	10,000	23,750	44,000	-0.0605										
-	50,000	262,414	125,236	-0.0203										
-	149,300	1,807,995	1,051,557	-0.0588										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CONTINSURE	15 : NTQ	21 : 0-6,499	8	20,600	5,000	3,000	0	-	
NSE	NSE	201706	CONTINSURE	15 : NTQ	22 : 6,500-34,999	20	385,500	150,000	94,500	0	-	
NSE	NSE	201706	CONTINSURE	15 : NTQ	23 : 35,000-126,499	54	3,953,089	1,530,600	504,909	0	-	
NSE	NSE	201706	CONTINSURE	15 : NTQ	24 : 126,500 & above	54	16,199,675	2,412,852	2,470,541	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	-	-0.0900								
-	31,000	-	-	-	-0.0530								
-	-	116,186	238,723	-	-0.0635								
-	-	344,402	250,000	-	-0.0669								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	CORNERST	11 : MKT	21 : 0-6,499	8	4,140	0	4,140	0	4,140	
NSE	NSE	201706	CORNERST	11 : MKT	22 : 6,500-34,999	3	53,500	0	53,500	0	53,500	
NSE	NSE	201706	CORNERST	11 : MKT	23 : 35,000-126,499	2	152,000	152,000	0	0	-	
NSE	NSE	201706	CORNERST	11 : MKT	24 : 126,500 & above	1	386,830	0	386,830	0	386,830	
NSE	NSE	201706	CORNERST	12 : MLO	21 : 0-6,499	57	30,041	0	29,841	0	26,429	
NSE	NSE	201706	CORNERST	12 : MLO	22 : 6,500-34,999	8	174,467	0	174,467	0	174,467	
NSE	NSE	201706	CORNERST	12 : MLO	23 : 35,000-126,499	2	98,688	0	98,688	0	50,000	
NSE	NSE	201706	CORNERST	12 : MLO	24 : 126,500 & above	7	7,700,112	1,546,482	4,326,279	0	3,773,962	
NSE	NSE	201706	CORNERST	14 : ATQ	21 : 0-6,499	2	5,200	0	5,200	0	-	
NSE	NSE	201706	CORNERST	14 : ATQ	23 : 35,000-126,499	2	152,855	0	0	0	-	
NSE	NSE	201706	CORNERST	14 : ATQ	24 : 126,500 & above	5	1,988,182	1,629,900	100	0	-	
NSE	NSE	201706	CORNERST	15 : NTQ	24 : 126,500 & above	2	2,500,000	2,500,000	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)	
-	-	-	-	0.0005	0.000241		0	0.0000	0.0	4,140	0.0	0	0.0000	0.0
-	-	-	-	0.0100	0.010000		0	0.0000	0.0	53,500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0100	0.010000		0	0.0000	0.0	386,830	0.0	0	0.0000	0.0
100	-	3,312	-	-0.0011	0.002286		0	0.0000	0.0	26,429	0.0	3,412	0.0100	339.4
-	-	-	-	0.0027	0.002732		0	0.0000	0.0	174,467	0.0	0	0.0000	0.0
-	-	48,688	-	0.0049	0.000000		0	0.0000	0.0	98,688	488.9	0	0.0000	0.0
-	1,000	430,330	5	-0.0010	0.000165		0	0.0000	0.0	4,325,274	336.6	1,005	0.0100	75.9
-	200	5,000	-	-0.0100										
-	-	-	-	0.0000										
-	-	-	-	-0.0100										
-	-	-	-	0.0000										

Guidance:

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

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(Order Execution Detail Over Market Maker Stocks)



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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	201706	COURTVILLE	11 : MKT	21 : 0-6,499	1		1	0	1	0	1
NSE	NSE	201706	COURTVILLE	12 : MLO	21 : 0-6,499	14		5,600	0	5,600	0	5,600

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	1	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,600	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	201706	CUSTODYINS	11 : MKT	21 : 0-6,499	27	33,888	0	33,888	0	33,888	
NSE	NSE	201706	CUSTODYINS	11 : MKT	22 : 6,500-34,999	5	101,878	0	101,878	0	101,878	
NSE	NSE	201706	CUSTODYINS	11 : MKT	23 : 35,000-126,499	6	289,917	91,559	198,358	0	198,358	
NSE	NSE	201706	CUSTODYINS	11 : MKT	24 : 126,500 & above	1	306,500	0	306,500	0	306,500	
NSE	NSE	201706	CUSTODYINS	12 : MLO	21 : 0-6,499	81	148,885	10,216	129,108	0	119,978	
NSE	NSE	201706	CUSTODYINS	12 : MLO	22 : 6,500-34,999	48	814,484	95,013	591,040	0	548,572	
NSE	NSE	201706	CUSTODYINS	12 : MLO	23 : 35,000-126,499	37	2,251,689	201,842	2,009,904	0	1,822,073	
NSE	NSE	201706	CUSTODYINS	12 : MLO	24 : 126,500 & above	22	16,653,790	200,000	16,415,787	0	15,861,307	
NSE	NSE	201706	CUSTODYINS	13 : ITQ	21 : 0-6,499	21	41,335	1,000	21,792	0	-	
NSE	NSE	201706	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	36	851,044	314,149	330,846	0	-	
NSE	NSE	201706	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	58	3,666,564	1,567,111	869,703	0	-	
NSE	NSE	201706	CUSTODYINS	13 : ITQ	24 : 126,500 & above	9	3,619,998	830,000	1,289,999	0	-	
NSE	NSE	201706	CUSTODYINS	14 : ATQ	21 : 0-6,499	17	33,287	10,674	19,913	0	-	
NSE	NSE	201706	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	14	280,615	95,000	108,098	0	-	
NSE	NSE	201706	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	11	738,008	136,643	118,586	0	-	
NSE	NSE	201706	CUSTODYINS	14 : ATQ	24 : 126,500 & above	7	1,950,000	149,900	900,100	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

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)
-	-	-	-	0.1766	0.180404	1,000	0.0100	0.0	27,170	0.0	5,718	0.0560	0.0
-	-	-	-	0.1613	0.220769	0	0.0000	0.0	63,783	0.0	38,095	0.0722	0.0
-	-	-	-	0.1678	0.132513	0	0.0000	0.0	198,358	0.0	0	0.0000	0.0
-	-	-	-	0.1557	0.135674	0	0.0000	0.0	0	0.0	306,500	0.0678	0.0
-	520	2,500	6,110	0.0919	0.119174	0	0.0000	0.0	125,607	159.4	3,501	0.0072	0.0
-	9,234	21,000	1,000	0.0886	0.124548	0	0.0000	0.0	569,646	88.0	21,394	0.0539	2626.0
84,123	37,699	24,700	41,309	0.1148	0.134609	0	0.0000	0.0	1,626,834	60.3	383,070	0.0392	5.2
487,480	67,000	-	-	0.0888	0.207215	0	0.0000	0.0	5,903,790	1.2	10,511,997	0.0472	1.1
1,230	11,981	6,180	1,901	0.0005									
-	55,000	158,716	35,150	-0.1133									
-	298,213	330,194	97,185	-0.1178									
1	480,000	57,001	-	0.0911									
2,000	1,285	11,068	5,560	-0.1048									
-	35,000	41,470	-	-0.1519									
-	50,000	47,586	-	-0.0510									
100	500,000	400,000	-	-0.0278									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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	201706	CUSTODYINS	15 : NTQ	21 : 0-6,499	5	11,056	10,800	0	0	0	-
NSE	NSE	201706	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	20	417,777	198,225	55,000	0	0	-
NSE	NSE	201706	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	38	2,451,816	982,326	260,201	0	0	-
NSE	NSE	201706	CUSTODYINS	15 : NTQ	24 : 126,500 & above	11	8,443,555	1,093,555	5,000,010	0	5,000,000	

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)
-	-	-	-	-	0.0000								
-	-	-	55,000	-0.0247									
-	-	3,001	57,200	0.0262									
-	-	-	-	0.0300									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	CUTIX	11 : MKT	21 : 0-6,499	8	4,668	0	4,668	0	4,668	
NSE	NSE	201706	CUTIX	11 : MKT	22 : 6,500-34,999	9	120,398	11,000	109,398	0	109,398	
NSE	NSE	201706	CUTIX	11 : MKT	23 : 35,000-126,499	1	37,000	0	37,000	0	37,000	
NSE	NSE	201706	CUTIX	11 : MKT	24 : 126,500 & above	3	1,274,833	1,130,833	144,000	0	144,000	
NSE	NSE	201706	CUTIX	12 : MLO	21 : 0-6,499	32	92,338	0	90,338	0	77,038	
NSE	NSE	201706	CUTIX	12 : MLO	22 : 6,500-34,999	39	650,566	3,114	610,934	0	554,614	
NSE	NSE	201706	CUTIX	12 : MLO	23 : 35,000-126,499	28	1,847,872	54,500	1,688,699	0	1,468,642	
NSE	NSE	201706	CUTIX	12 : MLO	24 : 126,500 & above	9	3,391,926	73,440	3,018,486	0	1,906,560	
NSE	NSE	201706	CUTIX	13 : ITQ	21 : 0-6,499	22	76,997	27,973	36,824	0	-	
NSE	NSE	201706	CUTIX	13 : ITQ	22 : 6,500-34,999	23	298,200	72,700	132,000	0	-	
NSE	NSE	201706	CUTIX	13 : ITQ	23 : 35,000-126,499	38	3,066,000	423,100	1,604,314	0	-	
NSE	NSE	201706	CUTIX	13 : ITQ	24 : 126,500 & above	4	900,000	468,350	131,650	0	-	
NSE	NSE	201706	CUTIX	14 : ATQ	21 : 0-6,499	3	9,904	4,904	0	0	-	
NSE	NSE	201706	CUTIX	14 : ATQ	22 : 6,500-34,999	22	436,336	135,800	129,312	0	-	
NSE	NSE	201706	CUTIX	14 : ATQ	23 : 35,000-126,499	19	1,533,161	250,861	736,000	0	-	
NSE	NSE	201706	CUTIX	14 : ATQ	24 : 126,500 & above	4	1,085,366	0	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 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)	
-	-	-	-	0.1111	0.097283		0	0.0000	0.0	4,668	0.0	0	0.0000	0.0
-	-	-	-	0.0376	0.062441		0	0.0000	0.0	109,398	0.0	0	0.0000	0.0
-	-	-	-	0.0600	0.090000		0	0.0000	0.0	37,000	0.0	0	0.0000	0.0
-	-	-	-	0.1118	0.111820		0	0.0000	0.0	0	0.0	144,000	0.0559	0.0
-	-	1,300	2,000	0.0426	0.055267		0	0.0000	0.0	85,938	757.3	4,400	0.0091	0.0
-	-	14,000	23,000	0.0710	0.074222		0	0.0000	0.0	583,934	323.3	27,000	0.0267	0.0
-	93,350	52,000	23,334	0.0461	0.087909		0	0.0000	0.0	1,479,295	210.2	209,404	0.0192	0.0
661,926	-	5,000	-	-0.0146	0.090866		0	0.0000	0.0	2,356,560	1607.6	661,926	0.1200	47.4
-	5,000	11,686	12,304	-0.0771										
100	-	60,000	40,000	-0.0296										
103,114	329,200	667,200	274,800	-0.1023										
-	-	-	-	-0.0548										
-	-	-	-	0.0000										
-	-	74,412	23,000	-0.0989										
-	145,000	300,000	183,312	-0.1518										
-	-	150,000	-	-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	201706	CUTIX	15 : NTQ	21 : 0-6,499	5	14,290	8,414	0	0	0	-
NSE	NSE	201706	CUTIX	15 : NTQ	22 : 6,500-34,999	17	354,034	72,317	60,000	0	0	-
NSE	NSE	201706	CUTIX	15 : NTQ	23 : 35,000-126,499	23	1,904,000	546,000	310,000	0	0	-
NSE	NSE	201706	CUTIX	15 : NTQ	24 : 126,500 & above	4	850,000	0	250,000	0	0	-

Guidance:

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

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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								
-	-	25,000	35,000	-0.0558									
-	100,000	124,000	518	-0.1364									
-	-	-	12,333	-0.1705									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	DAARCOMM	12 : MLO	21 : 0-6,499	2	6,000	0	6,000	0	6,000	6,000
NSE	NSE	201706	DAARCOMM	12 : MLO	22 : 6,500-34,999	1	11,000	0	11,000	0	11,000	11,000

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	6,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	11,000	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	201706	DANGCEM	11 : MKT	21 : 0-6,499	111	99,460	1,500	97,960	0	97,960	
NSE	NSE	201706	DANGCEM	11 : MKT	22 : 6,500-34,999	6	75,920	0	75,920	0	75,920	
NSE	NSE	201706	DANGCEM	12 : MLO	21 : 0-6,499	430	716,584	28,234	669,162	0	580,229	
NSE	NSE	201706	DANGCEM	12 : MLO	22 : 6,500-34,999	200	3,359,776	201,221	3,017,823	0	2,519,619	
NSE	NSE	201706	DANGCEM	12 : MLO	23 : 35,000-126,499	70	4,639,206	439,985	3,723,393	0	3,176,871	
NSE	NSE	201706	DANGCEM	12 : MLO	24 : 126,500 & above	56	33,675,103	1,975,387	27,900,791	0	26,152,860	
NSE	NSE	201706	DANGCEM	13 : ITQ	21 : 0-6,499	394	749,062	357,045	285,331	0	17,482	
NSE	NSE	201706	DANGCEM	13 : ITQ	22 : 6,500-34,999	187	2,469,151	1,448,639	719,312	0	40,300	
NSE	NSE	201706	DANGCEM	13 : ITQ	23 : 35,000-126,499	36	2,080,932	819,048	573,281	0	231,700	
NSE	NSE	201706	DANGCEM	13 : ITQ	24 : 126,500 & above	9	4,290,000	1,328,808	2,762,692	0	2,610,692	
NSE	NSE	201706	DANGCEM	14 : ATQ	21 : 0-6,499	117	244,755	133,771	71,739	0	3,791	
NSE	NSE	201706	DANGCEM	14 : ATQ	22 : 6,500-34,999	50	761,298	420,948	270,350	0	4,883	
NSE	NSE	201706	DANGCEM	14 : ATQ	23 : 35,000-126,499	19	1,241,252	392,998	798,254	0	100,000	
NSE	NSE	201706	DANGCEM	14 : ATQ	24 : 126,500 & above	4	2,790,000	375,000	2,415,000	0	2,300,692	
NSE	NSE	201706	DANGCEM	15 : NTQ	21 : 0-6,499	129	300,681	175,793	98,305	0	-	
NSE	NSE	201706	DANGCEM	15 : NTQ	22 : 6,500-34,999	105	1,516,217	861,301	361,297	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	2.6269	3.327457		50	0.3400	0.0	78,688	0.0	19,222	0.6643	0.0
-	-	-	-	4.1409	4.140576		0	0.0000	0.0	52,220	0.0	23,700	0.0905	0.0
8,829	37,763	35,475	5,087	1.4527	2.913775		3,457	0.0100	0.0	595,801	88.8	69,904	0.5623	315.1
91,334	165,528	169,974	36,006	1.9722	3.385243		0	0.0000	0.0	2,468,053	201.2	549,770	0.1898	132.2
91,949	263,215	141,993	49,365	0.5052	2.512123		24,903	0.0094	0.0	2,985,601	90.1	712,889	0.6980	0.0
709,918	293,000	394,688	350,325	1.9154	5.545749		0	0.0000	0.0	14,293,526	101.8	13,607,265	1.6186	0.0
49,656	80,652	73,791	35,994	-1.6863										
161,817	150,051	223,278	38,030	1.9691										
200,915	137,646	3,000	20	2.1392										
152,000	-	-	-	0.5479										
19,878	15,596	17,707	2	-0.3610										
88,093	40,561	66,083	730	1.5437										
161,733	180,292	256,229	-	1.1678										
-	17,500	96,808	-	1.3735										
11,422	6,579	19,664	22,641	1.0859										
29,113	48,600	99,950	85,703	1.9971										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	DANGCEM	15 : NTQ	23 : 35,000-126,499	23	1,541,686	720,000	573,131	0	-	
NSE	NSE	201706	DANGCEM	15 : NTQ	24 : 126,500 & above	11	8,410,000	6,333,642	1,453,519	0	1,078,225	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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
Executed	59,784	-	-	125,000	4.1783	
Unexecuted	1,764	-	223,530	-	-0.3940	

Market and Marketable Limit Orders execution information

F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	DANGSUGAR	11 : MKT	21 : 0-6,499	138	220,490	400	220,090	0	220,090	
NSE	NSE	201706	DANGSUGAR	11 : MKT	22 : 6,500-34,999	44	815,780	0	815,780	0	815,780	
NSE	NSE	201706	DANGSUGAR	11 : MKT	23 : 35,000-126,499	16	1,008,750	0	1,008,750	0	1,008,750	
NSE	NSE	201706	DANGSUGAR	11 : MKT	24 : 126,500 & above	8	2,270,570	483,000	1,787,570	0	1,787,570	
NSE	NSE	201706	DANGSUGAR	12 : MLO	21 : 0-6,499	315	704,478	10,327	658,813	0	614,916	
NSE	NSE	201706	DANGSUGAR	12 : MLO	22 : 6,500-34,999	255	4,644,283	154,320	4,185,986	0	3,689,322	
NSE	NSE	201706	DANGSUGAR	12 : MLO	23 : 35,000-126,499	216	15,249,673	975,374	12,996,409	0	11,206,361	
NSE	NSE	201706	DANGSUGAR	12 : MLO	24 : 126,500 & above	135	69,520,898	7,727,846	40,635,385	0	33,336,612	1,
NSE	NSE	201706	DANGSUGAR	13 : ITQ	21 : 0-6,499	113	251,177	77,887	161,920	0	17,516	
NSE	NSE	201706	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	139	2,639,854	1,018,525	1,257,194	0	98,700	
NSE	NSE	201706	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	104	7,454,905	3,306,363	2,779,866	0	129,870	
NSE	NSE	201706	DANGSUGAR	13 : ITQ	24 : 126,500 & above	43	10,655,458	4,795,249	2,366,457	0	-	
NSE	NSE	201706	DANGSUGAR	14 : ATQ	21 : 0-6,499	62	115,728	58,592	40,142	0	-	
NSE	NSE	201706	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	91	1,648,030	764,302	702,028	0	3,500	
NSE	NSE	201706	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	76	5,299,926	2,113,490	2,272,247	0	204,600	
NSE	NSE	201706	DANGSUGAR	14 : ATQ	24 : 126,500 & above	28	6,300,000	1,400,000	2,253,999	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.0770	0.141145		0	0.0000	0.0	197,161	0.0	22,929	0.0809	0.0
-	-	-	-	0.0856	0.112465		0	0.0000	0.0	661,719	0.0	154,061	0.0128	0.0
-	-	-	-	0.1840	0.213272		0	0.0000	0.0	489,250	0.0	519,500	0.0679	0.0
-	-	-	-	0.1589	0.193257		0	0.0000	0.0	1,020,570	0.0	767,000	0.0106	0.0
5,451	16,146	14,175	2,225	0.0545	0.087577		0	0.0000	0.0	652,823	107.1	5,990	0.0069	0.0
74,452	96,608	168,385	67,192	0.0834	0.107637		0	0.0000	0.0	3,998,986	234.6	187,000	0.0588	61.4
325,006	407,766	530,427	112,900	0.0506	0.097126		0	0.0000	0.0	11,270,680	263.1	1,725,729	0.0443	52.5
222,480	1,545,172	1,975,168	852,168	0.1006	0.161198	375,000	0.0193	0.0	0.0	23,612,226	682.6	16,648,159	0.0720	27.4
25,165	49,497	40,208	21,134	-0.0025										
19,800	238,285	595,112	194,497	-0.0634										
760,832	567,240	936,974	216,995	-0.0799										
200,450	606,660	1,054,719	351,593	0.0039										
1,800	17,235	13,058	2,549	-0.0631										
77,589	97,691	252,497	116,601	-0.0452										
620,890	266,794	882,444	147,519	-0.0910										
757,000	267,000	326,000	732,445	-0.1507										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	DANGSUGAR	15 : NTQ	21 : 0-6,499	56	125,632	46,439	29,088	0	100	
NSE	NSE	201706	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	114	2,066,934	1,057,219	550,646	0	8,096	
NSE	NSE	201706	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	83	5,324,429	2,717,438	1,347,336	0	-	
NSE	NSE	201706	DANGSUGAR	15 : NTQ	24 : 126,500 & above	52	19,834,878	3,413,216	5,011,030	0	2,500,000	

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)
-	99	8,029	3,285	-0.0745									
35,000	76,318	198,975	142,257	-0.0382									
1,200	152,000	768,715	209,090	-0.0536									
18,800	50,000	1,361,876	530,354	-0.1275									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	DEAPCAP	12 : MLO	21 : 0-6,499	2	5,100	0	5,100	0	5,100	5,100
NSE	NSE	201706	DEAPCAP	12 : MLO	22 : 6,500-34,999	1	35,000	0	35,000	0	35,000	35,000

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	5,100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	35,000	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	201706	DIAMONDBNK	11 : MKT	21 : 0-6,499	105	206,294	0	206,294	0	206,294	
NSE	NSE	201706	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	90	1,453,980	0	1,453,980	0	1,453,980	
NSE	NSE	201706	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	65	4,759,019	115,000	4,644,019	0	4,644,019	
NSE	NSE	201706	DIAMONDBNK	11 : MKT	24 : 126,500 & above	73	55,589,185	15,320,000	40,269,185	0	40,269,185	
NSE	NSE	201706	DIAMONDBNK	12 : MLO	21 : 0-6,499	278	624,962	10,300	585,686	0	474,401	
NSE	NSE	201706	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	449	8,300,383	269,599	7,588,484	0	5,530,899	
NSE	NSE	201706	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	636	48,291,719	2,071,328	44,069,914	0	29,947,771	1,
NSE	NSE	201706	DIAMONDBNK	12 : MLO	24 : 126,500 & above	1,529	1,511,750,897	181,033,931	1,165,502,762	0	812,922,866	56,
NSE	NSE	201706	DIAMONDBNK	13 : ITQ	21 : 0-6,499	35	90,500	22,180	60,529	0	9,570	
NSE	NSE	201706	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	47	868,922	148,662	669,760	0	71,000	
NSE	NSE	201706	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	112	8,647,019	2,914,130	5,437,889	0	802,387	
NSE	NSE	201706	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	208	107,461,267	52,681,073	48,053,282	0	4,431,589	11,
NSE	NSE	201706	DIAMONDBNK	14 : ATQ	21 : 0-6,499	50	114,156	29,697	73,809	0	9,000	
NSE	NSE	201706	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	117	2,248,811	716,989	1,373,822	0	106,400	
NSE	NSE	201706	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	272	21,054,543	7,465,776	11,435,745	0	489,021	1,
NSE	NSE	201706	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	557	342,389,122	119,917,918	177,964,194	0	13,413,175	22,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
-	-	-	-	0.0111	0.020400		0	0.0000	0.0	202,294	0.0	4,000	0.0073	0.0
-	-	-	-	0.0032	0.017270		0	0.0000	0.0	1,375,480	0.0	78,500	0.0192	0.0
-	-	-	-	0.0049	0.015926	130,190	0.0300	0.0	0.0	4,132,176	0.0	381,653	0.0097	0.0
-	-	-	-	-0.0012	0.027825		0	0.0000	0.0	28,239,185	0.0	12,030,000	0.0270	0.0
10,200	23,179	49,306	25,100	0.0116	0.012540		0	0.0000	0.0	578,941	189.5	6,745	0.0100	2693.7
297,278	475,957	907,324	307,115	0.0140	0.011947		0	0.0000	0.0	7,376,969	218.9	211,515	0.0096	1326.9
920,153	4,029,130	5,441,831	2,093,992	0.0108	0.012861		0	0.0000	0.0	42,503,963	291.1	1,565,951	0.0106	1078.4
647,088	91,327,464	135,775,575	50,884,452	0.0063	0.013242		0	0.0000	0.0	1,069,306,641	322.2	96,196,121	0.0176	330.2
8,000	22,874	14,500	5,585	-0.0030										
118,584	238,900	230,216	11,060	0.0006										
956,287	1,621,840	1,329,364	470,261	-0.0167										
776,745	11,590,587	17,228,468	1,220,730	-0.0063										
2,280	19,430	33,599	5,200	-0.0268										
148,682	315,589	635,156	67,200	-0.0096										
418,627	3,357,230	4,628,002	786,765	-0.0149										
731,040	40,143,359	63,906,025	17,713,342	-0.0171										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	DIAMONDBNK	15 : NTQ	21 : 0-6,499	64	156,078	45,640	42,520	0	-	
NSE	NSE	201706	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	216	4,187,809	2,380,667	828,879	0	9,000	
NSE	NSE	201706	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	510	39,525,285	19,024,835	8,281,391	0	-	
NSE	NSE	201706	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	1,089	757,706,694	385,274,335	127,285,716	0	2,190,000	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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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)
	270	5,700	22,350	7,200	-0.0092								
	115,030	62,783	374,066	125,000	-0.0321								
	450,500	1,219,872	3,104,423	2,156,500	-0.0216								
	038,575	14,628,314	55,730,180	21,177,360	-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	201706	DUNLOP	12 : MLO	21 : 0-6,499	1	200	0	200	0	200	200
NSE	NSE	201706	DUNLOP	12 : MLO	23 : 35,000-126,499	1	42,500	0	42,500	0	42,500	42,500

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	200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	42,500	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	201706	EKOCORP	11 : MKT	21 : 0-6,499	3	1,125	1,000	125	0	125	
NSE	NSE	201706	EKOCORP	12 : MLO	21 : 0-6,499	6	11,194	206	10,088	0	6,294	
NSE	NSE	201706	EKOCORP	12 : MLO	24 : 126,500 & above	1	300,000	75,034	224,966	0	224,966	
NSE	NSE	201706	EKOCORP	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

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	125	0.0	0	0.0000	0.0
-	-	-	3,794	0.0150	0.015043	0	0.0000	0.0	4,500	1198.2	5,588	0.0136	771.5
-	-	-	-	0.4901	0.490090	0	0.0000	0.0	0	0.0	224,966	0.2450	0.0
-	-	100	-	-0.0800									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	ENAMELWA	11 : MKT	21 : 0-6,499	3	2,772	1,272	1,500	0	1,500	
NSE	NSE	201706	ENAMELWA	11 : MKT	22 : 6,500-34,999	1	12,000	0	12,000	0	12,000	
NSE	NSE	201706	ENAMELWA	12 : MLO	21 : 0-6,499	5	2,551	0	2,015	0	1,243	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	12,000	0.0	0	0.0000	0.0
-	302	-	-	0.0000	0.000000	0	0.0000	0.0	2,015	1775.4	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 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	201706	EQUITYASUR	11 : MKT	21 : 0-6,499	2	505	0	505	0	505	505
NSE	NSE	201706	EQUITYASUR	12 : MLO	21 : 0-6,499	2	2,000	0	2,000	0	2,000	2,000
NSE	NSE	201706	EQUITYASUR	12 : MLO	22 : 6,500-34,999	2	29,600	0	29,600	0	29,600	29,600

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	505	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
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	29,600	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 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	201706	ETERNA	11 : MKT	21 : 0-6,499	145	249,642	0	249,642	0	249,642	
NSE	NSE	201706	ETERNA	11 : MKT	22 : 6,500-34,999	40	662,751	20,000	642,751	0	642,751	
NSE	NSE	201706	ETERNA	11 : MKT	23 : 35,000-126,499	12	675,000	40,000	635,000	0	635,000	
NSE	NSE	201706	ETERNA	11 : MKT	24 : 126,500 & above	3	981,920	0	981,920	0	981,920	
NSE	NSE	201706	ETERNA	12 : MLO	21 : 0-6,499	104	262,004	9,125	247,096	0	238,353	
NSE	NSE	201706	ETERNA	12 : MLO	22 : 6,500-34,999	99	1,776,987	99,193	1,637,748	0	1,476,598	
NSE	NSE	201706	ETERNA	12 : MLO	23 : 35,000-126,499	105	6,970,511	121,432	6,639,303	0	5,252,124	
NSE	NSE	201706	ETERNA	12 : MLO	24 : 126,500 & above	48	12,359,264	210,411	11,649,353	0	7,837,656	
NSE	NSE	201706	ETERNA	13 : ITQ	21 : 0-6,499	65	212,386	34,330	149,887	0	5,900	
NSE	NSE	201706	ETERNA	13 : ITQ	22 : 6,500-34,999	97	1,702,552	716,847	613,696	0	6,124	
NSE	NSE	201706	ETERNA	13 : ITQ	23 : 35,000-126,499	95	6,304,051	1,834,457	2,113,516	0	50,000	
NSE	NSE	201706	ETERNA	13 : ITQ	24 : 126,500 & above	22	4,617,320	1,481,500	1,423,020	0	-	
NSE	NSE	201706	ETERNA	14 : ATQ	21 : 0-6,499	39	128,686	25,509	63,638	0	2,000	
NSE	NSE	201706	ETERNA	14 : ATQ	22 : 6,500-34,999	44	793,522	301,481	237,779	0	-	
NSE	NSE	201706	ETERNA	14 : ATQ	23 : 35,000-126,499	74	4,887,043	1,601,770	1,960,061	0	-	
NSE	NSE	201706	ETERNA	14 : ATQ	24 : 126,500 & above	21	4,991,891	1,000,000	1,665,297	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.0687	0.081543		0	0.0000	0.0	232,142	0.0	17,500	0.0250	0.0
-	-	-	-	0.0751	0.092008		0	0.0000	0.0	504,300	0.0	138,451	0.0273	0.0
-	-	-	-	0.0619	0.086712		0	0.0000	0.0	490,000	0.0	145,000	0.0399	0.0
-	-	-	-	0.1056	0.123373		0	0.0000	0.0	0	0.0	981,920	0.0234	0.0
-	5,201	3,542	-	0.0612	0.076203	5,124	0.0500	0.0	0.0	239,672	9.1	2,300	0.0377	0.0
14,880	82,599	31,970	-	0.0477	0.085291		0	0.0000	0.0	1,502,335	171.6	135,413	0.0139	17.1
339,423	292,282	527,574	25,316	0.0476	0.089892		0	0.0000	0.0	5,559,913	286.6	1,079,390	0.0199	3.6
974,120	1,634,603	737,774	324,700	0.0446	0.116249		0	0.0000	0.0	8,010,432	288.5	3,638,921	0.0412	34.7
9,817	24,800	52,055	32,491	-0.0273										
12,560	69,068	258,981	186,400	-0.0503										
292,460	189,795	710,195	229,511	-0.0543										
512,300	456,500	429,220	25,000	-0.0848										
4,000	13,613	17,340	20,755	-0.0846										
-	60,000	102,000	23,279	-0.0851										
227,599	258,112	780,089	207,154	-0.1188										
50,500	300,000	463,926	483,000	-0.1150										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	ETERNA	15 : NTQ	21 : 0-6,499	46	148,225	48,915	27,710	0	-	
NSE	NSE	201706	ETERNA	15 : NTQ	22 : 6,500-34,999	63	1,076,860	296,122	327,765	0	22,973	
NSE	NSE	201706	ETERNA	15 : NTQ	23 : 35,000-126,499	108	7,535,928	2,061,255	1,275,381	0	-	
NSE	NSE	201706	ETERNA	15 : NTQ	24 : 126,500 & above	33	8,729,604	4,676,354	410,045	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	3,000	-	21,710	-	-0.1206								
Limit	-	38,000	142,794	68,000	-0.0925								
Market and Marketable	37,140	67,140	327,198	524,686	-0.1202								
Limit	15,250	134,750	-	-	-0.1790								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	ETI	11 : MKT	21 : 0-6,499	84	112,778	1,000	111,712	0	111,712	
NSE	NSE	201706	ETI	11 : MKT	22 : 6,500-34,999	31	465,719	39,778	425,941	0	425,941	
NSE	NSE	201706	ETI	11 : MKT	23 : 35,000-126,499	8	486,336	0	486,336	0	486,336	
NSE	NSE	201706	ETI	11 : MKT	24 : 126,500 & above	9	2,223,788	900,000	1,323,788	0	1,323,788	
NSE	NSE	201706	ETI	12 : MLO	21 : 0-6,499	518	846,091	14,435	791,293	0	614,863	
NSE	NSE	201706	ETI	12 : MLO	22 : 6,500-34,999	234	4,098,902	231,897	3,534,183	0	2,652,438	
NSE	NSE	201706	ETI	12 : MLO	23 : 35,000-126,499	291	20,162,843	1,348,946	17,147,818	0	11,966,468	
NSE	NSE	201706	ETI	12 : MLO	24 : 126,500 & above	214	130,330,537	2,342,556	122,456,232	0	106,291,836	4,
NSE	NSE	201706	ETI	13 : ITQ	21 : 0-6,499	181	404,852	128,881	217,855	0	13,185	
NSE	NSE	201706	ETI	13 : ITQ	22 : 6,500-34,999	163	2,936,117	1,448,642	1,125,411	0	18,476	
NSE	NSE	201706	ETI	13 : ITQ	23 : 35,000-126,499	155	10,028,003	5,947,837	2,962,192	0	119,584	
NSE	NSE	201706	ETI	13 : ITQ	24 : 126,500 & above	46	13,296,834	8,693,088	1,122,441	0	-	
NSE	NSE	201706	ETI	14 : ATQ	21 : 0-6,499	84	175,492	83,850	72,433	0	3,074	
NSE	NSE	201706	ETI	14 : ATQ	22 : 6,500-34,999	73	1,552,601	538,555	757,444	0	51,178	
NSE	NSE	201706	ETI	14 : ATQ	23 : 35,000-126,499	94	6,416,249	2,871,405	2,515,275	0	45,000	
NSE	NSE	201706	ETI	14 : ATQ	24 : 126,500 & above	44	49,797,485	4,827,284	40,533,721	0	2,761,721	34,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.2060	0.252755		0	0.0000	0.0	104,511	0.0	7,201	0.1016	0.0
-	-	-	-	0.3571	0.354406		0	0.0000	0.0	304,700	0.0	121,241	0.1392	0.0
-	-	-	-	0.4292	0.434029	54,000	0.0400	0.0		325,670	0.0	106,666	0.0750	0.0
-	-	-	-	0.1897	0.162296		0	0.0000	0.0	1,323,788	0.0	0	0.0000	0.0
12,997	40,431	76,008	24,064	0.2539	0.292869		10	0.0100	0.0	729,220	379.7	62,063	0.4361	1049.5
106,499	289,296	224,015	217,946	0.2217	0.297912		0	0.0000	0.0	3,098,246	299.7	435,937	0.3543	714.4
947,888	1,607,269	1,851,773	374,418	0.1891	0.285268	50,000	0.0400	0.0		13,730,037	259.2	3,367,781	0.2307	389.1
793,618	5,552,894	4,109,672	615,268	0.1235	0.262135		0	0.0000	0.0	65,008,249	108.8	57,447,983	0.0923	63.0
23,058	35,611	95,329	14,852	-0.1082										
125,631	272,818	499,748	83,978	-0.2154										
585,719	834,597	1,112,576	133,841	-0.1635										
261,200	205,747	468,472	-	-0.1521										
10,143	22,768	21,748	6,300	-0.0631										
107,114	240,400	325,633	25,000	-0.1634										
186,799	585,390	1,272,936	238,448	-0.2521										
125,352	342,701	1,596,223	1,036,571	-0.1151										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	ETI	15 : NTQ	21 : 0-6,499	57	176,843	83,674	33,061	0	-	
NSE	NSE	201706	ETI	15 : NTQ	22 : 6,500-34,999	78	1,569,131	903,781	423,298	0	-	
NSE	NSE	201706	ETI	15 : NTQ	23 : 35,000-126,499	75	5,399,315	2,389,699	1,841,857	0	-	
NSE	NSE	201706	ETI	15 : NTQ	24 : 126,500 & above	43	20,081,983	8,666,247	9,192,580	0	6,357,685	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	2,000	4,805	12,656	-0.0987									
48,000	95,792	224,506	35,000	-0.1883									
42,089	402,810	1,137,856	159,102	-0.0458									
12,429	-	1,970,499	270,284	-0.4423									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	ETRANZACT	11 : MKT	21 : 0-6,499	10	8,182	7,380	802	0	802	
NSE	NSE	201706	ETRANZACT	11 : MKT	24 : 126,500 & above	2	975,097	975,097	0	0	-	
NSE	NSE	201706	ETRANZACT	12 : MLO	21 : 0-6,499	29	22,151	1,220	10,371	0	9,651	
NSE	NSE	201706	ETRANZACT	12 : MLO	23 : 35,000-126,499	2	200,000	0	1,422	0	1,220	
NSE	NSE	201706	ETRANZACT	12 : MLO	24 : 126,500 & above	4	1,650,778	0	4,933	0	3,033	
NSE	NSE	201706	ETRANZACT	13 : ITQ	22 : 6,500-34,999	1	11,700	0	0	0	-	
NSE	NSE	201706	ETRANZACT	14 : ATQ	21 : 0-6,499	17	12,433	2,800	3,533	0	-	
NSE	NSE	201706	ETRANZACT	14 : ATQ	23 : 35,000-126,499	2	192,687	0	0	0	-	
NSE	NSE	201706	ETRANZACT	14 : ATQ	24 : 126,500 & above	2	350,000	0	0	0	-	
NSE	NSE	201706	ETRANZACT	15 : NTQ	21 : 0-6,499	1	3,700	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)	
-	-	-	-	0.1165	0.116458		0	0.0000	0.0	802	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	100	100	20	0.0446	0.035974		0	0.0000	0.0	10,371	488.0	0	0.0000	0.0
-	-	100	-	0.2400	0.240000		0	0.0000	0.0	1,422	658.5	0	0.0000	0.0
-	-	-	1,600	0.2347	0.234729		0	0.0000	0.0	4,933	1230.5	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	1,800	433	-0.2165										
-	-	-	-	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	201706	EVANSMED	11 : MKT	21 : 0-6,499	2	300	0	300	0	300	300
NSE	NSE	201706	EVANSMED	11 : MKT	23 : 35,000-126,499	1	35,647	0	35,647	0	35,647	35,647
NSE	NSE	201706	EVANSMED	12 : MLO	21 : 0-6,499	9	14,600	0	14,600	0	14,600	14,600
NSE	NSE	201706	EVANSMED	12 : MLO	22 : 6,500-34,999	8	177,490	0	170,000	0	135,000	135,000
NSE	NSE	201706	EVANSMED	12 : MLO	23 : 35,000-126,499	5	346,000	0	346,000	0	346,000	346,000
NSE	NSE	201706	EVANSMED	12 : MLO	24 : 126,500 & above	3	1,256,520	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	300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	35,647	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	14,600	0.0	0	0.0000	0.0
35,000	-	-	-	0.0000	0.000000	0	0.0000	0.0	170,000	6.2	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	346,000	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	201706	FBNH	11 : MKT	21 : 0-6,499	526	1,087,830	0	1,087,830	0	1,087,830	
NSE	NSE	201706	FBNH	11 : MKT	22 : 6,500-34,999	279	4,596,734	60,000	4,536,734	0	4,536,734	
NSE	NSE	201706	FBNH	11 : MKT	23 : 35,000-126,499	184	13,239,685	60,000	13,179,685	0	13,179,685	
NSE	NSE	201706	FBNH	11 : MKT	24 : 126,500 & above	105	43,114,094	1,369,100	41,744,994	0	41,744,994	
NSE	NSE	201706	FBNH	12 : MLO	21 : 0-6,499	1,782	4,458,743	104,796	4,054,167	0	3,313,585	
NSE	NSE	201706	FBNH	12 : MLO	22 : 6,500-34,999	1,775	30,406,299	735,108	27,499,450	0	21,735,972	
NSE	NSE	201706	FBNH	12 : MLO	23 : 35,000-126,499	1,686	125,792,033	4,026,113	111,518,463	0	83,270,009	5,
NSE	NSE	201706	FBNH	12 : MLO	24 : 126,500 & above	1,910	1,206,593,917	127,292,863	961,013,709	0	700,341,615	57,
NSE	NSE	201706	FBNH	13 : ITQ	21 : 0-6,499	247	630,183	107,710	501,325	0	66,977	
NSE	NSE	201706	FBNH	13 : ITQ	22 : 6,500-34,999	307	5,549,134	1,481,293	3,919,996	0	611,791	1,
NSE	NSE	201706	FBNH	13 : ITQ	23 : 35,000-126,499	341	25,130,026	8,657,245	15,353,676	0	2,456,395	5,
NSE	NSE	201706	FBNH	13 : ITQ	24 : 126,500 & above	260	92,506,226	38,514,622	46,894,655	0	5,123,811	15,
NSE	NSE	201706	FBNH	14 : ATQ	21 : 0-6,499	379	977,942	269,923	657,316	0	24,759	
NSE	NSE	201706	FBNH	14 : ATQ	22 : 6,500-34,999	496	8,519,531	2,774,867	5,432,569	0	428,309	1,
NSE	NSE	201706	FBNH	14 : ATQ	23 : 35,000-126,499	613	46,400,043	16,456,935	27,484,645	0	1,892,711	6,
NSE	NSE	201706	FBNH	14 : ATQ	24 : 126,500 & above	512	204,270,526	82,208,063	107,063,798	0	7,020,357	16,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0447	0.042594	12,665	0.0195	0.0	1,060,965	0.0	14,200	0.0183	0.0
-	-	-	-	0.0497	0.039236	16,700	0.0140	0.0	4,304,842	0.0	215,192	0.0324	0.0
-	-	-	-	0.0241	0.046445	0	0.0000	0.0	10,663,394	0.0	2,516,291	0.0237	0.0
-	-	-	-	0.0045	0.079872	165,000	0.0672	0.0	18,223,904	0.0	23,356,090	0.0285	0.0
97,173	149,032	239,285	96,988	0.0208	0.022235	13,000	0.0100	0.0	3,990,453	361.7	50,714	0.0187	17.5
794,728	1,307,988	2,143,438	522,721	0.0197	0.022182	20,000	0.0061	0.0	27,032,030	420.8	447,420	0.0174	6.6
452,683	6,071,903	8,668,480	2,820,918	0.0179	0.023590	100,000	0.0100	0.0	105,790,027	525.8	5,628,436	0.0143	10.2
306,190	49,739,750	60,341,647	38,350,652	0.0089	0.028740	0	0.0000	0.0	809,471,519	766.4	151,542,190	0.0254	10.5
189,476	166,722	70,750	-	-0.0123									
002,481	1,486,213	703,602	44,265	0.0007									
052,159	4,440,445	2,841,885	358,871	-0.0152									
051,454	15,308,933	7,963,409	2,005,175	-0.0236									
132,557	293,017	147,961	22,895	0.0001									
469,181	1,784,210	1,400,061	161,486	-0.0176									
398,058	9,160,468	8,124,787	942,637	-0.0124									
980,391	36,592,225	41,720,105	2,944,707	-0.0310									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	FBNH	15 : NTQ	21 : 0-6,499	455	1,287,799	581,602	480,859	0	-	
NSE	NSE	201706	FBNH	15 : NTQ	22 : 6,500-34,999	711	13,227,205	6,733,109	4,402,031	0	114,000	
NSE	NSE	201706	FBNH	15 : NTQ	23 : 35,000-126,499	944	71,690,258	37,752,396	23,373,671	0	274,706	1,
NSE	NSE	201706	FBNH	15 : NTQ	24 : 126,500 & above	985	418,655,016	214,906,798	130,818,473	0	21,703,578	12,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
42,576	97,306	198,123	71,949	0.0058									
370,481	1,078,535	1,565,820	453,327	-0.0119									
702,164	5,418,438	10,003,979	3,041,289	-0.0004									
760,388	28,666,393	41,026,890	17,761,417	-0.0024									

Guidance:

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

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Market 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	201706	FCMB	11 : MKT	21 : 0-6,499	125	247,754	0	247,754	0	247,754	
NSE	NSE	201706	FCMB	11 : MKT	22 : 6,500-34,999	89	1,424,086	11,000	1,413,086	0	1,413,086	
NSE	NSE	201706	FCMB	11 : MKT	23 : 35,000-126,499	64	4,454,966	0	4,454,966	0	4,454,966	
NSE	NSE	201706	FCMB	11 : MKT	24 : 126,500 & above	52	27,390,307	1,178,000	26,212,307	0	26,212,307	
NSE	NSE	201706	FCMB	12 : MLO	21 : 0-6,499	360	730,811	0	701,866	0	637,629	
NSE	NSE	201706	FCMB	12 : MLO	22 : 6,500-34,999	341	6,442,573	42,677	6,030,704	0	5,246,981	
NSE	NSE	201706	FCMB	12 : MLO	23 : 35,000-126,499	430	32,128,327	805,418	30,311,701	0	24,797,533	
NSE	NSE	201706	FCMB	12 : MLO	24 : 126,500 & above	1,012	1,031,328,425	65,714,150	864,886,160	0	639,186,901	36,
NSE	NSE	201706	FCMB	13 : ITQ	21 : 0-6,499	39	105,245	18,929	78,916	0	5,087	
NSE	NSE	201706	FCMB	13 : ITQ	22 : 6,500-34,999	54	1,064,789	269,302	715,762	0	91,253	
NSE	NSE	201706	FCMB	13 : ITQ	23 : 35,000-126,499	98	7,450,547	1,710,842	4,437,435	0	246,400	
NSE	NSE	201706	FCMB	13 : ITQ	24 : 126,500 & above	223	150,133,035	56,864,579	78,044,106	0	7,254,558	20,
NSE	NSE	201706	FCMB	14 : ATQ	21 : 0-6,499	76	195,020	53,728	115,945	0	6,000	
NSE	NSE	201706	FCMB	14 : ATQ	22 : 6,500-34,999	115	2,158,295	654,804	1,320,066	0	91,100	
NSE	NSE	201706	FCMB	14 : ATQ	23 : 35,000-126,499	250	19,769,209	7,199,586	10,303,333	0	128,015	1,
NSE	NSE	201706	FCMB	14 : ATQ	24 : 126,500 & above	480	316,361,371	104,213,167	158,766,573	0	5,060,632	14,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.0164	0.016187		0	0.0000	0.0	236,025	0.0	11,729	0.0081	0.0
-	-	-	-	0.0178	0.021050	10,000	0.0100	0.0	1,235,848	0.0	167,238	0.0146	0.0	
-	-	-	-	0.0106	0.020024	38,590	0.0100	0.0	3,860,858	0.0	555,518	0.0080	0.0	
-	-	-	-	0.0323	0.043923		0	0.0000	0.0	16,202,831	0.0	10,009,476	0.0289	0.0
2,899	8,236	18,873	13,932	0.0113	0.015224		0	0.0000	0.0	701,866	273.6	0	0.0000	0.0
83,705	185,730	191,941	85,360	0.0068	0.012862		0	0.0000	0.0	5,980,704	306.8	50,000	0.0109	0.0
923,887	1,033,907	1,328,188	741,416	0.0082	0.014620		0	0.0000	0.0	29,758,901	405.3	552,800	0.0087	39.4
042,427	51,538,472	61,826,141	37,667,177	0.0098	0.017309	300,000	0.0100	0.0	745,966,723	587.2	118,619,437	0.0141	73.6	
22,197	33,612	13,420	4,000	0.0064										
126,347	127,739	336,676	33,747	-0.0017										
584,849	1,572,529	1,546,897	181,353	-0.0050										
952,162	24,107,362	17,127,944	5,810,780	0.0010										
8,974	45,188	42,551	6,947	-0.0048										
125,300	394,760	509,881	67,343	-0.0092										
271,625	2,319,906	4,128,187	1,340,499	-0.0115										
857,370	44,251,461	60,005,628	17,929,834	-0.0169										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	FCMB	15 : NTQ	21 : 0-6,499	66	176,047	57,378	48,115	0	-	
NSE	NSE	201706	FCMB	15 : NTQ	22 : 6,500-34,999	158	2,852,575	1,193,709	726,728	0	30,000	
NSE	NSE	201706	FCMB	15 : NTQ	23 : 35,000-126,499	372	28,854,374	14,637,197	4,313,152	0	-	
NSE	NSE	201706	FCMB	15 : NTQ	24 : 126,500 & above	879	720,275,005	373,553,830	139,713,184	0	8,332,200	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 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)
-	1,000	7,811	10,418	-0.0067									
28,000	32,000	343,452	157,340	-0.0186									
100,000	602,588	1,553,013	892,551	-0.0070									
539,009	11,191,902	39,477,187	34,827,322	-0.0222									

Guidance:

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

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Market 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	201706	FIDELITYBK	11 : MKT	21 : 0-6,499	125	279,044	0	279,044	0	279,044	
NSE	NSE	201706	FIDELITYBK	11 : MKT	22 : 6,500-34,999	108	1,772,145	20,000	1,752,145	0	1,752,145	
NSE	NSE	201706	FIDELITYBK	11 : MKT	23 : 35,000-126,499	79	4,863,179	130,000	4,733,179	0	4,733,179	
NSE	NSE	201706	FIDELITYBK	11 : MKT	24 : 126,500 & above	72	36,260,538	2,410,000	33,850,538	0	33,850,538	
NSE	NSE	201706	FIDELITYBK	12 : MLO	21 : 0-6,499	328	809,817	11,794	766,769	0	684,402	
NSE	NSE	201706	FIDELITYBK	12 : MLO	22 : 6,500-34,999	419	7,629,821	59,709	7,280,962	0	6,090,477	
NSE	NSE	201706	FIDELITYBK	12 : MLO	23 : 35,000-126,499	558	41,989,687	1,017,560	39,397,812	0	31,402,941	
NSE	NSE	201706	FIDELITYBK	12 : MLO	24 : 126,500 & above	968	850,355,900	32,457,422	763,900,434	0	516,947,816	26,
NSE	NSE	201706	FIDELITYBK	13 : ITQ	21 : 0-6,499	28	86,888	2,800	84,088	0	3,195	
NSE	NSE	201706	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	51	970,540	162,476	754,002	0	65,273	
NSE	NSE	201706	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	95	7,199,533	2,383,768	4,400,338	0	453,500	
NSE	NSE	201706	FIDELITYBK	13 : ITQ	24 : 126,500 & above	117	68,418,019	17,445,007	46,793,058	0	2,304,900	5,
NSE	NSE	201706	FIDELITYBK	14 : ATQ	21 : 0-6,499	82	182,598	66,388	104,475	0	-	
NSE	NSE	201706	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	126	2,482,108	676,145	1,482,895	0	5,700	
NSE	NSE	201706	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	245	18,985,091	7,969,817	8,811,089	0	202,142	
NSE	NSE	201706	FIDELITYBK	14 : ATQ	24 : 126,500 & above	428	255,716,102	89,553,768	111,401,744	0	1,628,266	11,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0116	0.016334	5,900	0.0100	0.0	270,144	0.0	3,000	0.0083	0.0
-	-	-	-	0.0230	0.013685	0	0.0000	0.0	1,690,145	0.0	62,000	0.0071	0.0
-	-	-	-	0.0189	0.017077	145,357	0.0100	0.0	4,169,922	0.0	417,900	0.0120	0.0
-	-	-	-	0.0158	0.023204	0	0.0000	0.0	23,737,727	0.0	10,112,811	0.0134	0.0
-	15,634	47,997	14,340	0.0079	0.011652	7,600	0.0287	0.0	751,169	152.4	8,000	0.0078	0.0
73,128	256,006	640,066	150,300	0.0112	0.012799	0	0.0000	0.0	7,227,017	192.4	53,945	0.0377	26.9
877,510	2,043,200	3,088,897	1,302,595	0.0089	0.011325	0	0.0000	0.0	39,192,812	242.5	205,000	0.0136	0.0
912,161	61,165,611	94,317,897	33,615,332	0.0069	0.013601	2,636,000	0.0077	0.0	715,597,334	475.6	45,667,100	0.0194	23.1
11,020	33,237	24,600	12,036	0.0133									
52,000	303,259	265,266	30,000	-0.0049									
889,823	1,266,997	1,508,099	98,460	-0.0056									
436,703	8,355,544	19,364,614	2,331,855	-0.0037									
5,000	27,948	43,277	14,400	-0.0036									
88,820	444,880	751,955	151,522	-0.0043									
701,954	2,392,965	3,417,756	1,260,910	-0.0026									
122,758	29,627,599	46,938,503	11,719,437	-0.0114									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	FIDELITYBK	15 : NTQ	21 : 0-6,499	97	263,141	101,840	55,054	0	-	
NSE	NSE	201706	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	209	3,860,879	1,220,357	1,079,493	0	-	
NSE	NSE	201706	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	324	24,785,199	10,462,405	6,104,778	0	12,177	
NSE	NSE	201706	FIDELITYBK	15 : NTQ	24 : 126,500 & above	770	550,867,237	234,595,737	90,386,191	0	106,232	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)
-	6,000	12,466	19,888	-0.0036									
-	38,000	573,747	198,866	-0.0121									
301,800	770,000	2,349,989	1,715,311	-0.0172									
710,181	4,402,255	34,747,624	17,292,982	-0.0186									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	FIDSON	11 : MKT	21 : 0-6,499	35	67,095	1,090	66,005	0	66,005	
NSE	NSE	201706	FIDSON	11 : MKT	22 : 6,500-34,999	18	345,149	20,000	325,149	0	325,149	
NSE	NSE	201706	FIDSON	11 : MKT	23 : 35,000-126,499	11	622,454	49,000	573,454	0	573,454	
NSE	NSE	201706	FIDSON	11 : MKT	24 : 126,500 & above	2	735,800	590,000	145,800	0	145,800	
NSE	NSE	201706	FIDSON	12 : MLO	21 : 0-6,499	99	175,789	5,575	157,054	0	137,979	
NSE	NSE	201706	FIDSON	12 : MLO	22 : 6,500-34,999	96	1,883,847	124,020	1,654,227	0	1,448,477	
NSE	NSE	201706	FIDSON	12 : MLO	23 : 35,000-126,499	96	6,453,888	371,411	5,773,809	0	4,706,931	
NSE	NSE	201706	FIDSON	12 : MLO	24 : 126,500 & above	39	12,812,342	1,134,936	10,761,318	0	9,703,920	
NSE	NSE	201706	FIDSON	13 : ITQ	21 : 0-6,499	53	151,080	13,900	87,511	0	-	
NSE	NSE	201706	FIDSON	13 : ITQ	22 : 6,500-34,999	59	1,059,747	309,824	486,077	0	20,000	
NSE	NSE	201706	FIDSON	13 : ITQ	23 : 35,000-126,499	66	4,777,972	2,206,005	882,673	0	-	
NSE	NSE	201706	FIDSON	13 : ITQ	24 : 126,500 & above	17	3,579,503	1,202,693	818,430	0	-	
NSE	NSE	201706	FIDSON	14 : ATQ	21 : 0-6,499	41	98,840	11,000	70,740	0	5,000	
NSE	NSE	201706	FIDSON	14 : ATQ	22 : 6,500-34,999	33	549,826	138,074	246,711	0	17,926	
NSE	NSE	201706	FIDSON	14 : ATQ	23 : 35,000-126,499	42	3,028,733	948,134	1,384,922	0	-	
NSE	NSE	201706	FIDSON	14 : ATQ	24 : 126,500 & above	14	3,134,529	1,505,000	1,629,529	0	148,800	

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

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)	
-	-	-	-	0.1313	0.108334		0	0.0000	0.0	61,005	0.0	5,000	0.0080	0.0
-	-	-	-	0.1438	0.140591		0	0.0000	0.0	285,149	0.0	40,000	0.0152	0.0
-	-	-	-	0.1291	0.163493		0	0.0000	0.0	270,000	0.0	303,454	0.0544	0.0
-	-	-	-	0.1100	0.110000		0	0.0000	0.0	145,800	0.0	0	0.0000	0.0
8,075	3,000	4,000	4,000	0.0655	0.088116		0	0.0000	0.0	151,263	89.2	5,791	0.0463	0.0
10,000	59,379	65,489	53,866	0.0627	0.082722		0	0.0000	0.0	1,533,095	66.6	121,132	0.0154	1677.3
419,014	96,242	278,722	31,680	0.0600	0.077322		0	0.0000	0.0	5,177,383	304.7	596,426	0.0193	7.5
695,989	204,330	78,970	-	0.0644	0.118589		0	0.0000	0.0	6,447,895	7.3	4,313,423	0.0676	124.8
1,100	14,866	47,511	14,434	-0.0604										
73,921	31,000	248,111	83,621	-0.0973										
133,454	233,792	311,143	124,958	-0.0781										
5,800	295,107	411,323	106,200	-0.0439										
7,124	1,280	22,196	14,940	-0.1620										
27,000	-	64,982	47,333	-0.1043										
30	235,000	330,757	257,442	-0.1670										
210,000	-	585,000	435,000	-0.0732										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	FIDSON	15 : NTQ	21 : 0-6,499	26	64,930	27,000	6,000	0	-	
NSE	NSE	201706	FIDSON	15 : NTQ	22 : 6,500-34,999	31	678,833	351,080	44,400	0	-	
NSE	NSE	201706	FIDSON	15 : NTQ	23 : 35,000-126,499	59	4,479,114	1,766,700	567,419	0	-	
NSE	NSE	201706	FIDSON	15 : NTQ	24 : 126,500 & above	17	4,931,312	1,450,000	2,044,164	0	1,000,000	

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)
1,500	-	-	4,500	-0.0950									
-	-	19,400	-	-0.0910									
-	74,731	212,400	100,000	-0.1368									
344,164	500,000	-	-	0.0604									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	FIRSTALUM	11 : MKT	21 : 0-6,499	8	15,600	0	15,600	0	15,600	
NSE	NSE	201706	FIRSTALUM	11 : MKT	22 : 6,500-34,999	2	43,400	11,000	32,400	0	32,400	
NSE	NSE	201706	FIRSTALUM	11 : MKT	23 : 35,000-126,499	1	40,000	40,000	0	0	-	
NSE	NSE	201706	FIRSTALUM	12 : MLO	21 : 0-6,499	16	31,891	0	26,091	0	19,725	
NSE	NSE	201706	FIRSTALUM	12 : MLO	22 : 6,500-34,999	16	319,566	0	289,566	0	229,566	
NSE	NSE	201706	FIRSTALUM	12 : MLO	23 : 35,000-126,499	13	1,090,500	91,000	575,125	0	535,125	
NSE	NSE	201706	FIRSTALUM	12 : MLO	24 : 126,500 & above	14	11,323,908	0	9,200,265	0	6,279,858	
NSE	NSE	201706	FIRSTALUM	13 : ITQ	21 : 0-6,499	1	1,000	0	0	0	-	
NSE	NSE	201706	FIRSTALUM	14 : ATQ	21 : 0-6,499	1	1,000	1,000	0	0	-	
NSE	NSE	201706	FIRSTALUM	14 : ATQ	22 : 6,500-34,999	4	94,880	30,000	30,000	0	-	
NSE	NSE	201706	FIRSTALUM	14 : ATQ	23 : 35,000-126,499	5	349,500	0	64,500	0	-	
NSE	NSE	201706	FIRSTALUM	14 : ATQ	24 : 126,500 & above	14	8,262,151	2,293,265	1,588,293	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 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)
-	-	-	-	0.0135	0.013461	0	0.0000	0.0	15,600	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	32,400	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	1,166	-	0.0173	0.017343	0	0.0000	0.0	21,091	123.6	5,000	0.0200	5059.0
-	9,834	-	49,816	0.0000	0.000000	0	0.0000	0.0	289,566	392.2	0	0.0000	0.0
20,000	-	-	-	0.0181	0.018104	0	0.0000	0.0	575,125	258.3	0	0.0000	0.0
69,507	-	-	-	0.0067	0.005375	0	0.0000	0.0	9,200,265	2016.9	0	0.0000	0.0
-	-	-	-	0.0000									
-	-	-	-	0.0000									
-	-	-	-	-0.0200									
-	-	-	-	-0.0400									
-	-	150,000	1,433,093	-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 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	201706	FLOURMILL	11 : MKT	21 : 0-6,499	142	207,085	2,500	204,585	0	204,585	
NSE	NSE	201706	FLOURMILL	11 : MKT	22 : 6,500-34,999	42	570,940	29,972	540,968	0	540,968	
NSE	NSE	201706	FLOURMILL	11 : MKT	23 : 35,000-126,499	11	633,485	0	633,485	0	633,485	
NSE	NSE	201706	FLOURMILL	11 : MKT	24 : 126,500 & above	1	360,000	0	360,000	0	360,000	
NSE	NSE	201706	FLOURMILL	12 : MLO	21 : 0-6,499	541	953,416	35,225	859,299	0	781,500	
NSE	NSE	201706	FLOURMILL	12 : MLO	22 : 6,500-34,999	291	4,822,784	127,233	4,436,130	0	3,922,548	
NSE	NSE	201706	FLOURMILL	12 : MLO	23 : 35,000-126,499	208	14,521,169	1,238,648	12,975,258	0	11,173,274	
NSE	NSE	201706	FLOURMILL	12 : MLO	24 : 126,500 & above	82	25,966,333	3,078,827	22,142,961	0	19,091,334	1,
NSE	NSE	201706	FLOURMILL	13 : ITQ	21 : 0-6,499	252	582,364	234,634	290,926	0	15,829	
NSE	NSE	201706	FLOURMILL	13 : ITQ	22 : 6,500-34,999	245	4,266,464	1,717,457	1,886,505	0	29,528	
NSE	NSE	201706	FLOURMILL	13 : ITQ	23 : 35,000-126,499	159	10,441,720	4,104,231	4,580,796	0	240,920	
NSE	NSE	201706	FLOURMILL	13 : ITQ	24 : 126,500 & above	13	2,259,300	640,000	969,300	0	-	
NSE	NSE	201706	FLOURMILL	14 : ATQ	21 : 0-6,499	141	315,224	102,498	154,079	0	4,625	
NSE	NSE	201706	FLOURMILL	14 : ATQ	22 : 6,500-34,999	112	1,997,553	612,132	1,122,887	0	30,000	
NSE	NSE	201706	FLOURMILL	14 : ATQ	23 : 35,000-126,499	96	6,382,830	2,369,452	2,906,514	0	8,100	
NSE	NSE	201706	FLOURMILL	14 : ATQ	24 : 126,500 & above	9	2,703,167	653,167	450,000	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)
-	-	-	-	0.4813	0.563399	8,200	0.0076	0.0	160,938	0.0	35,447	0.0458	0.0
-	-	-	-	0.5885	0.511028	0	0.0000	0.0	376,468	0.0	164,500	0.1038	0.0
-	-	-	-	0.3074	0.463034	0	0.0000	0.0	321,575	0.0	311,910	0.0353	0.0
-	-	-	-	1.3230	1.333016	0	0.0000	0.0	0	0.0	360,000	0.0065	0.0
24,260	14,021	29,885	9,633	0.2520	0.322306	6,640	0.0282	0.0	819,081	60.4	33,578	0.1002	87.5
53,427	171,635	223,260	35,264	0.2998	0.323420	20,000	0.0100	0.0	4,072,015	92.5	344,115	0.0571	125.8
316,296	333,355	801,092	285,663	0.1496	0.268124	0	0.0000	0.0	9,556,004	182.1	3,419,254	0.0627	53.8
509,476	351,400	936,622	148,533	0.2908	0.816454	0	0.0000	0.0	9,320,439	153.8	12,822,522	0.4081	25.7
27,043	95,044	117,969	21,038	-0.2303									
197,582	587,949	574,065	204,779	-0.2670									
635,229	1,413,281	1,788,764	268,347	-0.1959									
132,500	150,837	440,347	150,000	-0.2555									
21,530	30,977	58,013	11,723	-0.1769									
108,477	315,031	449,356	76,032	-0.2956									
302,678	657,768	1,346,427	44,987	-0.2456									
-	220,000	230,000	-	-0.5500									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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	201706	FLOURMILL	15 : NTQ	21 : 0-6,499	102	253,618	106,994	80,244	0	-	
NSE	NSE	201706	FLOURMILL	15 : NTQ	22 : 6,500-34,999	113	1,887,299	1,018,058	474,186	0	-	
NSE	NSE	201706	FLOURMILL	15 : NTQ	23 : 35,000-126,499	97	6,378,996	3,197,829	1,776,716	0	-	
NSE	NSE	201706	FLOURMILL	15 : NTQ	24 : 126,500 & above	13	2,323,027	469,300	831,511	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 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)
-	17,340	36,663	22,410	0.1476									
37,010	55,512	194,184	50,000	0.1236									
339,869	199,473	499,890	243,114	-0.1212									
-	87,681	271,396	49,384	-0.2461									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	FO	11 : MKT	21 : 0-6,499	294	377,845	3,500	374,345	0	374,345	
NSE	NSE	201706	FO	11 : MKT	22 : 6,500-34,999	32	358,954	23,400	335,554	0	335,554	
NSE	NSE	201706	FO	11 : MKT	23 : 35,000-126,499	3	223,397	0	223,397	0	223,397	
NSE	NSE	201706	FO	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0	150,000	
NSE	NSE	201706	FO	12 : MLO	21 : 0-6,499	1,134	2,060,489	94,365	1,818,788	0	1,569,078	
NSE	NSE	201706	FO	12 : MLO	22 : 6,500-34,999	492	7,398,224	503,144	6,223,531	0	5,384,416	
NSE	NSE	201706	FO	12 : MLO	23 : 35,000-126,499	183	11,558,316	1,323,757	8,136,245	0	6,669,213	
NSE	NSE	201706	FO	12 : MLO	24 : 126,500 & above	35	10,692,528	1,635,915	7,798,738	0	5,807,847	
NSE	NSE	201706	FO	13 : ITQ	21 : 0-6,499	483	1,050,543	361,436	587,087	0	42,959	
NSE	NSE	201706	FO	13 : ITQ	22 : 6,500-34,999	244	3,228,553	1,461,468	1,453,232	0	63,753	
NSE	NSE	201706	FO	13 : ITQ	23 : 35,000-126,499	52	3,066,146	1,778,062	964,478	0	-	
NSE	NSE	201706	FO	14 : ATQ	21 : 0-6,499	270	644,808	299,267	294,317	0	16,362	
NSE	NSE	201706	FO	14 : ATQ	22 : 6,500-34,999	123	1,658,801	659,621	833,703	0	30,000	
NSE	NSE	201706	FO	14 : ATQ	23 : 35,000-126,499	38	2,422,744	1,641,755	631,334	0	-	
NSE	NSE	201706	FO	14 : ATQ	24 : 126,500 & above	5	867,194	149,950	717,244	0	128,050	
NSE	NSE	201706	FO	15 : NTQ	21 : 0-6,499	230	543,608	292,280	143,120	0	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

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)	
-	-	-	-	1.6041	1.039107		450	2.9400	0.0	256,888	0.0	117,007	0.1561	0.0
-	-	-	-	0.8063	1.049527		0	0.0000	0.0	138,940	0.0	196,614	0.1554	0.0
-	-	-	-	0.6938	1.096679		0	0.0000	0.0	63,397	0.0	160,000	0.2956	0.0
-	-	-	-	0.5640	3.533972		0	0.0000	0.0	0	0.0	150,000	1.7270	0.0
58,828	85,104	58,078	17,414	0.2640	0.644668		190	0.1505	0.0	1,656,222	153.8	162,376	0.2649	480.6
202,600	208,524	133,737	87,802	0.2071	0.679099		0	0.0000	0.0	5,183,957	375.1	1,039,574	0.2116	155.8
550,916	307,290	235,819	50,000	0.1076	0.781290		0	0.0000	0.0	5,231,643	407.9	2,904,602	0.2101	246.1
393,644	207,958	340,850	514,021	-2.6521	0.842291		0	0.0000	0.0	4,029,836	76.8	3,768,902	0.2554	1104.4
134,281	190,476	160,122	33,482	-0.6762										
281,222	568,071	382,160	113,770	-0.1393										
93,500	481,292	102,416	108,827	0.4456										
41,388	82,938	111,951	30,318	-1.0226										
107,398	215,899	315,756	89,073	-0.8199										
346,271	76,195	155,020	41,710	-1.1139										
400,000	-	189,194	-	0.3699										
7,200	25,981	55,941	30,839	-1.3969										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	FO	15 : NTQ	22 : 6,500-34,999	128	1,907,347	1,123,182	519,442	0	1,000	
NSE	NSE	201706	FO	15 : NTQ	23 : 35,000-126,499	25	1,408,283	689,182	440,851	0	-	
NSE	NSE	201706	FO	15 : NTQ	24 : 126,500 & above	3	435,000	290,000	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	56,147	160,303	78,155	112,168	-1.0012								
Limit	39,993	180,370	150,488	50,000	-1.2789								
Total	-	-	-	-	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	201706	FORTISMFB	11 : MKT	21 : 0-6,499	2	520	0	520	0	0	520
NSE	NSE	201706	FORTISMFB	12 : MLO	21 : 0-6,499	3	5,419	0	5,419	0	0	5,419
NSE	NSE	201706	FORTISMFB	14 : ATQ	21 : 0-6,499	3	2,050	1,000	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

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
-	-	-	-	0.0369	0.036907		0	0.0000	0.0	5,419	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 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	201706	FTNCOCOA	11 : MKT	21 : 0-6,499	3	5,104	0	5,104	0	5,104	5,104
NSE	NSE	201706	FTNCOCOA	12 : MLO	21 : 0-6,499	2	1,300	0	1,300	0	1,300	1,300
NSE	NSE	201706	FTNCOCOA	12 : MLO	22 : 6,500-34,999	2	22,000	0	22,000	0	22,000	22,000
NSE	NSE	201706	FTNCOCOA	12 : MLO	24 : 126,500 & above	1	158,750	0	158,750	0	158,750	158,750

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	5,104	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	22,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	158,750	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 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	201706	GLAXOSMITH	11 : MKT	21 : 0-6,499	33	52,962	6,322	46,640	0	46,640	
NSE	NSE	201706	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	10	129,896	51,000	78,896	0	78,896	
NSE	NSE	201706	GLAXOSMITH	11 : MKT	23 : 35,000-126,499	2	94,205	0	94,205	0	94,205	
NSE	NSE	201706	GLAXOSMITH	12 : MLO	21 : 0-6,499	138	259,998	12,939	240,294	0	212,341	
NSE	NSE	201706	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	73	1,231,729	85,333	1,041,646	0	862,760	
NSE	NSE	201706	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	23	1,493,110	0	1,271,077	0	990,384	
NSE	NSE	201706	GLAXOSMITH	12 : MLO	24 : 126,500 & above	4	1,630,000	0	1,630,000	0	1,630,000	
NSE	NSE	201706	GLAXOSMITH	13 : ITQ	21 : 0-6,499	107	190,559	67,877	69,957	0	5,250	
NSE	NSE	201706	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	54	857,544	320,923	202,985	0	-	
NSE	NSE	201706	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	21	1,249,886	669,305	319,470	0	50,000	
NSE	NSE	201706	GLAXOSMITH	13 : ITQ	24 : 126,500 & above	1	700,000	0	700,000	0	-	
NSE	NSE	201706	GLAXOSMITH	14 : ATQ	21 : 0-6,499	62	123,721	39,375	64,953	0	-	
NSE	NSE	201706	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	17	318,014	87,431	209,052	0	5,000	
NSE	NSE	201706	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	8	511,111	54,205	400,000	0	-	
NSE	NSE	201706	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	1	900,000	900,000	0	0	-	
NSE	NSE	201706	GLAXOSMITH	15 : NTQ	21 : 0-6,499	18	32,971	13,976	2,598	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.9490	1.104755		0	0.0000	0.0	38,440	0.0	8,200	0.4528	0.0
-	-	-	-	0.9032	0.981100		0	0.0000	0.0	60,086	0.0	18,810	0.4908	0.0
-	-	-	-	0.5270	0.509991		0	0.0000	0.0	0	0.0	94,205	0.0232	0.0
7,950	11,074	3,971	4,958	0.7198	0.749641		0	0.0000	0.0	220,360	38.8	19,934	0.1398	529.2
47,065	12,512	27,000	32,493	0.8065	0.906203		0	0.0000	0.0	860,613	165.9	181,033	0.1127	1938.6
-	100,025	71,897	75,304	0.4977	0.629746		0	0.0000	0.0	887,730	45.9	383,347	0.0766	1132.1
-	-	-	-	0.4915	0.491545		0	0.0000	0.0	1,330,000	0.0	300,000	0.0334	0.0
1,800	16,281	28,396	5,523	-0.4278										
42,000	-	135,450	7,731	-0.8281										
65,318	65,250	125,808	13,094	-0.3125										
700,000	-	-	-	-0.8400										
6,218	31,076	23,186	1,175	-0.8806										
120,800	26,597	31,557	-	-1.6629										
-	99,684	200,000	100,316	-0.7798										
-	-	-	-	0.0000										
-	-	900	1,470	-0.8274										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	2	35,800	35,800	0	0	-	-
NSE	NSE	201706	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	3	150,000	50,000	50,000	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)
	-	-	-	-	0.0000								
	-	-	50,000	-	-0.4600								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	GNI	11 : MKT	21 : 0-6,499	16	13,282	0	13,282	0	13,282	
NSE	NSE	201706	GNI	12 : MLO	21 : 0-6,499	45	16,821	0	16,821	0	16,821	
NSE	NSE	201706	GNI	12 : MLO	22 : 6,500-34,999	2	20,000	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	13,282	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	16,821	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	201706	GOLDBREW	12 : MLO	21 : 0-6,499	4	4,628	0	4,628	0	4,628	
NSE	NSE	201706	GOLDBREW	12 : MLO	23 : 35,000-126,499	4	303,512	50,000	173,512	0	173,512	
NSE	NSE	201706	GOLDBREW	14 : ATQ	22 : 6,500-34,999	1	20,000	0	0	0		-
NSE	NSE	201706	GOLDBREW	14 : ATQ	24 : 126,500 & above	7	1,339,464	0	53,512	0		-

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
-	-	-	-	0.0374	0.037407		0	0.0000	0.0	4,628	0.0	0	0.0000	0.0
-	-	-	-	0.0210	0.020981		0	0.0000	0.0	173,512	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	-0.0400										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	GUARANTY	11 : MKT	21 : 0-6,499	430	652,616	0	652,616	0	652,616	
NSE	NSE	201706	GUARANTY	11 : MKT	22 : 6,500-34,999	135	1,995,303	0	1,995,303	0	1,995,303	
NSE	NSE	201706	GUARANTY	11 : MKT	23 : 35,000-126,499	40	2,726,511	0	2,726,511	0	2,726,511	
NSE	NSE	201706	GUARANTY	11 : MKT	24 : 126,500 & above	11	3,987,649	0	3,987,649	0	3,987,649	
NSE	NSE	201706	GUARANTY	12 : MLO	21 : 0-6,499	1,127	2,287,438	12,079	2,273,673	0	2,186,658	
NSE	NSE	201706	GUARANTY	12 : MLO	22 : 6,500-34,999	620	10,592,114	265,699	10,313,123	0	9,766,684	
NSE	NSE	201706	GUARANTY	12 : MLO	23 : 35,000-126,499	525	37,368,259	1,751,469	35,567,790	0	33,377,460	1,
NSE	NSE	201706	GUARANTY	12 : MLO	24 : 126,500 & above	536	395,091,399	35,690,886	343,322,406	0	325,214,944	11,
NSE	NSE	201706	GUARANTY	13 : ITQ	21 : 0-6,499	445	955,729	322,861	599,097	0	66,371	
NSE	NSE	201706	GUARANTY	13 : ITQ	22 : 6,500-34,999	424	7,924,433	3,353,702	4,034,876	0	464,362	
NSE	NSE	201706	GUARANTY	13 : ITQ	23 : 35,000-126,499	387	27,796,776	12,804,135	12,951,543	0	2,094,978	3,
NSE	NSE	201706	GUARANTY	13 : ITQ	24 : 126,500 & above	229	126,307,018	32,010,350	87,968,673	0	63,341,741	8,
NSE	NSE	201706	GUARANTY	14 : ATQ	21 : 0-6,499	325	762,485	268,774	440,090	0	30,891	
NSE	NSE	201706	GUARANTY	14 : ATQ	22 : 6,500-34,999	289	5,078,359	2,039,141	2,411,483	0	185,168	
NSE	NSE	201706	GUARANTY	14 : ATQ	23 : 35,000-126,499	360	25,777,956	11,078,678	12,802,126	0	1,951,242	3,
NSE	NSE	201706	GUARANTY	14 : ATQ	24 : 126,500 & above	246	120,980,410	29,111,161	71,405,824	0	34,531,414	9,

Guidance:

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

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Market 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)
-	-	-	-	0.2273	0.249883	17,830	0.0812	0.0	571,693	0.0	63,093	0.0671	0.0
-	-	-	-	0.3417	0.302833	30,000	0.2300	0.0	1,437,738	0.0	527,565	0.0969	0.0
-	-	-	-	0.2994	0.270784	88,247	0.0313	0.0	1,796,654	0.0	841,610	0.1030	0.0
-	-	-	-	0.1888	0.315060	150,000	0.0100	0.0	657,873	0.0	3,179,776	0.0382	0.0
26,205	36,857	14,964	2,687	0.1824	0.178977	22,583	0.1182	0.0	2,179,933	39.8	71,157	0.0401	75.0
300,587	149,114	96,738	-	0.1127	0.163946	25,929	0.0600	0.0	9,549,407	8.1	737,787	0.0295	0.9
062,549	740,964	386,817	-	0.0780	0.171677	0	0.0000	0.0	31,150,756	13.6	4,417,034	0.0499	6.7
187,464	4,239,690	2,680,308	-	0.0880	0.262761	928,687	0.0086	0.0	195,433,601	9.4	146,960,118	0.1129	2.6
116,911	203,513	157,246	35,913	-0.0572									
971,049	1,403,989	981,444	72,248	-0.0951									
922,943	3,143,902	3,285,821	150,491	-0.0956									
854,562	11,230,323	3,791,940	703,558	0.0100									
52,348	142,723	138,689	54,924	-0.0625									
443,732	593,856	897,733	111,065	-0.0639									
107,792	3,637,117	2,974,061	937,622	-0.1125									
300,776	10,310,608	12,992,242	4,020,784	-0.0215									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	GUARANTY	15 : NTQ	21 : 0-6,499	322	714,818	333,551	191,940	0	-	
NSE	NSE	201706	GUARANTY	15 : NTQ	22 : 6,500-34,999	372	6,746,226	3,685,482	1,609,623	0	16,900	
NSE	NSE	201706	GUARANTY	15 : NTQ	23 : 35,000-126,499	505	37,029,033	22,234,225	8,945,777	0	516,439	
NSE	NSE	201706	GUARANTY	15 : NTQ	24 : 126,500 & above	367	198,098,528	74,751,303	82,882,444	0	47,932,619	14,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
	17,705	37,365	99,541	17,520	0.0429								
	153,675	235,084	794,483	184,622	-0.0918								
	931,392	1,689,280	3,903,894	652,975	-0.0318								
	105,564	4,051,926	11,391,999	2,633,931	-0.0894								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	GUINEAINS	11 : MKT	21 : 0-6,499	3	1,004	0	1,004	0	1,004	1,004
NSE	NSE	201706	GUINEAINS	12 : MLO	21 : 0-6,499	6	3,070	0	3,070	0	3,070	3,070

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	1,004	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	3,070	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	201706	GUINNESS	11 : MKT	21 : 0-6,499	98	78,327	5,000	73,327	0	73,327	
NSE	NSE	201706	GUINNESS	11 : MKT	22 : 6,500-34,999	10	130,208	0	130,208	0	130,208	
NSE	NSE	201706	GUINNESS	11 : MKT	24 : 126,500 & above	1	127,310	127,310	0	0	-	
NSE	NSE	201706	GUINNESS	12 : MLO	21 : 0-6,499	294	405,657	17,542	385,236	0	354,838	
NSE	NSE	201706	GUINNESS	12 : MLO	22 : 6,500-34,999	80	1,221,332	152,874	990,013	0	876,256	
NSE	NSE	201706	GUINNESS	12 : MLO	23 : 35,000-126,499	18	1,007,729	111,225	877,481	0	837,185	
NSE	NSE	201706	GUINNESS	12 : MLO	24 : 126,500 & above	1	145,987	0	145,987	0	145,987	
NSE	NSE	201706	GUINNESS	13 : ITQ	21 : 0-6,499	192	343,217	133,385	152,969	0	1,193	
NSE	NSE	201706	GUINNESS	13 : ITQ	22 : 6,500-34,999	67	1,095,403	587,179	312,827	0	67	
NSE	NSE	201706	GUINNESS	13 : ITQ	23 : 35,000-126,499	15	731,297	467,971	118,788	0	-	
NSE	NSE	201706	GUINNESS	14 : ATQ	21 : 0-6,499	78	158,579	69,658	43,377	0	-	
NSE	NSE	201706	GUINNESS	14 : ATQ	22 : 6,500-34,999	36	562,709	218,355	194,958	0	14,000	
NSE	NSE	201706	GUINNESS	14 : ATQ	23 : 35,000-126,499	26	1,616,203	348,310	570,265	0	-	
NSE	NSE	201706	GUINNESS	14 : ATQ	24 : 126,500 & above	2	426,734	0	180,287	0	-	
NSE	NSE	201706	GUINNESS	15 : NTQ	21 : 0-6,499	45	67,067	22,076	12,413	0	-	
NSE	NSE	201706	GUINNESS	15 : NTQ	22 : 6,500-34,999	31	585,947	125,621	130,780	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

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)
-	-	-	-	1.6772	1.538080	1,967	0.0161	0.0	53,054	0.0	18,306	0.3493	0.0
-	-	-	-	1.8950	1.668761	0	0.0000	0.0	93,728	0.0	36,480	0.2318	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
7,282	3,130	12,412	5,424	0.8242	1.065693	1,870	0.2763	0.0	338,184	121.0	45,182	0.4468	2.4
500	44,890	43,957	586	0.4357	1.166919	0	0.0000	0.0	826,965	241.1	163,048	0.1204	0.0
2,000	38,296	-	-	0.5335	0.928380	0	0.0000	0.0	616,137	3.0	261,344	0.1789	5.4
-	-	-	-	0.5000	0.500000	0	0.0000	0.0	145,987	0.0	0	0.0000	0.0
7,330	22,634	67,617	25,655	-1.0900									
30,676	52,757	110,558	30,898	-0.8994									
63,823	-	3,626	1,339	-1.0722									
870	4,031	24,154	4,211	-0.5182									
10,000	500	17,365	13,631	-0.4930									
253,906	30,396	81,963	6,000	-0.7039									
139,861	40,000	426	-	-1.3900									
500	100	1,750	-	-0.9689									
-	31,675	48,357	13,380	-1.4032									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	GUINNESS	15 : NTQ	23 : 35,000-126,499	12	692,760	101,000	135,573	0		-

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	74,757	37,050	23,766	-1.7257									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	HMARKINS	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0	20,000	
NSE	NSE	201706	HMARKINS	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	
NSE	NSE	201706	HMARKINS	12 : MLO	21 : 0-6,499	2	4,900	0	4,900	0	4,900	

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	20,000	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	4,900	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 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	201706	HONYFLOUR	11 : MKT	21 : 0-6,499	61	114,285	3,000	111,285	0	111,285	
NSE	NSE	201706	HONYFLOUR	11 : MKT	22 : 6,500-34,999	40	665,847	0	665,847	0	665,847	
NSE	NSE	201706	HONYFLOUR	11 : MKT	23 : 35,000-126,499	24	1,521,820	149,000	1,372,820	0	1,372,820	
NSE	NSE	201706	HONYFLOUR	12 : MLO	21 : 0-6,499	133	265,229	9,071	216,419	0	168,813	
NSE	NSE	201706	HONYFLOUR	12 : MLO	22 : 6,500-34,999	157	2,791,391	21,100	2,268,175	0	1,723,685	
NSE	NSE	201706	HONYFLOUR	12 : MLO	23 : 35,000-126,499	145	11,118,462	817,857	8,470,120	0	6,340,447	
NSE	NSE	201706	HONYFLOUR	12 : MLO	24 : 126,500 & above	119	37,897,299	2,351,394	26,377,883	0	19,132,466	
NSE	NSE	201706	HONYFLOUR	13 : ITQ	21 : 0-6,499	21	56,126	21,020	26,906	0	-	
NSE	NSE	201706	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	43	760,358	292,482	257,671	0	-	
NSE	NSE	201706	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	37	2,792,615	1,271,699	812,686	0	-	
NSE	NSE	201706	HONYFLOUR	13 : ITQ	24 : 126,500 & above	28	8,844,879	2,066,255	3,564,632	0	1,000	
NSE	NSE	201706	HONYFLOUR	14 : ATQ	21 : 0-6,499	36	98,356	17,880	40,800	0	-	
NSE	NSE	201706	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	51	1,008,396	400,439	416,072	0	-	
NSE	NSE	201706	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	58	4,593,381	1,153,836	1,973,225	0	-	
NSE	NSE	201706	HONYFLOUR	14 : ATQ	24 : 126,500 & above	39	11,727,023	1,983,391	5,822,571	0	100,650	
NSE	NSE	201706	HONYFLOUR	15 : NTQ	21 : 0-6,499	18	43,592	6,046	19,546	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0898	0.072690	2,000	0.0350	0.0	109,285	0.0	0	0.0000	0.0
-	-	-	-	0.0608	0.055191	0	0.0000	0.0	582,705	0.0	83,142	0.0226	0.0
-	-	-	-	0.0540	0.066662	0	0.0000	0.0	1,246,934	0.0	125,886	0.0075	0.0
-	6,774	18,644	20,708	0.0365	0.035698	0	0.0000	0.0	214,219	311.0	2,200	0.0109	7968.0
13,977	65,643	154,812	119,085	0.0271	0.035023	0	0.0000	0.0	2,181,748	715.3	86,427	0.0231	1449.6
145,196	424,828	570,657	611,659	0.0210	0.040919	0	0.0000	0.0	7,840,900	523.9	629,220	0.0245	913.1
111,010	2,076,764	2,266,245	1,160,592	0.0158	0.041078	0	0.0000	0.0	19,943,216	498.1	6,434,667	0.0153	1039.9
-	2,250	15,656	7,000	-0.0151									
-	158,171	69,500	20,000	-0.0166									
121,581	195,000	309,350	113,655	-0.0374									
10,000	569,750	621,959	1,495,723	-0.0021									
-	3,900	15,000	17,900	-0.0192									
23,000	70,728	145,756	124,938	-0.0421									
388,440	192,000	669,027	447,944	-0.0473									
259,793	771,836	2,262,724	617,311	-0.0506									
-	5,000	3,000	5,000	-0.0870									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	41	739,233	393,233	172,500	0	-	
NSE	NSE	201706	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	64	4,600,722	2,093,792	606,201	0	-	
NSE	NSE	201706	HONYFLOUR	15 : NTQ	24 : 126,500 & above	38	11,809,449	6,122,949	1,348,815	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	52,100	35,000	-0.0546									
-	39,701	230,300	116,000	-0.0463									
-	-	3,265	200,000	-0.0436									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	INFINITY	11 : MKT	21 : 0-6,499	1	3,000	3,000	0	0	0	-
NSE	NSE	201706	INFINITY	11 : MKT	22 : 6,500-34,999	2	42,020	42,020	0	0	0	-
NSE	NSE	201706	INFINITY	12 : MLO	21 : 0-6,499	1	2,930	0	0	0	0	-
NSE	NSE	201706	INFINITY	12 : MLO	22 : 6,500-34,999	2	32,040	0	0	0	0	-
NSE	NSE	201706	INFINITY	14 : ATQ	21 : 0-6,499	2	170	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

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	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
	-	-	-	-	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
	-	-	-	-	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	201706	INTBREW	11 : MKT	21 : 0-6,499	30	46,257	0	46,257	0	46,257	
NSE	NSE	201706	INTBREW	11 : MKT	22 : 6,500-34,999	7	106,780	26,200	80,580	0	80,580	
NSE	NSE	201706	INTBREW	11 : MKT	23 : 35,000-126,499	4	354,093	80,000	274,093	0	274,093	
NSE	NSE	201706	INTBREW	12 : MLO	21 : 0-6,499	150	323,951	10,358	253,852	0	236,752	
NSE	NSE	201706	INTBREW	12 : MLO	22 : 6,500-34,999	97	1,373,711	172,838	899,472	0	784,101	
NSE	NSE	201706	INTBREW	12 : MLO	23 : 35,000-126,499	36	2,236,222	256,903	1,619,390	0	1,410,556	
NSE	NSE	201706	INTBREW	12 : MLO	24 : 126,500 & above	13	3,038,110	180,600	2,330,750	0	2,178,719	
NSE	NSE	201706	INTBREW	13 : ITQ	21 : 0-6,499	77	183,153	72,865	75,961	0	-	
NSE	NSE	201706	INTBREW	13 : ITQ	22 : 6,500-34,999	60	905,542	258,249	337,297	0	8,000	
NSE	NSE	201706	INTBREW	13 : ITQ	23 : 35,000-126,499	19	1,089,562	539,021	231,452	0	-	
NSE	NSE	201706	INTBREW	13 : ITQ	24 : 126,500 & above	3	660,844	180,600	480,244	0	280,244	
NSE	NSE	201706	INTBREW	14 : ATQ	21 : 0-6,499	45	138,175	63,292	57,879	0	1,234	
NSE	NSE	201706	INTBREW	14 : ATQ	22 : 6,500-34,999	32	556,569	127,000	296,735	0	55,729	
NSE	NSE	201706	INTBREW	14 : ATQ	23 : 35,000-126,499	18	1,145,836	336,343	446,514	0	-	
NSE	NSE	201706	INTBREW	14 : ATQ	24 : 126,500 & above	1	145,335	145,335	0	0	-	
NSE	NSE	201706	INTBREW	15 : NTQ	21 : 0-6,499	8	17,069	9,469	2,000	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)	
-	-	-	-	1.0679	1.081622		0	0.0000	0.0	41,257	0.0	5,000	0.7084	0.0
-	-	-	-	0.4974	1.135814		0	0.0000	0.0	44,830	0.0	35,750	0.2022	0.0
-	-	-	-	0.9734	1.590418		0	0.0000	0.0	100,000	0.0	174,093	0.7157	0.0
4,400	1,000	5,600	5,500	0.7507	0.836594		0	0.0000	0.0	237,199	62.4	16,653	0.5308	732.6
22,878	10,965	38,767	20,985	0.5791	0.907143		0	0.0000	0.0	816,111	205.1	83,361	0.5641	32.1
57,535	60,000	30,000	-	0.5183	0.898618	1,408	0.0700	0.0	1,043,539	253.3	574,443	0.3453	0.0	
101,000	-	32,963	-	-0.1422	0.932057		0	0.0000	0.0	1,779,407	51.9	551,343	0.4305	3.2
102	7,585	40,106	15,101	0.2373										
92,000	52,045	95,379	35,878	-0.7775										
15,000	145,285	21,117	50	-0.6761										
-	-	-	16,432	-0.1505										
-	12,485	26,660	4,900	-0.1871										
-	29,200	118,953	32,853	-0.7160										
157,820	137,100	4,240	47,584	-1.1547										
-	-	-	-	0.0000										
-	-	367	1,633	0.3183										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	INTBREW	15 : NTQ	22 : 6,500-34,999	10	152,053	30,000	87,053	0	-	
NSE	NSE	201706	INTBREW	15 : NTQ	23 : 35,000-126,499	6	491,786	134,658	157,128	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	9,748	-1.0215									
-	-	85,030	-	-0.9724									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	INTENEGINS	11 : MKT	21 : 0-6,499	2	1,100	0	1,100	0	1,100	1,100
NSE	NSE	201706	INTENEGINS	12 : MLO	21 : 0-6,499	8	2,698	0	2,698	0	2,698	2,698

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	1,100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,698	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	201706	INTERLINK	11 : MKT	21 : 0-6,499	1		1	0	1	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 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	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	201706	JAPAUOIL	12 : MLO	21 : 0-6,499	10	15,010	0	15,010	0	15,010	
NSE	NSE	201706	JAPAUOIL	12 : MLO	22 : 6,500-34,999	3	71,700	0	71,700	0	71,700	
NSE	NSE	201706	JAPAUOIL	12 : MLO	23 : 35,000-126,499	2	100,000	0	100,000	0	100,000	

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	15,010	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	71,700	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

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	JBERGER	11 : MKT	21 : 0-6,499	74	80,552	0	80,552	0	80,552	
NSE	NSE	201706	JBERGER	11 : MKT	22 : 6,500-34,999	10	183,620	0	183,620	0	183,620	
NSE	NSE	201706	JBERGER	11 : MKT	23 : 35,000-126,499	2	125,963	0	125,963	0	125,963	
NSE	NSE	201706	JBERGER	12 : MLO	21 : 0-6,499	272	463,365	10,036	423,169	0	353,991	
NSE	NSE	201706	JBERGER	12 : MLO	22 : 6,500-34,999	145	2,322,425	178,165	2,023,748	0	1,583,645	
NSE	NSE	201706	JBERGER	12 : MLO	23 : 35,000-126,499	60	4,125,270	306,879	2,993,961	0	2,501,990	
NSE	NSE	201706	JBERGER	12 : MLO	24 : 126,500 & above	16	4,456,363	144,316	1,206,273	0	1,167,469	
NSE	NSE	201706	JBERGER	13 : ITQ	21 : 0-6,499	106	239,179	105,103	91,745	0	3,140	
NSE	NSE	201706	JBERGER	13 : ITQ	22 : 6,500-34,999	87	1,417,173	812,010	475,032	0	-	
NSE	NSE	201706	JBERGER	13 : ITQ	23 : 35,000-126,499	21	1,230,891	567,151	324,713	0	10,000	
NSE	NSE	201706	JBERGER	13 : ITQ	24 : 126,500 & above	2	350,000	85,007	264,993	0	-	
NSE	NSE	201706	JBERGER	14 : ATQ	21 : 0-6,499	43	95,443	39,980	30,493	0	1,000	
NSE	NSE	201706	JBERGER	14 : ATQ	22 : 6,500-34,999	37	725,874	352,342	239,343	0	-	
NSE	NSE	201706	JBERGER	14 : ATQ	23 : 35,000-126,499	12	747,235	100,000	505,939	0	4,358	
NSE	NSE	201706	JBERGER	14 : ATQ	24 : 126,500 & above	2	280,000	280,000	0	0	-	
NSE	NSE	201706	JBERGER	15 : NTQ	21 : 0-6,499	32	92,012	50,427	18,737	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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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)	
-	-	-	-	1.2356	1.307041		0	0.0000	0.0	75,052	0.0	5,500	0.0455	0.0
-	-	-	-	0.8458	0.798068		0	0.0000	0.0	128,620	0.0	55,000	0.0178	0.0
-	-	-	-	1.2749	0.371896		0	0.0000	0.0	75,963	0.0	50,000	0.0396	0.0
8,640	34,097	16,942	8,500	0.5517	0.784284		0	0.0000	0.0	407,800	86.9	15,369	0.3562	841.1
70,109	208,310	111,455	17,198	0.9427	1.038121		0	0.0000	0.0	1,789,076	42.9	234,672	0.5180	1257.8
82,430	40,000	182,628	45,878	0.8075	0.982371		0	0.0000	0.0	2,230,580	16.8	763,381	0.1328	1727.0
-	5	38,799	-	1.3944	2.183773		0	0.0000	0.0	386,270	162.3	820,003	0.6673	0.0
13,864	23,001	39,864	7,231	-1.0163										
90,721	93,083	191,335	36,836	-0.8599										
-	129,773	133,438	1,502	-2.1578										
3,600	4,469	200,000	56,924	0.0127										
3,000	5,000	12,143	-	-0.4932										
100	34,205	107,564	29,313	-1.3334										
123,070	307,770	70,371	240	-0.7763										
-	-	-	-	0.0000										
2	-	13,605	5,000	-1.8178										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	JBERGER	15 : NTQ	22 : 6,500-34,999	21	357,096	151,920	137,000	0	25,000	
NSE	NSE	201706	JBERGER	15 : NTQ	23 : 35,000-126,499	5	265,770	39,500	106,000	0	-	
NSE	NSE	201706	JBERGER	15 : NTQ	24 : 126,500 & above	5	1,752,659	150,000	0	0	-	

Guidance:

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

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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	25,000	47,000	20,000	-1.4561								
Limit	-	10,000	96,000	-	-1.8341								
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 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	201706	JOHNHOLT	11 : MKT	21 : 0-6,499	4	10,677	0	10,677	0	10,677	
NSE	NSE	201706	JOHNHOLT	12 : MLO	21 : 0-6,499	5	7,466	0	6,746	0	6,746	
NSE	NSE	201706	JOHNHOLT	12 : MLO	22 : 6,500-34,999	2	59,476	0	48,107	0	48,107	
NSE	NSE	201706	JOHNHOLT	12 : MLO	23 : 35,000-126,499	1	70,000	0	0	0	0	-
NSE	NSE	201706	JOHNHOLT	14 : ATQ	23 : 35,000-126,499	1	55,000	0	55,000	0	0	-
NSE	NSE	201706	JOHNHOLT	15 : NTQ	22 : 6,500-34,999	1	21,430	0	0	0	0	-
NSE	NSE	201706	JOHNHOLT	15 : NTQ	23 : 35,000-126,499	1	55,000	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)	
-	-	-	-	0.0199	0.010484		0	0.0000	0.0	10,677	0.0	0	0.0000	0.0
-	-	-	-	0.0038	0.003842		0	0.0000	0.0	6,746	0.0	0	0.0000	0.0
-	-	-	-	0.0200	0.020000		0	0.0000	0.0	48,107	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	37,597	-	-0.0200										
-	-	-	-	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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(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: June 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	201706	LASACO	11 : MKT	21 : 0-6,499	44	49,635	0	49,635	0	49,635	
NSE	NSE	201706	LASACO	11 : MKT	22 : 6,500-34,999	17	291,572	0	291,572	0	291,572	
NSE	NSE	201706	LASACO	11 : MKT	23 : 35,000-126,499	21	1,508,705	0	1,508,705	0	1,508,705	
NSE	NSE	201706	LASACO	11 : MKT	24 : 126,500 & above	16	7,825,000	0	7,825,000	0	7,825,000	
NSE	NSE	201706	LASACO	12 : MLO	21 : 0-6,499	58	85,475	0	71,674	0	64,870	
NSE	NSE	201706	LASACO	12 : MLO	22 : 6,500-34,999	31	600,069	8,934	335,691	0	178,275	
NSE	NSE	201706	LASACO	12 : MLO	23 : 35,000-126,499	39	2,606,359	126,277	1,659,186	0	1,236,375	
NSE	NSE	201706	LASACO	12 : MLO	24 : 126,500 & above	86	290,167,565	1,083,190	241,602,100	0	203,411,385	6,
NSE	NSE	201706	LASACO	13 : ITQ	21 : 0-6,499	1	1,000	1,000	0	0	-	
NSE	NSE	201706	LASACO	13 : ITQ	23 : 35,000-126,499	1	64,000	0	64,000	0	-	
NSE	NSE	201706	LASACO	14 : ATQ	21 : 0-6,499	2	4,000	1,000	3,000	0	-	
NSE	NSE	201706	LASACO	14 : ATQ	22 : 6,500-34,999	1	10,000	0	0	0	-	
NSE	NSE	201706	LASACO	14 : ATQ	23 : 35,000-126,499	5	435,211	0	304,274	0	-	
NSE	NSE	201706	LASACO	14 : ATQ	24 : 126,500 & above	20	13,892,324	2,875,667	9,357,723	0	-	2,
NSE	NSE	201706	LASACO	15 : NTQ	23 : 35,000-126,499	3	264,000	100,000	100,000	0	-	
NSE	NSE	201706	LASACO	15 : NTQ	24 : 126,500 & above	3	717,000	0	147,000	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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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)	
-	-	-	-	-0.0063	0.002725		0	0.0000	0.0	49,635	0.0	0	0.0000	0.0
-	-	-	-	-0.0015	0.004977		0	0.0000	0.0	291,572	0.0	0	0.0000	0.0
-	-	-	-	0.0061	0.007584		0	0.0000	0.0	1,508,705	0.0	0	0.0000	0.0
-	-	-	-	0.0078	0.008958		0	0.0000	0.0	7,825,000	0.0	0	0.0000	0.0
500	304	-	6,000	0.0030	0.004288		0	0.0000	0.0	71,674	164.4	0	0.0000	0.0
566	-	65,000	54,000	0.0051	0.007591		0	0.0000	0.0	335,691	1168.4	0	0.0000	0.0
100,000	-	171,811	51,000	0.0029	0.005796		0	0.0000	0.0	1,659,186	566.1	0	0.0000	0.0
702,328	6,112,683	9,024,818	8,099,976	0.0010	0.002636		0	0.0000	0.0	241,602,100	359.1	0	0.0000	0.0
-	-	-	-	0.0000										
64,000	-	-	-	0.0000										
-	-	3,000	-	-0.0200										
-	-	-	-	0.0000										
-	50,000	127,997	126,277	-0.0200										
500,000	200,000	6,161,066	496,657	-0.0198										
-	-	100,000	-	-0.0200										
-	147,000	-	-	-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 Execution Quality Detail: June 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	201706	LAWUNION	11 : MKT	21 : 0-6,499	8	9,397	0	9,397	0	9,397	
NSE	NSE	201706	LAWUNION	11 : MKT	22 : 6,500-34,999	3	72,000	0	72,000	0	72,000	
NSE	NSE	201706	LAWUNION	11 : MKT	23 : 35,000-126,499	2	160,000	55,000	105,000	0	105,000	
NSE	NSE	201706	LAWUNION	12 : MLO	21 : 0-6,499	10	16,510	0	10,510	0	10,510	
NSE	NSE	201706	LAWUNION	12 : MLO	22 : 6,500-34,999	12	209,536	0	209,536	0	173,536	
NSE	NSE	201706	LAWUNION	12 : MLO	23 : 35,000-126,499	11	735,746	156,826	415,687	0	382,623	
NSE	NSE	201706	LAWUNION	12 : MLO	24 : 126,500 & above	6	2,848,719	13,654	701,769	0	517,809	
NSE	NSE	201706	LAWUNION	13 : ITQ	21 : 0-6,499	2	7,000	6,000	0	0	-	
NSE	NSE	201706	LAWUNION	13 : ITQ	22 : 6,500-34,999	4	62,754	20,000	8,000	0	-	
NSE	NSE	201706	LAWUNION	13 : ITQ	23 : 35,000-126,499	4	296,413	171,413	30,000	0	-	
NSE	NSE	201706	LAWUNION	14 : ATQ	21 : 0-6,499	2	9,000	0	9,000	0	-	
NSE	NSE	201706	LAWUNION	14 : ATQ	22 : 6,500-34,999	10	184,000	70,000	114,000	0	-	
NSE	NSE	201706	LAWUNION	14 : ATQ	23 : 35,000-126,499	13	1,020,287	187,000	360,287	0	-	
NSE	NSE	201706	LAWUNION	15 : NTQ	22 : 6,500-34,999	3	59,000	0	39,000	0	-	
NSE	NSE	201706	LAWUNION	15 : NTQ	23 : 35,000-126,499	10	663,413	438,413	175,000	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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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)	
-	-	-	-	0.0915	0.037245		0	0.0000	0.0	9,397	0.0	0	0.0000	0.0
-	-	-	-	0.0547	0.033333		0	0.0000	0.0	72,000	0.0	0	0.0000	0.0
-	-	-	-	0.1300	0.000000		0	0.0000	0.0	105,000	0.0	0	0.0000	0.0
-	-	-	-	0.0135	0.017847		0	0.0000	0.0	10,510	0.0	0	0.0000	0.0
20,000	16,000	-	-	0.0012	0.017992		0	0.0000	0.0	209,536	24.2	0	0.0000	0.0
-	11,964	21,100	-	0.0637	0.057338		0	0.0000	0.0	415,687	39.4	0	0.0000	0.0
-	-	40,000	143,960	0.0592	0.059150		0	0.0000	0.0	548,960	887.8	152,809	0.0534	0.0
-	-	-	-	0.0000										
-	-	2,935	111	0.0328										
-	-	22,000	3,000	-0.0800										
-	-	4,000	5,000	-0.0756										
-	-	60,000	-	-0.0695										
150,000	44,587	48,700	100,000	-0.0721										
-	24,000	-	-	-0.1108										
-	81,000	-	-	-0.1033										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	LEARNAFRCA	11 : MKT	21 : 0-6,499	19	29,516	0	29,516	0	29,516	
NSE	NSE	201706	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	10	193,601	0	193,601	0	193,601	
NSE	NSE	201706	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	12	856,309	50,000	806,309	0	806,309	
NSE	NSE	201706	LEARNAFRCA	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0	200,000	
NSE	NSE	201706	LEARNAFRCA	12 : MLO	21 : 0-6,499	37	91,711	0	91,711	0	84,607	
NSE	NSE	201706	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	31	542,754	14,280	528,474	0	523,474	
NSE	NSE	201706	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	41	2,946,145	70,300	2,704,005	0	2,119,467	
NSE	NSE	201706	LEARNAFRCA	12 : MLO	24 : 126,500 & above	23	5,874,028	399,230	4,699,207	0	3,621,409	
NSE	NSE	201706	LEARNAFRCA	13 : ITQ	21 : 0-6,499	10	17,964	6,690	10,274	0	-	
NSE	NSE	201706	LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	20	334,650	60,500	81,622	0	-	
NSE	NSE	201706	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	21	1,496,251	371,841	584,751	0	-	
NSE	NSE	201706	LEARNAFRCA	13 : ITQ	24 : 126,500 & above	10	2,111,522	915,641	79,590	0	-	
NSE	NSE	201706	LEARNAFRCA	14 : ATQ	21 : 0-6,499	8	20,795	700	14,995	0	-	
NSE	NSE	201706	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	17	324,242	155,796	47,335	0	-	
NSE	NSE	201706	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	45	3,799,687	1,546,850	1,371,027	0	-	
NSE	NSE	201706	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	20	5,470,640	1,131,750	1,621,730	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.0402	0.036424		0	0.0000	0.0	29,516	0.0	0	0.0000	0.0
-	-	-	-	0.0453	0.034733		0	0.0000	0.0	193,601	0.0	0	0.0000	0.0
-	-	-	-	0.0571	0.070890		0	0.0000	0.0	500,103	0.0	306,206	0.0404	0.0
-	-	-	-	0.0154	0.035400		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
2,000	2,000	3,000	104	0.0274	0.033973		0	0.0000	0.0	89,711	44.7	2,000	0.0225	0.0
-	-	-	5,000	0.0196	0.026358		0	0.0000	0.0	528,474	24.8	0	0.0000	0.0
54,000	55,000	264,484	164,554	0.0244	0.029988		0	0.0000	0.0	2,426,574	445.4	277,431	0.0091	66.8
15,809	18,370	219,270	598,570	0.0231	0.036188		0	0.0000	0.0	3,231,316	1115.3	1,467,891	0.0198	168.6
-	-	720	8,854	-0.0073										
-	6,122	48,000	12,000	-0.0221										
50,000	-	188,000	129,200	-0.0371										
-	7,560	24,430	-	-0.0551										
2,995	-	5,000	-	-0.0580										
-	-	30,204	14,000	-0.0125										
101,000	55,216	293,870	247,499	-0.0550										
338,140	-	931,179	217,411	-0.0459										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	LEARNAFRCA	15 : NTQ	21 : 0-6,499	1	1,000	0	0	0	0	-
NSE	NSE	201706	LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	7	134,361	24,000	52,361	0	0	-
NSE	NSE	201706	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	27	2,039,446	607,140	227,077	0	0	-
NSE	NSE	201706	LEARNAFRCA	15 : NTQ	24 : 126,500 & above	13	3,112,622	1,147,000	240,998	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								
	13,780	-	10,000	-	-0.0263								
	46,051	-	48,831	30,000	-0.0711								
	-	5,103	3,000	-	-0.0894								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	LINKASSURE	11 : MKT	21 : 0-6,499	3	4,100	0	4,100	0	4,100	4,100
NSE	NSE	201706	LINKASSURE	11 : MKT	22 : 6,500-34,999	2	40,000	0	40,000	0	40,000	40,000
NSE	NSE	201706	LINKASSURE	11 : MKT	23 : 35,000-126,499	2	222,000	0	222,000	0	222,000	222,000
NSE	NSE	201706	LINKASSURE	11 : MKT	24 : 126,500 & above	2	1,037,714	0	1,037,714	0	1,037,714	1,037,714
NSE	NSE	201706	LINKASSURE	12 : MLO	21 : 0-6,499	21	59,495	0	57,495	0	46,495	46,495
NSE	NSE	201706	LINKASSURE	12 : MLO	22 : 6,500-34,999	18	312,616	0	312,616	0	300,616	300,616
NSE	NSE	201706	LINKASSURE	12 : MLO	23 : 35,000-126,499	48	3,536,324	100,000	3,131,324	0	2,568,658	2,568,658
NSE	NSE	201706	LINKASSURE	12 : MLO	24 : 126,500 & above	22	6,378,000	322,000	5,056,000	0	3,616,000	3,616,000
NSE	NSE	201706	LINKASSURE	13 : ITQ	21 : 0-6,499	1	1,000	0	0	0	-	-
NSE	NSE	201706	LINKASSURE	13 : ITQ	22 : 6,500-34,999	3	56,666	11,666	45,000	0	-	-
NSE	NSE	201706	LINKASSURE	13 : ITQ	23 : 35,000-126,499	6	444,488	0	236,300	0	-	-
NSE	NSE	201706	LINKASSURE	13 : ITQ	24 : 126,500 & above	3	900,000	500,000	400,000	0	-	-
NSE	NSE	201706	LINKASSURE	14 : ATQ	21 : 0-6,499	4	12,400	3,000	8,000	0	-	-
NSE	NSE	201706	LINKASSURE	14 : ATQ	22 : 6,500-34,999	3	62,680	0	39,680	0	-	-
NSE	NSE	201706	LINKASSURE	14 : ATQ	23 : 35,000-126,499	18	1,437,694	246,200	405,370	0	-	-
NSE	NSE	201706	LINKASSURE	14 : ATQ	24 : 126,500 & above	8	2,200,000	0	1,100,000	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 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	0.019512		0	0.0000	0.0	4,100	0.0	0	0.0000	0.0
-	-	-	-	0.0100	0.020000		0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
-	-	-	-	0.0155	0.010000		0	0.0000	0.0	222,000	0.0	0	0.0000	0.0
-	-	-	-	0.0275	0.027501		0	0.0000	0.0	1,037,714	0.0	0	0.0000	0.0
-	-	6,000	-	0.0165	0.012979		0	0.0000	0.0	57,495	433.1	0	0.0000	0.0
-	-	12,000	-	0.0134	0.014323		0	0.0000	0.0	312,616	45.5	0	0.0000	0.0
47,266	1,000	221,000	158,400	0.0259	0.021836		0	0.0000	0.0	3,037,024	425.5	94,300	0.0082	0.0
-	-	5,005	519,995	0.0193	0.021394		0	0.0000	0.0	5,056,000	1222.5	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	25,000	20,000	-0.0489										
-	-	196,300	40,000	-0.0018										
-	-	251,410	18,946	-0.0068										
-	-	-	8,000	-0.0625										
-	-	39,680	-	-0.0200										
-	100,100	155,270	-	-0.0249										
400,000	200,000	500,000	-	-0.0255										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	LINKASSURE	15 : NTQ	21 : 0-6,499	1	10	0	0	0	0	-
NSE	NSE	201706	LINKASSURE	15 : NTQ	23 : 35,000-126,499	4	250,000	0	50,000	0	0	-
NSE	NSE	201706	LINKASSURE	15 : NTQ	24 : 126,500 & above	2	400,000	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

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								
-	-	-	50,000	-0.0600									
-	-	-	-	-0.0400									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	LIVESTOCK	11 : MKT	21 : 0-6,499	36	105,927	0	105,927	0	105,927	
NSE	NSE	201706	LIVESTOCK	11 : MKT	22 : 6,500-34,999	15	280,850	0	280,850	0	280,850	
NSE	NSE	201706	LIVESTOCK	11 : MKT	23 : 35,000-126,499	25	1,843,888	0	1,843,888	0	1,843,888	
NSE	NSE	201706	LIVESTOCK	11 : MKT	24 : 126,500 & above	13	5,294,652	465,102	4,829,550	0	4,829,550	
NSE	NSE	201706	LIVESTOCK	12 : MLO	21 : 0-6,499	121	300,535	0	257,324	0	234,664	
NSE	NSE	201706	LIVESTOCK	12 : MLO	22 : 6,500-34,999	156	2,726,500	33,436	2,502,220	0	2,328,356	
NSE	NSE	201706	LIVESTOCK	12 : MLO	23 : 35,000-126,499	197	14,932,327	299,623	12,716,893	0	10,492,187	
NSE	NSE	201706	LIVESTOCK	12 : MLO	24 : 126,500 & above	175	94,990,722	7,464,018	70,524,106	0	60,337,666	1,
NSE	NSE	201706	LIVESTOCK	13 : ITQ	21 : 0-6,499	15	37,000	4,100	17,655	0	-	
NSE	NSE	201706	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	29	528,925	163,322	322,600	0	50,200	
NSE	NSE	201706	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	42	3,115,953	1,009,700	1,613,904	0	106,300	
NSE	NSE	201706	LIVESTOCK	13 : ITQ	24 : 126,500 & above	30	11,915,096	5,161,980	3,731,243	0	-	
NSE	NSE	201706	LIVESTOCK	14 : ATQ	21 : 0-6,499	35	99,500	14,736	53,560	0	5,000	
NSE	NSE	201706	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	85	1,533,661	548,530	681,553	0	20,000	
NSE	NSE	201706	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	104	7,598,576	2,614,981	3,116,982	0	-	
NSE	NSE	201706	LIVESTOCK	14 : ATQ	24 : 126,500 & above	68	28,898,306	8,620,447	7,436,486	0	28,500	

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

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)
-	-	-	-	0.0268	0.030612	0	0.0000	0.0	105,927	0.0	0	0.0000	0.0
-	-	-	-	0.0152	0.018716	0	0.0000	0.0	268,850	0.0	12,000	0.0180	0.0
-	-	-	-	0.0214	0.019913	0	0.0000	0.0	1,743,888	0.0	100,000	0.0061	0.0
-	-	-	-	0.0216	0.033315	0	0.0000	0.0	1,650,000	0.0	3,179,550	0.0114	0.0
5,000	180	17,480	-	0.0168	0.014664	0	0.0000	0.0	253,224	51.1	4,100	0.0076	0.0
15,000	10,000	49,984	55,700	0.0113	0.015539	0	0.0000	0.0	2,502,220	237.1	0	0.0000	0.0
379,648	231,700	611,325	308,062	0.0200	0.021001	0	0.0000	0.0	12,497,101	440.2	219,792	0.0058	0.0
019,713	1,364,011	2,320,721	2,855,387	0.0213	0.045954	0	0.0000	0.0	44,333,505	597.2	26,190,601	0.0418	76.1
4,500	2,095	5,330	5,730	-0.0293									
57,700	37,000	119,100	58,600	-0.0063									
137,870	552,990	572,744	20,000	0.0075									
220,974	220,850	1,965,400	514,465	0.0161									
-	9,775	28,900	2,200	-0.0349									
10,000	104,500	253,132	101,379	-0.0222									
388,725	323,810	1,510,820	89,661	-0.0301									
509,504	2,318,136	2,961,678	746,228	-0.0123									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	LIVESTOCK	15 : NTQ	21 : 0-6,499	32	92,489	25,740	11,500	0	-	
NSE	NSE	201706	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	90	1,720,043	1,054,094	178,546	0	-	
NSE	NSE	201706	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	149	10,984,561	4,948,509	1,767,716	0	-	
NSE	NSE	201706	LIVESTOCK	15 : NTQ	24 : 126,500 & above	119	74,759,327	33,715,697	20,494,713	0	-	5,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	2,500	4,000	2,000	-0.0183									
-	22,345	63,277	17,924	-0.0113									
200,000	309,823	644,643	320,353	-0.0386									
300,000	8,984,408	2,538,558	851,200	-0.0441									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	MANSARD	11 : MKT	21 : 0-6,499	36	54,085	9,260	44,825	0	44,825	
NSE	NSE	201706	MANSARD	11 : MKT	22 : 6,500-34,999	12	199,000	68,000	131,000	0	131,000	
NSE	NSE	201706	MANSARD	11 : MKT	23 : 35,000-126,499	10	527,900	135,900	392,000	0	392,000	
NSE	NSE	201706	MANSARD	11 : MKT	24 : 126,500 & above	6	3,049,672	0	3,049,672	0	3,049,672	
NSE	NSE	201706	MANSARD	12 : MLO	21 : 0-6,499	63	134,447	8,210	96,248	0	79,470	
NSE	NSE	201706	MANSARD	12 : MLO	22 : 6,500-34,999	58	913,279	55,416	710,619	0	534,652	
NSE	NSE	201706	MANSARD	12 : MLO	23 : 35,000-126,499	44	2,960,224	100,873	2,373,316	0	2,004,827	
NSE	NSE	201706	MANSARD	12 : MLO	24 : 126,500 & above	47	28,695,941	5,974,725	8,376,149	0	6,639,938	
NSE	NSE	201706	MANSARD	13 : ITQ	21 : 0-6,499	33	86,733	9,550	48,711	0	-	
NSE	NSE	201706	MANSARD	13 : ITQ	22 : 6,500-34,999	28	436,351	86,320	142,445	0	-	
NSE	NSE	201706	MANSARD	13 : ITQ	23 : 35,000-126,499	20	1,401,757	136,246	849,261	0	-	
NSE	NSE	201706	MANSARD	13 : ITQ	24 : 126,500 & above	23	9,625,100	1,250,000	2,830,373	0	-	
NSE	NSE	201706	MANSARD	14 : ATQ	21 : 0-6,499	14	22,600	5,600	7,750	0	-	
NSE	NSE	201706	MANSARD	14 : ATQ	22 : 6,500-34,999	19	359,296	36,523	206,544	0	-	
NSE	NSE	201706	MANSARD	14 : ATQ	23 : 35,000-126,499	18	1,208,570	316,173	474,660	0	-	
NSE	NSE	201706	MANSARD	14 : ATQ	24 : 126,500 & above	19	5,402,062	650,000	2,531,070	0	-	

Guidance:

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

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Market 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)	
-	-	-	-	0.0786	0.078241		0	0.0000	0.0	43,525	0.0	1,300	0.1271	0.0
-	-	-	-	0.1166	0.089160		0	0.0000	0.0	121,000	0.0	10,000	0.0220	0.0
-	-	-	-	0.0944	0.103880		0	0.0000	0.0	202,000	0.0	190,000	0.0390	0.0
-	-	-	-	0.0982	0.151014		0	0.0000	0.0	0	0.0	3,049,672	0.0390	0.0
-	4,634	8,084	500	0.0529	0.079100		0	0.0000	0.0	96,248	234.1	0	0.0000	0.0
13,879	58,600	20,511	39,900	0.0387	0.071173		0	0.0000	0.0	637,401	541.1	73,218	0.0324	681.5
-	-	39,719	211,570	0.0410	0.052797		0	0.0000	0.0	2,323,316	423.6	50,000	0.0400	2162.0
239,700	133,741	695,921	360,866	0.0759	0.096114		0	0.0000	0.0	6,411,958	553.9	1,964,191	0.0618	208.3
3,350	5,381	22,350	830	-0.0957										
-	29,505	80,000	12,000	-0.0297										
-	125,800	459,261	148,594	-0.0345										
-	5,010	1,445,490	829,391	-0.0391										
-	4,400	200	1,000	-0.1191										
-	-	128,164	2,000	-0.1423										
-	39,000	246,200	56,000	-0.1552										
-	137,027	542,000	170,016	-0.0761										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	MANSARD	15 : NTQ	21 : 0-6,499	16	57,746	8,330	9,500	0	-	
NSE	NSE	201706	MANSARD	15 : NTQ	22 : 6,500-34,999	2	30,000	10,000	0	0	-	
NSE	NSE	201706	MANSARD	15 : NTQ	23 : 35,000-126,499	26	2,162,630	661,246	200,489	0	-	
NSE	NSE	201706	MANSARD	15 : NTQ	24 : 126,500 & above	24	12,333,416	1,684,616	1,433,533	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	4,500	-0.0832									
-	-	-	-	0.0000									
-	100,000	-	-	-0.2026									
-	-	702,537	522,810	-0.1144									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	MAYBAKER	11 : MKT	21 : 0-6,499	44	93,450	0	93,450	0	93,450	
NSE	NSE	201706	MAYBAKER	11 : MKT	22 : 6,500-34,999	34	551,639	0	551,639	0	551,639	
NSE	NSE	201706	MAYBAKER	11 : MKT	23 : 35,000-126,499	13	872,650	0	872,650	0	872,650	
NSE	NSE	201706	MAYBAKER	11 : MKT	24 : 126,500 & above	1	250,000	0	250,000	0	250,000	
NSE	NSE	201706	MAYBAKER	12 : MLO	21 : 0-6,499	307	792,489	52,946	478,180	0	365,609	
NSE	NSE	201706	MAYBAKER	12 : MLO	22 : 6,500-34,999	300	5,130,767	473,450	2,894,671	0	2,104,328	
NSE	NSE	201706	MAYBAKER	12 : MLO	23 : 35,000-126,499	293	21,405,387	2,318,479	10,795,787	0	7,018,585	
NSE	NSE	201706	MAYBAKER	12 : MLO	24 : 126,500 & above	216	92,542,075	13,239,801	41,368,202	0	25,024,881	
NSE	NSE	201706	MAYBAKER	13 : ITQ	21 : 0-6,499	14	27,526	11,500	9,926	0	-	
NSE	NSE	201706	MAYBAKER	13 : ITQ	22 : 6,500-34,999	19	364,672	163,070	176,602	0	1,500	
NSE	NSE	201706	MAYBAKER	13 : ITQ	23 : 35,000-126,499	13	984,672	258,231	152,340	0	2,340	
NSE	NSE	201706	MAYBAKER	13 : ITQ	24 : 126,500 & above	12	2,999,861	1,744,192	808,651	0	-	
NSE	NSE	201706	MAYBAKER	14 : ATQ	21 : 0-6,499	15	44,460	28,960	1,500	0	-	
NSE	NSE	201706	MAYBAKER	14 : ATQ	22 : 6,500-34,999	23	390,460	136,875	97,575	0	10,000	
NSE	NSE	201706	MAYBAKER	14 : ATQ	23 : 35,000-126,499	26	1,857,083	856,963	1,000,120	0	10,000	
NSE	NSE	201706	MAYBAKER	14 : ATQ	24 : 126,500 & above	14	4,572,660	3,182,470	890,190	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0127	0.018983	0	0.0000	0.0	88,450	0.0	5,000	0.0168	0.0
-	-	-	-	0.0240	0.027399	0	0.0000	0.0	536,639	0.0	15,000	0.0333	0.0
-	-	-	-	0.0420	0.048436	0	0.0000	0.0	872,650	0.0	0	0.0000	0.0
-	-	-	-	0.2526	0.252628	0	0.0000	0.0	0	0.0	250,000	0.0763	0.0
2,080	10,004	42,357	39,880	0.0456	0.043712	0	0.0000	0.0	462,430	602.1	15,750	0.1719	538.5
159,755	100,235	90,425	98,192	0.0379	0.041741	0	0.0000	0.0	2,757,316	854.0	137,355	0.1494	1971.9
556,074	576,014	841,707	506,003	0.0567	0.065120	0	0.0000	0.0	9,735,515	1123.1	1,060,272	0.1776	1247.8
350,750	1,920,001	2,185,016	2,192,002	0.0847	0.081271	0	0.0000	0.0	37,140,702	1798.3	4,227,500	0.1788	4949.0
2,200	450	7,276	-	0.0079									
20,000	59,102	81,000	15,000	-0.0740									
100,000	-	50,000	-	-0.0511									
198,000	272,601	338,050	-	-0.0272									
100	-	1,400	-	-0.0327									
13,250	62,325	12,000	-	-0.0646									
205,974	472,623	311,523	-	-0.0756									
300,000	319,652	270,538	-	-0.0662									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	MAYBAKER	15 : NTQ	21 : 0-6,499	12	45,000	19,000	15,000	0	5,000	
NSE	NSE	201706	MAYBAKER	15 : NTQ	22 : 6,500-34,999	15	307,875	124,875	30,000	0	-	
NSE	NSE	201706	MAYBAKER	15 : NTQ	23 : 35,000-126,499	14	868,999	478,999	140,000	0	-	
NSE	NSE	201706	MAYBAKER	15 : NTQ	24 : 126,500 & above	10	2,828,932	647,968	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)
-	-	10,000	-	-0.1533									
-	30,000	-	-	-0.3500									
-	40,000	100,000	-	-0.1014									
-	-	-	-	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	201706	MBENEFIT	12 : MLO	21 : 0-6,499	5	7,100	0	7,100	0	7,100	

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	7,100	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	201706	MCNICHOLS	11 : MKT	21 : 0-6,499	7	13,955	6,000	7,955	0	7,955	
NSE	NSE	201706	MCNICHOLS	11 : MKT	23 : 35,000-126,499	2	153,600	153,600	0	0	-	
NSE	NSE	201706	MCNICHOLS	12 : MLO	21 : 0-6,499	24	20,513	0	15,222	0	15,222	
NSE	NSE	201706	MCNICHOLS	12 : MLO	22 : 6,500-34,999	1	13,000	0	13,000	0	13,000	
NSE	NSE	201706	MCNICHOLS	12 : MLO	23 : 35,000-126,499	4	238,414	0	98,968	0	98,000	
NSE	NSE	201706	MCNICHOLS	13 : ITQ	21 : 0-6,499	2	3,600	1,600	0	0	-	
NSE	NSE	201706	MCNICHOLS	14 : ATQ	21 : 0-6,499	11	7,372	4,000	2,018	0	-	
NSE	NSE	201706	MCNICHOLS	14 : ATQ	22 : 6,500-34,999	1	12,877	0	12,877	0	-	
NSE	NSE	201706	MCNICHOLS	14 : ATQ	23 : 35,000-126,499	2	211,300	0	111,000	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)	
-	-	-	-	0.0003	0.000000		0	0.0000	0.0	7,955	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0247	0.024668		0	0.0000	0.0	15,222	0.0	0	0.0000	0.0
-	-	-	-	0.1100	0.110000		0	0.0000	0.0	13,000	0.0	0	0.0000	0.0
-	-	468	-	0.1100	0.110000		0	0.0000	0.0	98,968	27.3	0	0.0000	0.0
-	-	-	-	0.0000										
709	-	-	-	-0.0784										
-	-	-	12,877	-0.1100										
-	-	-	-	-0.1100										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	MEYER	11 : MKT	21 : 0-6,499	4	1,560	0	1,560	0	1,560	
NSE	NSE	201706	MEYER	12 : MLO	21 : 0-6,499	19	48,228	0	48,218	0	48,218	
NSE	NSE	201706	MEYER	12 : MLO	22 : 6,500-34,999	8	139,059	0	124,059	0	118,928	
NSE	NSE	201706	MEYER	12 : MLO	23 : 35,000-126,499	8	614,888	498	36,558	0	30,196	
NSE	NSE	201706	MEYER	13 : ITQ	21 : 0-6,499	2	6,000	1,000	0	0	0	-
NSE	NSE	201706	MEYER	13 : ITQ	23 : 35,000-126,499	1	52,961	0	0	0	0	-
NSE	NSE	201706	MEYER	14 : ATQ	21 : 0-6,499	3	4,996	4,498	498	0	0	-
NSE	NSE	201706	MEYER	14 : ATQ	22 : 6,500-34,999	2	27,460	20,000	0	0	0	-
NSE	NSE	201706	MEYER	14 : ATQ	23 : 35,000-126,499	6	400,000	50,000	13,420	0	0	-
NSE	NSE	201706	MEYER	14 : ATQ	24 : 126,500 & above	1	150,000	149,400	600	0	0	-
NSE	NSE	201706	MEYER	15 : NTQ	22 : 6,500-34,999	1	10,268	0	0	0	0	-
NSE	NSE	201706	MEYER	15 : NTQ	23 : 35,000-126,499	1	100,000	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)
-	-	-	-	0.0590	0.060000	0	0.0000	0.0	1,560	0.0	0	0.0000	0.0
-	-	-	-	0.0211	0.013509	0	0.0000	0.0	48,218	0.0	0	0.0000	0.0
-	-	-	5,131	0.0229	0.022872	0	0.0000	0.0	124,059	112.4	0	0.0000	0.0
-	6,362	-	-	0.0287	0.040945	0	0.0000	0.0	36,558	17.2	0	0.0000	0.0
-	-	-	-	0.0000									
-	-	-	-	0.0000									
-	-	-	-	-0.0600									
-	-	-	-	0.0000									
-	-	-	-	-0.0311									
-	600	-	-	-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 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	201706	MOBIL	11 : MKT	21 : 0-6,499	81	72,685	15,546	57,139	0	57,139	
NSE	NSE	201706	MOBIL	11 : MKT	22 : 6,500-34,999	4	61,410	30,000	31,410	0	31,410	
NSE	NSE	201706	MOBIL	12 : MLO	21 : 0-6,499	367	438,663	26,647	388,710	0	332,079	
NSE	NSE	201706	MOBIL	12 : MLO	22 : 6,500-34,999	60	826,664	54,589	702,580	0	582,892	
NSE	NSE	201706	MOBIL	12 : MLO	23 : 35,000-126,499	7	482,000	0	482,000	0	407,000	
NSE	NSE	201706	MOBIL	12 : MLO	24 : 126,500 & above	4	711,424	20,586	690,838	0	690,838	
NSE	NSE	201706	MOBIL	13 : ITQ	21 : 0-6,499	370	551,589	247,448	161,019	0	5,245	
NSE	NSE	201706	MOBIL	13 : ITQ	22 : 6,500-34,999	54	618,839	287,400	144,025	0	918	
NSE	NSE	201706	MOBIL	13 : ITQ	23 : 35,000-126,499	5	221,953	40,000	74,117	0	10	
NSE	NSE	201706	MOBIL	14 : ATQ	21 : 0-6,499	151	214,955	90,763	95,681	0	4,801	
NSE	NSE	201706	MOBIL	14 : ATQ	22 : 6,500-34,999	16	235,498	56,059	129,439	0	10,000	
NSE	NSE	201706	MOBIL	14 : ATQ	23 : 35,000-126,499	1	40,000	30,000	0	0	-	
NSE	NSE	201706	MOBIL	14 : ATQ	24 : 126,500 & above	1	205,687	0	205,687	0	205,687	
NSE	NSE	201706	MOBIL	15 : NTQ	21 : 0-6,499	117	216,683	104,634	61,540	0	-	
NSE	NSE	201706	MOBIL	15 : NTQ	22 : 6,500-34,999	25	366,200	210,400	77,301	0	5,000	
NSE	NSE	201706	MOBIL	15 : NTQ	23 : 35,000-126,499	5	290,000	0	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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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)	
-	-	-	-	13.8564	13.097311		0	0.0000	0.0	40,762	0.0	16,377	2.5487	0.0
-	-	-	-	10.2590	14.123250		0	0.0000	0.0	19,410	0.0	12,000	9.5195	0.0
23,306	8,491	13,818	9,516	3.9332	6.588254		0	0.0000	0.0	338,879	167.3	49,831	1.3114	31.4
72,323	25,797	13,661	5,334	5.6678	9.089027		8,409	0.0476	0.0	461,566	38.0	232,605	1.1306	122.6
75,000	-	-	-	0.0238	10.219285		0	0.0000	0.0	215,000	5.2	267,000	0.6576	0.0
-	-	-	-	-9.1200	8.674034		0	0.0000	0.0	205,687	0.0	485,151	2.2825	0.0
9,016	47,062	63,313	14,053	-7.8062										
30,089	16,007	56,178	14,103	-7.3399										
50,413	2,950	9,478	2,010	-13.2119										
32,575	33,256	19,197	2,224	-11.3778										
27,280	54,659	22,934	4,570	-10.8013										
-	-	-	-	0.0000										
-	-	-	-	16.6400										
1,717	8,539	18,960	4,541	-9.4517										
-	10,000	25,997	2,500	-3.3682										
-	150,000	-	-	-4.3733										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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	201706	MORISON	11 : MKT	21 : 0-6,499	4	9,143	1,000	8,143	0	8,143	
NSE	NSE	201706	MORISON	12 : MLO	21 : 0-6,499	5	4,566	0	4,089	0	3,289	
NSE	NSE	201706	MORISON	12 : MLO	22 : 6,500-34,999	2	35,300	31,688	3,612	0	3,612	
NSE	NSE	201706	MORISON	14 : ATQ	21 : 0-6,499	3	9,798	9,798	0	0	-	
NSE	NSE	201706	MORISON	14 : ATQ	22 : 6,500-34,999	3	50,688	19,000	0	0	-	
NSE	NSE	201706	MORISON	14 : ATQ	23 : 35,000-126,499	1	50,000	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)	
-	-	-	-	0.0573	0.057295		0	0.0000	0.0	8,143	0.0	0	0.0000	0.0
-	-	-	-	0.0012	0.001217		0	0.0000	0.0	4,089	1752.0	0	0.0000	0.0
-	-	-	-	0.0022	0.002214		0	0.0000	0.0	3,612	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	201706	MRS	11 : MKT	21 : 0-6,499	47	52,094	7,000	45,094	0	45,094	
NSE	NSE	201706	MRS	11 : MKT	22 : 6,500-34,999	2	32,074	8,000	24,074	0	24,074	
NSE	NSE	201706	MRS	12 : MLO	21 : 0-6,499	191	247,029	1,930	219,540	0	164,671	
NSE	NSE	201706	MRS	12 : MLO	22 : 6,500-34,999	36	523,074	15,542	471,787	0	383,023	
NSE	NSE	201706	MRS	12 : MLO	23 : 35,000-126,499	7	356,038	0	325,871	0	145,402	
NSE	NSE	201706	MRS	12 : MLO	24 : 126,500 & above	1	150,000	0	150,000	0	150,000	
NSE	NSE	201706	MRS	13 : ITQ	21 : 0-6,499	59	146,771	30,501	51,005	0	-	
NSE	NSE	201706	MRS	13 : ITQ	22 : 6,500-34,999	17	216,826	66,615	50,728	0	-	
NSE	NSE	201706	MRS	14 : ATQ	21 : 0-6,499	54	119,208	53,399	43,974	0	542	
NSE	NSE	201706	MRS	14 : ATQ	22 : 6,500-34,999	11	137,424	29,870	80,554	0	-	
NSE	NSE	201706	MRS	14 : ATQ	23 : 35,000-126,499	3	134,000	94,000	1,170	0	-	
NSE	NSE	201706	MRS	15 : NTQ	21 : 0-6,499	5	6,700	5,350	1,150	0	-	
NSE	NSE	201706	MRS	15 : NTQ	22 : 6,500-34,999	1	20,000	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 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)	
-	-	-	-	1.7869	1.938818		0	0.0000	0.0	29,762	0.0	15,332	0.2894	0.0
-	-	-	-	3.2000	4.749986		0	0.0000	0.0	0	0.0	24,074	1.4600	0.0
3,455	8,101	21,753	12,792	0.6076	0.999597		0	0.0000	0.0	198,555	411.3	20,985	0.5592	1498.0
10,060	31,563	23,916	13,735	0.3961	1.073746		0	0.0000	0.0	421,974	184.4	49,813	0.0600	634.8
106,512	9,893	23,064	41,000	-0.0340	0.205705		0	0.0000	0.0	325,871	361.7	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
-	5,930	12,539	15,267	-1.7369										
-	346	43,382	7,000	-0.3041										
3,390	1,000	24,153	11,917	-1.8059										
-	20,000	20,000	40,554	-1.3756										
-	350	820	-	-3.7320										
-	-	1,150	-	-1.8391										
-	-	-	-	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: June 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	201706	MULTIVERSE	11 : MKT	21 : 0-6,499	4	1,008	0	1,008	0	1,008	1,008
NSE	NSE	201706	MULTIVERSE	12 : MLO	21 : 0-6,499	8	7,780	0	7,780	0	7,780	7,780

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	1,008	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	7,780	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	201706	NAHCO	11 : MKT	21 : 0-6,499	56	89,758	3,611	86,147	0	86,147	
NSE	NSE	201706	NAHCO	11 : MKT	22 : 6,500-34,999	23	417,091	0	417,091	0	417,091	
NSE	NSE	201706	NAHCO	11 : MKT	23 : 35,000-126,499	13	707,671	80,000	627,671	0	627,671	
NSE	NSE	201706	NAHCO	11 : MKT	24 : 126,500 & above	6	1,584,888	225,000	1,359,888	0	1,359,888	
NSE	NSE	201706	NAHCO	12 : MLO	21 : 0-6,499	184	374,381	10,954	363,427	0	329,766	
NSE	NSE	201706	NAHCO	12 : MLO	22 : 6,500-34,999	131	2,085,162	152,174	1,898,194	0	1,660,046	
NSE	NSE	201706	NAHCO	12 : MLO	23 : 35,000-126,499	91	5,885,212	460,035	5,296,690	0	4,399,314	
NSE	NSE	201706	NAHCO	12 : MLO	24 : 126,500 & above	50	18,693,315	1,345,955	16,993,849	0	11,677,332	
NSE	NSE	201706	NAHCO	13 : ITQ	21 : 0-6,499	84	209,278	67,610	131,958	0	5,520	
NSE	NSE	201706	NAHCO	13 : ITQ	22 : 6,500-34,999	85	1,550,565	563,346	645,600	0	33,193	
NSE	NSE	201706	NAHCO	13 : ITQ	23 : 35,000-126,499	73	5,223,263	1,803,288	1,891,602	0	54,731	
NSE	NSE	201706	NAHCO	13 : ITQ	24 : 126,500 & above	27	9,747,206	3,485,543	4,240,025	0	545,750	
NSE	NSE	201706	NAHCO	14 : ATQ	21 : 0-6,499	57	145,589	62,314	77,474	0	6,000	
NSE	NSE	201706	NAHCO	14 : ATQ	22 : 6,500-34,999	46	657,913	175,274	342,747	0	-	
NSE	NSE	201706	NAHCO	14 : ATQ	23 : 35,000-126,499	51	3,399,095	1,154,443	1,259,999	0	-	
NSE	NSE	201706	NAHCO	14 : ATQ	24 : 126,500 & above	17	4,519,257	2,315,300	1,472,434	0	-	

Guidance:

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

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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)
-	-	-	-	0.0995	0.104212	4,625	0.0465	0.0	81,522	0.0	0	0.0000	0.0
-	-	-	-	0.1044	0.151465	0	0.0000	0.0	240,836	0.0	176,255	0.0670	0.0
-	-	-	-	0.0934	0.129319	0	0.0000	0.0	367,671	0.0	260,000	0.0422	0.0
-	-	-	-	0.1819	0.108344	0	0.0000	0.0	154,000	0.0	1,205,888	0.0231	0.0
2,542	3,767	17,907	8,110	0.0678	0.082542	0	0.0000	0.0	355,116	117.5	8,311	0.0126	51.9
49,970	57,800	74,276	23,100	0.0632	0.085452	0	0.0000	0.0	1,660,439	49.2	237,755	0.0272	941.0
67,411	270,493	276,480	22,145	0.0267	0.079101	77,651	0.0100	0.0	4,741,290	352.3	477,749	0.0253	0.0
563,038	586,352	2,481,923	212,954	0.0283	0.083913	0	0.0000	0.0	12,071,597	476.4	4,922,252	0.0461	955.6
6,156	13,899	67,611	16,196	-0.0431									
68,178	63,055	329,505	32,777	-0.0693									
84,785	164,802	808,251	248,941	-0.0733									
183,505	51,500	501,099	1,320,473	-0.0135									
11,500	11,534	16,772	19,277	-0.0805									
22,497	20,984	160,528	81,341	-0.0606									
137,265	155,000	517,537	276,679	-0.0948									
350,000	20,000	319,534	782,900	-0.0679									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	NAHCO	15 : NTQ	21 : 0-6,499	40	137,237	43,585	48,307	0	-	
NSE	NSE	201706	NAHCO	15 : NTQ	22 : 6,500-34,999	78	1,450,609	483,700	275,011	0	-	
NSE	NSE	201706	NAHCO	15 : NTQ	23 : 35,000-126,499	85	5,858,102	1,952,132	907,267	0	-	
NSE	NSE	201706	NAHCO	15 : NTQ	24 : 126,500 & above	23	9,751,100	5,188,600	1,149,895	0	350,000	

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)
Market	1,950	4,672	23,700	6,485	-0.0902								
Limit	800	5,624	119,211	32,133	-0.0889								
Marketable	-	56,036	207,208	385,000	-0.0859								
Total	380,000	-	-	419,895	-0.1404								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	NASCON	11 : MKT	21 : 0-6,499	39	37,083	0	37,083	0	37,083	
NSE	NSE	201706	NASCON	11 : MKT	22 : 6,500-34,999	18	281,974	10,000	271,974	0	271,974	
NSE	NSE	201706	NASCON	11 : MKT	23 : 35,000-126,499	7	598,398	0	598,398	0	598,398	
NSE	NSE	201706	NASCON	11 : MKT	24 : 126,500 & above	4	937,832	250,000	687,832	0	687,832	
NSE	NSE	201706	NASCON	12 : MLO	21 : 0-6,499	133	259,604	4,705	248,680	0	227,662	
NSE	NSE	201706	NASCON	12 : MLO	22 : 6,500-34,999	91	1,503,775	140,386	1,286,215	0	1,168,016	
NSE	NSE	201706	NASCON	12 : MLO	23 : 35,000-126,499	71	5,237,276	276,368	4,618,718	0	3,867,161	
NSE	NSE	201706	NASCON	12 : MLO	24 : 126,500 & above	23	8,552,417	823,470	5,730,827	0	5,131,284	
NSE	NSE	201706	NASCON	13 : ITQ	21 : 0-6,499	59	155,385	58,708	88,787	0	4,402	
NSE	NSE	201706	NASCON	13 : ITQ	22 : 6,500-34,999	92	1,590,271	562,943	662,360	0	1,128	
NSE	NSE	201706	NASCON	13 : ITQ	23 : 35,000-126,499	90	6,647,577	2,611,781	2,245,594	0	20,000	
NSE	NSE	201706	NASCON	13 : ITQ	24 : 126,500 & above	20	6,704,182	2,588,820	1,999,557	0	635,000	
NSE	NSE	201706	NASCON	14 : ATQ	21 : 0-6,499	27	47,822	11,690	20,314	0	5,797	
NSE	NSE	201706	NASCON	14 : ATQ	22 : 6,500-34,999	29	498,663	167,714	159,197	0	-	
NSE	NSE	201706	NASCON	14 : ATQ	23 : 35,000-126,499	19	1,405,100	736,700	618,400	0	-	
NSE	NSE	201706	NASCON	14 : ATQ	24 : 126,500 & above	6	3,302,805	306,750	2,315,066	0	1,980,000	

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)	
-	-	-	-	0.3522	0.288094		0	0.0000	0.0	26,083	0.0	11,000	0.0245	0.0
-	-	-	-	0.1728	0.233026		0	0.0000	0.0	214,907	0.0	57,067	0.0195	0.0
-	-	-	-	0.1304	0.235463		0	0.0000	0.0	242,760	0.0	355,638	0.0103	0.0
-	-	-	-	0.0466	0.461601		0	0.0000	0.0	0	0.0	687,832	0.1220	0.0
5,350	330	14,838	500	0.1489	0.206868		0	0.0000	0.0	231,368	27.6	17,312	0.0242	603.2
46,027	29,889	25,960	12,323	0.1509	0.268881	7,000	0.2000	0.0	0.0	1,104,724	44.7	174,491	0.1359	256.8
174,222	30,000	187,311	122,635	0.1660	0.286784		0	0.0000	0.0	3,588,800	465.2	1,029,918	0.0597	261.3
105,000	20,300	32,468	231,302	-0.0397	0.199342		0	0.0000	0.0	4,306,062	218.7	1,424,765	0.0275	350.9
7,000	24,055	30,675	13,655	-0.0490										
35,863	60,557	366,785	120,302	-0.1070										
618,000	490,933	804,358	159,328	-0.0376										
-	200,025	1,164,532	-	0.0691										
460	6,560	4,200	1,600	-0.0568										
21,100	20,050	52,060	20,496	-0.1999										
45,000	99,700	237,000	123,068	-0.2110										
20,000	-	-	300,000	0.3230										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	NASCON	15 : NTQ	21 : 0-6,499	26	77,555	21,698	8,051	0	-	
NSE	NSE	201706	NASCON	15 : NTQ	22 : 6,500-34,999	18	371,571	166,229	43,968	0	-	
NSE	NSE	201706	NASCON	15 : NTQ	23 : 35,000-126,499	32	2,298,048	899,589	489,788	0	-	
NSE	NSE	201706	NASCON	15 : NTQ	24 : 126,500 & above	8	2,313,633	963,633	15,168	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	-	3,500	1,000	-0.1063									
-	-	43,968	-	0.2704									
-	925	227,172	61,691	-0.1453									
-	-	15,168	-	-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	201706	NB	11 : MKT	21 : 0-6,499	121	156,410	0	156,410	0	156,410	
NSE	NSE	201706	NB	11 : MKT	22 : 6,500-34,999	23	306,530	0	306,530	0	306,530	
NSE	NSE	201706	NB	11 : MKT	23 : 35,000-126,499	8	534,240	0	534,240	0	534,240	
NSE	NSE	201706	NB	12 : MLO	21 : 0-6,499	565	1,137,463	40,668	1,094,910	0	1,052,992	
NSE	NSE	201706	NB	12 : MLO	22 : 6,500-34,999	340	5,344,836	498,461	4,846,375	0	4,546,345	
NSE	NSE	201706	NB	12 : MLO	23 : 35,000-126,499	111	7,268,436	493,035	6,775,401	0	6,377,110	
NSE	NSE	201706	NB	12 : MLO	24 : 126,500 & above	38	18,924,945	523,936	18,348,854	0	18,253,878	
NSE	NSE	201706	NB	13 : ITQ	21 : 0-6,499	583	1,463,159	761,110	554,265	0	55,020	
NSE	NSE	201706	NB	13 : ITQ	22 : 6,500-34,999	546	9,461,708	6,798,018	2,116,196	0	317,101	
NSE	NSE	201706	NB	13 : ITQ	23 : 35,000-126,499	113	6,300,661	3,586,060	1,776,229	0	208,357	
NSE	NSE	201706	NB	13 : ITQ	24 : 126,500 & above	7	1,168,018	5	1,168,013	0	868,013	
NSE	NSE	201706	NB	14 : ATQ	21 : 0-6,499	191	417,667	212,795	149,736	0	17,123	
NSE	NSE	201706	NB	14 : ATQ	22 : 6,500-34,999	196	3,216,632	1,780,329	1,136,404	0	161,270	
NSE	NSE	201706	NB	14 : ATQ	23 : 35,000-126,499	84	4,981,914	2,622,836	1,197,154	0	332,142	
NSE	NSE	201706	NB	14 : ATQ	24 : 126,500 & above	4	1,435,928	1,000,000	305,000	0	155,000	
NSE	NSE	201706	NB	15 : NTQ	21 : 0-6,499	186	477,692	280,416	106,714	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	2.6615	2.982561	18,999	0.3877	0.0	111,921	0.0	25,490	1.1432	0.0
-	-	-	-	2.2971	2.028320	0	0.0000	0.0	188,670	0.0	117,860	0.2097	0.0
-	-	-	-	0.9737	0.897945	0	0.0000	0.0	214,324	0.0	319,916	0.0163	0.0
23,286	6,556	12,076	-	0.7799	1.267834	18	0.4417	0.0	1,062,580	13.1	32,312	0.1993	0.0
200,176	31,584	26,406	32,022	0.4424	1.318638	0	0.0000	0.0	4,143,393	36.7	702,982	0.2315	8.7
341,589	56,702	-	-	0.8413	1.785779	0	0.0000	0.0	4,475,125	4.1	2,300,276	0.3964	0.1
54,931	40,045	-	-	0.6352	2.318879	0	0.0000	0.0	8,204,126	1.9	10,144,728	0.6334	0.0
115,731	144,571	186,816	27,541	-0.3198									
685,786	671,717	322,417	75,299	-0.2492									
569,641	565,698	332,533	100,000	-0.3983									
300,000	-	-	-	-1.7942									
27,093	36,806	44,361	7,248	-0.4186									
144,328	373,055	274,694	73,789	-0.4399									
156,700	348,179	249,320	94,000	-1.0345									
150,000	-	-	-	-2.2095									
4,800	17,953	25,386	40,223	0.0472									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	NB	15 : NTQ	22 : 6,500-34,999	276	4,938,986	3,340,388	639,452	0	9,000	
NSE	NSE	201706	NB	15 : NTQ	23 : 35,000-126,499	108	6,145,226	4,001,832	795,420	0	108,554	
NSE	NSE	201706	NB	15 : NTQ	24 : 126,500 & above	17	11,809,017	2,861,815	7,382,460	0	6,859,000	

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)
Market	52,869	115,399	170,689	193,642	0.2738								
Limit	139,460	177,986	182,000	137,420	0.2976								
Total	523,460	-	-	-	0.1158								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	NCR	11 : MKT	21 : 0-6,499	3	302	0	302	0	302	
NSE	NSE	201706	NCR	12 : MLO	21 : 0-6,499	10	2,269	0	2,269	0	2,133	
NSE	NSE	201706	NCR	13 : ITQ	21 : 0-6,499	1	3,223	0	200	0	-	
NSE	NSE	201706	NCR	14 : ATQ	21 : 0-6,499	1	50	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)	
-	-	-	-	0.2450	0.000000		0	0.0000	0.0	302	0.0	0	0.0000	0.0
-	-	136	-	0.0228	0.022776		0	0.0000	0.0	2,269	46.8	0	0.0000	0.0
-	-	-	-	-0.3700										
-	-	-	-	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	201706	NEIMETH	11 : MKT	21 : 0-6,499	35	51,789	0	51,589	0	51,589	
NSE	NSE	201706	NEIMETH	11 : MKT	22 : 6,500-34,999	20	388,342	15,000	364,342	0	364,342	
NSE	NSE	201706	NEIMETH	11 : MKT	23 : 35,000-126,499	9	698,375	70,000	628,375	0	628,375	
NSE	NSE	201706	NEIMETH	11 : MKT	24 : 126,500 & above	3	750,000	200,000	550,000	0	550,000	
NSE	NSE	201706	NEIMETH	12 : MLO	21 : 0-6,499	76	118,298	5,957	102,273	0	96,426	
NSE	NSE	201706	NEIMETH	12 : MLO	22 : 6,500-34,999	75	1,257,295	39,344	1,027,987	0	867,773	
NSE	NSE	201706	NEIMETH	12 : MLO	23 : 35,000-126,499	127	9,114,703	1,099,736	6,258,396	0	4,446,666	
NSE	NSE	201706	NEIMETH	12 : MLO	24 : 126,500 & above	97	52,171,899	6,570,099	26,504,764	0	21,478,104	2,
NSE	NSE	201706	NEIMETH	13 : ITQ	21 : 0-6,499	9	19,205	7,500	7,205	0	-	
NSE	NSE	201706	NEIMETH	13 : ITQ	22 : 6,500-34,999	15	327,008	158,556	69,952	0	-	
NSE	NSE	201706	NEIMETH	13 : ITQ	23 : 35,000-126,499	24	1,882,340	933,906	733,817	0	36,550	
NSE	NSE	201706	NEIMETH	13 : ITQ	24 : 126,500 & above	14	5,650,000	2,710,364	2,079,084	0	-	
NSE	NSE	201706	NEIMETH	14 : ATQ	21 : 0-6,499	13	37,575	6,900	22,875	0	-	
NSE	NSE	201706	NEIMETH	14 : ATQ	22 : 6,500-34,999	24	461,636	206,600	177,236	0	15,000	
NSE	NSE	201706	NEIMETH	14 : ATQ	23 : 35,000-126,499	41	3,112,797	1,099,502	1,196,884	0	-	
NSE	NSE	201706	NEIMETH	14 : ATQ	24 : 126,500 & above	21	7,982,852	3,093,038	2,377,426	0	26,676	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0346	0.022769	0	0.0000	0.0	51,565	0.0	24	0.0100	0.0
-	-	-	-	0.0197	0.033916	0	0.0000	0.0	364,342	0.0	0	0.0000	0.0
-	-	-	-	0.0237	0.030889	0	0.0000	0.0	528,375	0.0	100,000	0.0346	0.0
-	-	-	-	-0.0089	0.034690	0	0.0000	0.0	350,000	0.0	200,000	0.0065	0.0
-	-	3,847	2,000	0.0295	0.024073	0	0.0000	0.0	98,973	85.3	3,300	0.0100	0.0
-	59,000	25,900	7,905	0.0411	0.027643	0	0.0000	0.0	1,011,448	596.2	16,539	0.0400	4068.4
336,500	456,421	201,979	499,865	0.0190	0.024685	0	0.0000	0.0	5,732,750	507.4	525,646	0.0268	2294.8
057,599	1,320,566	332,656	1,208,451	0.0271	0.036069	0	0.0000	0.0	20,728,511	216.7	5,776,253	0.0302	96.6
-	500	1,800	1,600	-0.0192									
25,000	26,552	18,400	-	0.0040									
104,000	200,500	141,000	151,650	0.0087									
853,036	280,000	900,000	39,448	-0.0138									
-	4,075	14,800	-	-0.0363									
-	20,000	108,600	-	-0.0302									
120,000	382,977	424,853	186,870	-0.0298									
100,000	661,874	1,160,600	215,350	-0.0289									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	NEIMETH	15 : NTQ	21 : 0-6,499	11	27,738	14,750	2,338	0	-	
NSE	NSE	201706	NEIMETH	15 : NTQ	22 : 6,500-34,999	22	404,123	160,198	47,325	0	-	
NSE	NSE	201706	NEIMETH	15 : NTQ	23 : 35,000-126,499	35	2,535,867	685,707	397,110	0	-	
NSE	NSE	201706	NEIMETH	15 : NTQ	24 : 126,500 & above	23	8,453,144	3,562,666	3,022,460	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	2,338	-	-	-	-0.0500								
Limit	-	18,000	24,325	-	-0.0195								
Marketable	-	227,500	124,610	-	-0.0471								
Total	-	-	665,000	660,020	-0.0632								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	NEM	11 : MKT	21 : 0-6,499	31	39,632	0	39,632	0	39,632	
NSE	NSE	201706	NEM	11 : MKT	22 : 6,500-34,999	11	179,493	0	179,493	0	179,493	
NSE	NSE	201706	NEM	11 : MKT	23 : 35,000-126,499	11	777,315	50,000	727,315	0	727,315	
NSE	NSE	201706	NEM	11 : MKT	24 : 126,500 & above	5	936,974	0	936,974	0	936,974	
NSE	NSE	201706	NEM	12 : MLO	21 : 0-6,499	53	118,391	4,300	114,091	0	105,747	
NSE	NSE	201706	NEM	12 : MLO	22 : 6,500-34,999	69	1,138,426	0	1,138,426	0	1,081,152	
NSE	NSE	201706	NEM	12 : MLO	23 : 35,000-126,499	108	7,498,079	277,340	7,158,561	0	6,678,880	
NSE	NSE	201706	NEM	12 : MLO	24 : 126,500 & above	53	16,668,688	0	16,141,143	0	12,494,786	1,
NSE	NSE	201706	NEM	13 : ITQ	21 : 0-6,499	13	28,834	5,500	15,092	0	-	
NSE	NSE	201706	NEM	13 : ITQ	22 : 6,500-34,999	17	285,936	31,400	133,159	0	1,400	
NSE	NSE	201706	NEM	13 : ITQ	23 : 35,000-126,499	31	2,471,600	307,299	1,332,323	0	-	
NSE	NSE	201706	NEM	13 : ITQ	24 : 126,500 & above	10	2,345,163	0	995,163	0	-	
NSE	NSE	201706	NEM	14 : ATQ	21 : 0-6,499	29	56,110	19,750	15,960	0	500	
NSE	NSE	201706	NEM	14 : ATQ	22 : 6,500-34,999	22	366,661	101,500	132,999	0	-	
NSE	NSE	201706	NEM	14 : ATQ	23 : 35,000-126,499	48	3,751,669	980,115	1,725,628	0	-	
NSE	NSE	201706	NEM	14 : ATQ	24 : 126,500 & above	32	8,432,930	4,008,051	1,835,211	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0248	0.028513	0	0.0000	0.0	39,632	0.0	0	0.0000	0.0
-	-	-	-	0.0211	0.027315	0	0.0000	0.0	156,793	0.0	22,700	0.0312	0.0
-	-	-	-	0.0214	0.023400	0	0.0000	0.0	577,315	0.0	150,000	0.0145	0.0
-	-	-	-	0.0300	0.031884	0	0.0000	0.0	756,974	0.0	180,000	0.0097	0.0
444	2,000	4,800	1,100	0.0194	0.022654	0	0.0000	0.0	114,091	59.1	0	0.0000	0.0
6,000	8,456	42,818	-	0.0116	0.019442	0	0.0000	0.0	1,123,426	28.4	15,000	0.0097	0.0
-	91,981	178,618	136,982	0.0179	0.022428	0	0.0000	0.0	6,758,519	38.9	400,042	0.0194	2036.6
246,101	817,954	1,121,432	460,870	0.0116	0.025047	0	0.0000	0.0	14,271,575	126.4	1,869,568	0.0191	150.5
1,500	-	2,742	10,500	-0.0250									
-	-	15,600	73,159	0.0014									
315,000	170,931	489,001	255,091	-0.0090									
-	149,000	244,663	242,000	-0.0049									
-	-	5,060	7,900	-0.0202									
-	6,800	46,004	47,995	-0.0072									
50,000	172,491	701,874	459,662	-0.0258									
200,000	152,860	110,760	807,863	-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 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	201706	NEM	15 : NTQ	21 : 0-6,499	14	32,461	1,561	1,500	0	-	
NSE	NSE	201706	NEM	15 : NTQ	22 : 6,500-34,999	23	405,762	98,100	41,295	0	-	
NSE	NSE	201706	NEM	15 : NTQ	23 : 35,000-126,499	50	3,989,277	1,442,078	292,000	0	-	
NSE	NSE	201706	NEM	15 : NTQ	24 : 126,500 & above	47	33,591,762	17,852,000	2,130,593	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	-	-0.0200								
-	-	-	41,295	0.0056									
-	-	200,000	52,000	-0.0608									
-	250,000	972,297	125,715	-0.0435									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	NESTLE	11 : MKT	21 : 0-6,499	102	54,978	1,500	53,478	0	53,478	
NSE	NSE	201706	NESTLE	11 : MKT	22 : 6,500-34,999	7	111,139	0	111,139	0	111,139	
NSE	NSE	201706	NESTLE	12 : MLO	21 : 0-6,499	376	489,461	34,194	441,338	0	419,486	
NSE	NSE	201706	NESTLE	12 : MLO	22 : 6,500-34,999	88	1,184,103	151,687	1,018,438	0	983,972	
NSE	NSE	201706	NESTLE	12 : MLO	23 : 35,000-126,499	10	756,776	6,951	740,483	0	740,483	
NSE	NSE	201706	NESTLE	12 : MLO	24 : 126,500 & above	10	2,798,729	225,150	2,573,579	0	2,216,400	
NSE	NSE	201706	NESTLE	13 : ITQ	21 : 0-6,499	353	693,102	485,448	147,302	0	9,000	
NSE	NSE	201706	NESTLE	13 : ITQ	22 : 6,500-34,999	66	924,098	508,851	268,310	0	61,977	
NSE	NSE	201706	NESTLE	13 : ITQ	23 : 35,000-126,499	8	617,087	153,822	415,746	0	315,706	
NSE	NSE	201706	NESTLE	13 : ITQ	24 : 126,500 & above	3	803,390	0	503,400	0	502,767	
NSE	NSE	201706	NESTLE	14 : ATQ	21 : 0-6,499	140	199,138	95,362	63,759	0	15,832	
NSE	NSE	201706	NESTLE	14 : ATQ	22 : 6,500-34,999	19	290,224	135,624	109,790	0	22,630	
NSE	NSE	201706	NESTLE	14 : ATQ	23 : 35,000-126,499	8	520,893	69,916	400,977	0	162,039	
NSE	NSE	201706	NESTLE	14 : ATQ	24 : 126,500 & above	5	1,005,571	4,941	600,640	0	600,640	
NSE	NSE	201706	NESTLE	15 : NTQ	21 : 0-6,499	108	238,238	169,849	20,307	0	-	
NSE	NSE	201706	NESTLE	15 : NTQ	22 : 6,500-34,999	42	650,388	450,560	80,555	0	-	

Guidance:

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

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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)	
-	-	-	-	11.8156	14.332329		0	0.0000	0.0	38,238	0.0	15,240	1.3053	0.0
-	-	-	-	-0.8957	5.639139		0	0.0000	0.0	32,441	0.0	78,698	0.0081	0.0
11,451	8,516	1,885	-	6.4284	14.718383	1,386	0.1844	0.0	346,423	7.1	93,529	2.5388	4.3	
9,292	18,165	7,009	-	9.5102	11.980713		0	0.0000	0.0	894,811	3.4	123,627	0.9321	24.3
-	-	-	-	2.4026	10.169485		0	0.0000	0.0	500,434	0.0	240,049	2.9140	0.0
319,000	-	-	-	7.2364	14.721162		0	0.0000	0.0	1,509,679	367.2	1,063,900	2.1927	0.0
20,840	32,382	40,827	20,274	-1.0833										
32,070	108,948	64,165	1,150	-3.8168										
100,040	-	-	-	-8.4187										
-	-	510	123	-0.5655										
8,780	16,822	12,529	6,317	-6.8108										
56,336	1,430	13,120	16,274	-1.6261										
184,955	53,983	-	-	2.1916										
-	-	-	-	-7.9866										
1,500	4,505	5,667	100	-3.6083										
-	5,962	28,568	6,263	-10.8549										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	NESTLE	15 : NTQ	23 : 35,000-126,499	14	1,020,851	153,949	247,808	0	247,808	
NSE	NSE	201706	NESTLE	15 : NTQ	24 : 126,500 & above	1	700,000	0	700,000	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
Executed	-	-	-	-	-7.3697	
700,000	-	-	-	-	-18.0100	

Market and Marketable Limit Orders execution information

F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	NIGERINS	11 : MKT	21 : 0-6,499	6	1,801	0	1,801	0	1,801	1,801
NSE	NSE	201706	NIGERINS	11 : MKT	22 : 6,500-34,999	1	9,000	0	9,000	0	9,000	9,000
NSE	NSE	201706	NIGERINS	12 : MLO	21 : 0-6,499	11	17,950	0	17,950	0	17,950	17,950
NSE	NSE	201706	NIGERINS	12 : MLO	22 : 6,500-34,999	2	23,800	0	23,800	0	23,800	23,800
NSE	NSE	201706	NIGERINS	12 : MLO	23 : 35,000-126,499	1	94,335	0	94,335	0	94,335	94,335

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	1,801	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	17,950	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	23,800	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	94,335	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: June 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	201706	NIG-GERMAN	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	201706	NNFM	11 : MKT	21 : 0-6,499	2	1,550	0	1,550	0	1,550	
NSE	NSE	201706	NNFM	12 : MLO	21 : 0-6,499	24	45,935	0	41,451	0	41,451	
NSE	NSE	201706	NNFM	12 : MLO	22 : 6,500-34,999	10	140,713	15,000	125,713	0	125,713	
NSE	NSE	201706	NNFM	12 : MLO	23 : 35,000-126,499	2	150,000	0	25,000	0	-	
NSE	NSE	201706	NNFM	12 : MLO	24 : 126,500 & above	6	2,647,978	947,978	211,168	0	173,200	
NSE	NSE	201706	NNFM	13 : ITQ	21 : 0-6,499	4	13,093	0	2,406	0	-	
NSE	NSE	201706	NNFM	13 : ITQ	22 : 6,500-34,999	3	45,000	10,000	27,950	0	-	
NSE	NSE	201706	NNFM	14 : ATQ	21 : 0-6,499	3	4,201	0	0	0	-	
NSE	NSE	201706	NNFM	14 : ATQ	22 : 6,500-34,999	9	141,000	37,000	61,902	0	-	
NSE	NSE	201706	NNFM	14 : ATQ	24 : 126,500 & above	1	300,000	0	2,359	0	-	
NSE	NSE	201706	NNFM	15 : NTQ	21 : 0-6,499	2	6,040	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	1,550	0.0	0	0.0000	0.0
-	-	-	-	0.2459	0.193991		0	0.0000	0.0	41,451	0.0	0	0.0000	0.0
-	-	-	-	0.1863	0.126273		0	0.0000	0.0	125,713	0.0	0	0.0000	0.0
-	-	10,000	-	-0.2060	0.200000		0	0.0000	0.0	0	0.0	25,000	0.1000	3172.2
300	19,348	-	3,320	-0.4164	0.083642		0	0.0000	0.0	152,619	71.2	58,549	0.1508	1048.3
-	-	600	1,806	-0.3298										
-	-	12,000	15,950	-0.1601										
-	-	-	-	0.0000										
-	752	30,628	-	-0.3940										
-	-	-	-	-0.5600										
-	-	-	-	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	201706	NPFMCRCFBK	11 : MKT	21 : 0-6,499	33	38,040	4,000	34,040	0	34,040	
NSE	NSE	201706	NPFMCRCFBK	11 : MKT	22 : 6,500-34,999	8	173,503	17,900	155,603	0	155,603	
NSE	NSE	201706	NPFMCRCFBK	11 : MKT	23 : 35,000-126,499	13	721,100	49,900	671,200	0	671,200	
NSE	NSE	201706	NPFMCRCFBK	11 : MKT	24 : 126,500 & above	1	134,400	0	134,400	0	134,400	
NSE	NSE	201706	NPFMCRCFBK	12 : MLO	21 : 0-6,499	39	72,995	5,121	62,874	0	53,697	
NSE	NSE	201706	NPFMCRCFBK	12 : MLO	22 : 6,500-34,999	36	710,354	46,800	577,221	0	440,318	
NSE	NSE	201706	NPFMCRCFBK	12 : MLO	23 : 35,000-126,499	25	1,498,367	246,934	885,446	0	701,346	
NSE	NSE	201706	NPFMCRCFBK	12 : MLO	24 : 126,500 & above	9	2,693,078	470,000	1,938,078	0	1,783,678	
NSE	NSE	201706	NPFMCRCFBK	13 : ITQ	21 : 0-6,499	11	27,642	14,957	7,000	0	-	
NSE	NSE	201706	NPFMCRCFBK	13 : ITQ	22 : 6,500-34,999	14	268,000	75,000	99,000	0	-	
NSE	NSE	201706	NPFMCRCFBK	13 : ITQ	23 : 35,000-126,499	37	2,157,000	745,801	336,089	0	-	
NSE	NSE	201706	NPFMCRCFBK	13 : ITQ	24 : 126,500 & above	10	3,054,358	399,900	543,800	0	-	
NSE	NSE	201706	NPFMCRCFBK	14 : ATQ	21 : 0-6,499	23	55,502	26,710	15,792	0	-	
NSE	NSE	201706	NPFMCRCFBK	14 : ATQ	22 : 6,500-34,999	19	412,222	162,562	191,120	0	-	
NSE	NSE	201706	NPFMCRCFBK	14 : ATQ	23 : 35,000-126,499	26	1,561,839	579,890	626,249	0	-	
NSE	NSE	201706	NPFMCRCFBK	14 : ATQ	24 : 126,500 & above	12	3,752,074	380,000	1,230,000	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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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)
-	-	-	-	0.0295	0.038956	0	0.0000	0.0	29,515	0.0	4,525	0.0128	0.0
-	-	-	-	0.0387	0.043316	0	0.0000	0.0	155,603	0.0	0	0.0000	0.0
-	-	-	-	0.0451	0.055825	0	0.0000	0.0	627,200	0.0	44,000	0.0095	0.0
-	-	-	-	-0.0681	0.011904	0	0.0000	0.0	0	0.0	134,400	0.0060	0.0
242	802	2,000	6,133	0.0334	0.031207	0	0.0000	0.0	62,874	320.5	0	0.0000	0.0
-	30,000	86,903	20,000	0.0246	0.037216	0	0.0000	0.0	577,221	188.1	0	0.0000	0.0
-	64,900	119,000	-	0.0285	0.039171	0	0.0000	0.0	854,946	71.2	30,500	0.0100	804.8
20,000	134,400	-	-	0.0022	0.048752	0	0.0000	0.0	1,259,800	19.9	678,278	0.0072	0.0
2,000	-	-	5,000	-0.0686									
10,000	-	69,500	19,500	-0.0453									
-	108,050	144,200	59,499	0.0086									
-	-	141,800	299,900	-0.0185									
-	3,200	5,792	3,800	-0.0383									
-	41,500	77,660	10,000	-0.0311									
-	-	406,912	49,999	-0.0284									
226,000	49,900	154,100	458,603	-0.0440									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	NPFMCRCFBK	15 : NTQ	21 : 0-6,499	8	29,661	7,579	0	0	-	
NSE	NSE	201706	NPFMCRCFBK	15 : NTQ	22 : 6,500-34,999	11	203,254	92,602	30,000	0	-	
NSE	NSE	201706	NPFMCRCFBK	15 : NTQ	23 : 35,000-126,499	26	1,545,859	643,859	200,000	0	-	
NSE	NSE	201706	NPFMCRCFBK	15 : NTQ	24 : 126,500 & above	10	3,268,000	1,400,000	20,000	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)
-	-	-	-	-	0.0000								
-	-	-	10,000	-0.0500									
-	39,902	160,098	-	-0.0705									
-	-	-	-	-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 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	201706	NSLTECH	12 : MLO	21 : 0-6,499	4	3,500	0	3,500	0	3,500	

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	3,500	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	201706	OANDO	11 : MKT	21 : 0-6,499	209	406,408	0	406,408	0	406,408	
NSE	NSE	201706	OANDO	11 : MKT	22 : 6,500-34,999	100	1,678,119	0	1,678,119	0	1,678,119	
NSE	NSE	201706	OANDO	11 : MKT	23 : 35,000-126,499	42	2,816,039	51,400	2,764,639	0	2,764,639	
NSE	NSE	201706	OANDO	11 : MKT	24 : 126,500 & above	14	5,423,229	1,601,640	3,821,589	0	3,821,589	
NSE	NSE	201706	OANDO	12 : MLO	21 : 0-6,499	641	1,454,732	24,606	1,397,829	0	1,284,826	
NSE	NSE	201706	OANDO	12 : MLO	22 : 6,500-34,999	488	8,136,653	384,767	7,467,513	0	6,584,837	
NSE	NSE	201706	OANDO	12 : MLO	23 : 35,000-126,499	347	23,912,212	1,738,141	21,138,868	0	17,224,639	
NSE	NSE	201706	OANDO	12 : MLO	24 : 126,500 & above	232	81,498,385	10,837,200	60,788,793	0	48,594,737	1,
NSE	NSE	201706	OANDO	13 : ITQ	21 : 0-6,499	261	633,989	145,865	438,409	0	36,065	
NSE	NSE	201706	OANDO	13 : ITQ	22 : 6,500-34,999	291	5,121,303	2,177,459	2,559,114	0	189,127	
NSE	NSE	201706	OANDO	13 : ITQ	23 : 35,000-126,499	223	15,600,567	7,009,801	6,350,854	0	257,792	1,
NSE	NSE	201706	OANDO	13 : ITQ	24 : 126,500 & above	86	26,708,079	17,343,802	8,742,363	0	650,369	
NSE	NSE	201706	OANDO	14 : ATQ	21 : 0-6,499	186	439,331	118,673	275,031	0	-	
NSE	NSE	201706	OANDO	14 : ATQ	22 : 6,500-34,999	216	3,827,944	1,374,427	2,003,366	0	94,707	
NSE	NSE	201706	OANDO	14 : ATQ	23 : 35,000-126,499	167	11,344,675	5,390,558	4,528,319	0	46,310	
NSE	NSE	201706	OANDO	14 : ATQ	24 : 126,500 & above	62	17,474,489	8,378,230	6,653,245	0	166,961	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: June 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)
-	-	-	-	0.1034	0.124345	1,500	0.0200	0.0	331,997	0.0	72,911	0.0405	0.0
-	-	-	-	0.0785	0.130120	120,537	0.0878	0.0	1,125,710	0.0	431,872	0.0506	0.0
-	-	-	-	0.1248	0.139710	150,000	0.1733	0.0	1,322,453	0.0	1,292,186	0.0428	0.0
-	-	-	-	0.1269	0.184662	0	0.0000	0.0	1,583,569	0.0	2,238,020	0.0716	0.0
22,734	24,646	37,074	9,200	0.0681	0.071164	0	0.0000	0.0	1,367,684	127.9	30,145	0.0145	653.8
173,733	205,627	330,157	77,659	0.0478	0.069769	0	0.0000	0.0	6,931,890	126.7	535,623	0.0294	257.8
562,492	1,159,126	1,522,056	122,113	0.0443	0.078234	36,371	0.0425	0.0	16,997,412	224.8	4,105,085	0.0199	324.2
426,195	2,491,771	4,799,987	894,360	0.0678	0.141077	0	0.0000	0.0	36,449,633	574.4	24,339,160	0.0911	88.6
80,143	130,824	176,824	14,028	-0.0372									
305,478	752,091	1,050,076	194,530	-0.0629									
012,808	1,913,785	2,298,651	477,747	-0.0591									
791,820	1,353,922	5,059,962	718,515	-0.0700									
29,009	73,979	141,579	11,206	-0.0456									
279,190	438,336	861,065	271,336	-0.0225									
413,962	1,920,063	1,487,796	122,456	-0.0469									
595,288	1,782,576	3,170,191	785,465	-0.0635									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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	201706	OANDO	15 : NTQ	21 : 0-6,499	195	518,566	215,443	145,634	0	-	
NSE	NSE	201706	OANDO	15 : NTQ	22 : 6,500-34,999	256	4,376,423	2,232,454	1,225,436	0	17,775	
NSE	NSE	201706	OANDO	15 : NTQ	23 : 35,000-126,499	309	22,791,552	10,715,785	6,507,153	0	-	
NSE	NSE	201706	OANDO	15 : NTQ	24 : 126,500 & above	164	47,466,154	27,731,103	10,129,050	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)
3,993	28,692	60,411	22,950	-0.0648									
29,992	269,621	402,142	258,096	-0.0268									
220,160	1,512,542	2,484,742	1,434,204	-0.0635									
701,874	2,565,197	3,445,125	1,424,923	-0.0834									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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	201706	OKOMUOIL	11 : MKT	21 : 0-6,499	60	66,034	0	66,034	0	66,034	
NSE	NSE	201706	OKOMUOIL	11 : MKT	22 : 6,500-34,999	12	156,033	33,700	122,333	0	122,333	
NSE	NSE	201706	OKOMUOIL	11 : MKT	23 : 35,000-126,499	2	150,000	0	150,000	0	150,000	
NSE	NSE	201706	OKOMUOIL	12 : MLO	21 : 0-6,499	233	537,308	10,915	438,609	0	386,381	
NSE	NSE	201706	OKOMUOIL	12 : MLO	22 : 6,500-34,999	141	2,333,533	351,215	1,569,673	0	1,281,389	
NSE	NSE	201706	OKOMUOIL	12 : MLO	23 : 35,000-126,499	55	3,566,479	858,562	1,737,776	0	1,390,652	
NSE	NSE	201706	OKOMUOIL	12 : MLO	24 : 126,500 & above	5	1,435,000	561,287	673,713	0	673,713	
NSE	NSE	201706	OKOMUOIL	13 : ITQ	21 : 0-6,499	155	409,931	184,284	141,917	0	7,262	
NSE	NSE	201706	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	143	2,094,422	1,132,090	641,518	0	102,690	
NSE	NSE	201706	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	40	2,502,652	1,320,193	243,845	0	18,700	
NSE	NSE	201706	OKOMUOIL	13 : ITQ	24 : 126,500 & above	6	1,111,407	812,157	0	0	-	
NSE	NSE	201706	OKOMUOIL	14 : ATQ	21 : 0-6,499	60	122,311	37,926	60,189	0	1,222	
NSE	NSE	201706	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	49	712,892	401,577	202,650	0	-	
NSE	NSE	201706	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	8	583,645	323,000	236,949	0	-	
NSE	NSE	201706	OKOMUOIL	14 : ATQ	24 : 126,500 & above	1	180,000	180,000	0	0	-	
NSE	NSE	201706	OKOMUOIL	15 : NTQ	21 : 0-6,499	34	62,498	18,990	13,433	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	1.8184	1.731678	5,300	0.8218	0.0	40,234	0.0	20,500	0.2663	0.0
-	-	-	-	1.6421	2.023518	15,500	1.9683	0.0	76,833	0.0	30,000	0.9629	0.0
-	-	-	-	3.3833	3.213333	0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
14,098	4,396	4,976	13,360	0.7205	0.958314	0	0.0000	0.0	408,649	437.1	29,960	0.0910	3.3
49,855	40,459	115,522	7,244	0.7973	1.135211	0	0.0000	0.0	1,339,999	456.1	229,674	0.3599	400.7
-	22,500	126,148	6,629	0.9264	1.581081	0	0.0000	0.0	1,242,478	1556.7	495,298	0.5219	60.6
-	-	-	-	2.2478	3.708345	0	0.0000	0.0	73,713	0.0	600,000	1.2765	0.0
6,478	25,500	80,056	9,034	-0.7332									
95,799	83,811	267,393	28,255	-0.5481									
69,300	50,000	45,186	60,659	-0.9037									
-	-	-	-	0.0000									
-	10,950	31,983	6,546	-2.1373									
9,000	10,000	138,120	90	-1.6875									
-	100,000	136,949	-	-2.5005									
-	-	-	-	0.0000									
4,001	4,000	272	2,160	-1.0500									

Guidance:

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

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Market Execution Quality Detail: June 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	201706	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	24	304,848	199,598	40,250	0	-	
NSE	NSE	201706	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	14	861,910	236,000	50,000	0	-	
NSE	NSE	201706	OKOMUOIL	15 : NTQ	24 : 126,500 & above	6	1,180,000	250,000	0	0	-	

Guidance:

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

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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)
-	-	40,250	-	-2.4444									
-	50,000	-	-	-3.8000									
-	-	-	-	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	201706	PAINTCOM	11 : MKT	22 : 6,500-34,999	1	8,000	0	8,000	0	8,000	
NSE	NSE	201706	PAINTCOM	12 : MLO	22 : 6,500-34,999	1	17,000	0	17,000	0	17,000	
NSE	NSE	201706	PAINTCOM	12 : MLO	23 : 35,000-126,499	3	197,329	35,329	73,745	0	73,745	
NSE	NSE	201706	PAINTCOM	12 : MLO	24 : 126,500 & above	1	245,000	0	48,745	0	48,745	
NSE	NSE	201706	PAINTCOM	13 : ITQ	23 : 35,000-126,499	2	85,329	0	0	0	0	-
NSE	NSE	201706	PAINTCOM	14 : ATQ	22 : 6,500-34,999	3	42,000	17,000	8,000	0	0	-
NSE	NSE	201706	PAINTCOM	14 : ATQ	23 : 35,000-126,499	1	48,745	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

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	8,000	0.0	0	0.0000	0.0
	-	-	-	0.0600	0.060000		0	0.0000	0.0	17,000	0.0	0	0.0000	0.0
	-	-	-	0.0203	0.020340		0	0.0000	0.0	73,745	0.0	0	0.0000	0.0
	-	-	-	0.0600	0.060000		0	0.0000	0.0	48,745	0.0	0	0.0000	0.0
	-	-	-	0.0000										
	-	-	-	-0.0600										
	-	-	-	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	201706	PHARMDEKO	11 : MKT	21 : 0-6,499	3	2,926	2,824	102	0	102	
NSE	NSE	201706	PHARMDEKO	12 : MLO	21 : 0-6,499	14	9,036	0	7,780	0	6,836	
NSE	NSE	201706	PHARMDEKO	12 : MLO	22 : 6,500-34,999	5	55,301	12,056	31,189	0	31,189	
NSE	NSE	201706	PHARMDEKO	12 : MLO	23 : 35,000-126,499	4	358,593	0	157,861	0	61,262	
NSE	NSE	201706	PHARMDEKO	12 : MLO	24 : 126,500 & above	2	400,000	0	295,897	0	295,897	
NSE	NSE	201706	PHARMDEKO	13 : ITQ	22 : 6,500-34,999	2	28,500	0	10,745	0	-	
NSE	NSE	201706	PHARMDEKO	13 : ITQ	23 : 35,000-126,499	1	100,000	0	0	0	-	
NSE	NSE	201706	PHARMDEKO	14 : ATQ	21 : 0-6,499	5	3,544	600	1,944	0	-	
NSE	NSE	201706	PHARMDEKO	14 : ATQ	22 : 6,500-34,999	2	16,245	16,245	0	0	-	
NSE	NSE	201706	PHARMDEKO	14 : ATQ	23 : 35,000-126,499	4	319,964	0	68,018	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.0196	0.019607		0	0.0000	0.0	102	0.0	0	0.0000	0.0
-	-	-	-	0.1212	0.118907		0	0.0000	0.0	6,836	0.0	944	0.2000	5569.0
-	-	-	-	0.0375	0.037513		0	0.0000	0.0	31,189	0.0	0	0.0000	0.0
-	95,897	-	702	0.0271	0.027118		0	0.0000	0.0	157,861	92.3	0	0.0000	0.0
-	-	-	-	0.0389	0.038890		0	0.0000	0.0	295,897	0.0	0	0.0000	0.0
-	10,745	-	-	0.0019										
-	-	-	-	0.0000										
-	-	1,944	-	-0.0951										
-	-	-	-	0.0000										
-	-	300	14,206	-0.0822										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	PORTPAINT	11 : MKT	21 : 0-6,499	4	4,279	0	4,279	0	4,279	4,279
NSE	NSE	201706	PORTPAINT	12 : MLO	21 : 0-6,499	7	14,322	0	12,255	0	12,155	12,155
NSE	NSE	201706	PORTPAINT	12 : MLO	22 : 6,500-34,999	4	67,412	0	16,816	0	16,816	16,816
NSE	NSE	201706	PORTPAINT	12 : MLO	23 : 35,000-126,499	1	40,000	0	40,000	0	40,000	40,000
NSE	NSE	201706	PORTPAINT	13 : ITQ	21 : 0-6,499	1	500	0	0	0	0	-
NSE	NSE	201706	PORTPAINT	14 : ATQ	21 : 0-6,499	1	250	0	0	0	0	-
NSE	NSE	201706	PORTPAINT	14 : ATQ	22 : 6,500-34,999	1	10,249	0	0	0	0	-
NSE	NSE	201706	PORTPAINT	14 : ATQ	23 : 35,000-126,499	2	100,000	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

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)	
-	-	-	-	0.0982	0.098153		0	0.0000	0.0	4,279	0.0	0	0.0000	0.0
-	-	-	-	-0.0315	0.001142		0	0.0000	0.0	12,255	40.2	0	0.0000	0.0
-	-	-	-	0.0989	0.098905		0	0.0000	0.0	16,816	0.0	0	0.0000	0.0
-	-	-	-	-0.0975	0.102490		0	0.0000	0.0	0	0.0	40,000	0.0512	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	201706	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

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	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	201706	PRESKO	11 : MKT	21 : 0-6,499	40	40,531	1,000	39,531	0	39,531	
NSE	NSE	201706	PRESKO	11 : MKT	22 : 6,500-34,999	3	38,000	0	38,000	0	38,000	
NSE	NSE	201706	PRESKO	11 : MKT	23 : 35,000-126,499	1	50,000	50,000	0	0	-	
NSE	NSE	201706	PRESKO	12 : MLO	21 : 0-6,499	192	312,413	3,700	278,378	0	251,898	
NSE	NSE	201706	PRESKO	12 : MLO	22 : 6,500-34,999	74	1,237,910	78,794	949,744	0	767,364	
NSE	NSE	201706	PRESKO	12 : MLO	23 : 35,000-126,499	45	3,092,010	288,966	2,228,920	0	2,030,199	
NSE	NSE	201706	PRESKO	12 : MLO	24 : 126,500 & above	27	8,318,024	190,000	5,713,103	0	5,194,729	
NSE	NSE	201706	PRESKO	13 : ITQ	21 : 0-6,499	147	334,599	154,272	83,292	0	-	
NSE	NSE	201706	PRESKO	13 : ITQ	22 : 6,500-34,999	54	856,625	476,825	171,546	0	20,000	
NSE	NSE	201706	PRESKO	13 : ITQ	23 : 35,000-126,499	27	1,869,151	1,361,376	194,034	0	98,100	
NSE	NSE	201706	PRESKO	13 : ITQ	24 : 126,500 & above	12	2,169,922	1,098,503	367,419	0	167,419	
NSE	NSE	201706	PRESKO	14 : ATQ	21 : 0-6,499	61	154,659	65,938	42,980	0	-	
NSE	NSE	201706	PRESKO	14 : ATQ	22 : 6,500-34,999	34	434,321	211,490	155,831	0	-	
NSE	NSE	201706	PRESKO	14 : ATQ	23 : 35,000-126,499	11	852,619	326,936	295,847	0	-	
NSE	NSE	201706	PRESKO	14 : ATQ	24 : 126,500 & above	6	1,900,000	352,400	897,600	0	50,000	
NSE	NSE	201706	PRESKO	15 : NTQ	21 : 0-6,499	35	81,308	47,336	10,221	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
-	-	-	-	2.7881	2.742102		0	0.0000	0.0	33,647	0.0	5,884	0.9309	0.0
-	-	-	-	0.9611	1.882105		0	0.0000	0.0	38,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
6,665	400	3,558	4,379	1.1980	1.399323		0	0.0000	0.0	256,697	333.8	21,681	0.2684	23.3
49,194	51,681	9,181	41,123	0.9453	1.439842		0	0.0000	0.0	727,452	384.7	222,292	0.3156	16.0
28,047	-	-	42,581	1.4778	1.789115		0	0.0000	0.0	2,022,207	412.0	206,713	1.8350	924.5
224,462	126,873	-	17,039	0.8653	1.438954		0	0.0000	0.0	4,261,458	173.3	1,451,645	0.9335	2.0
3,210	9,450	33,049	17,556	-1.4556										
306	35,128	38,243	34,277	-0.5415										
82,581	-	13,353	-	-0.4471										
-	200,000	-	-	-1.9798										
4,000	2,019	18,991	5,400	-0.8831										
37,507	8,200	83,240	12,884	-0.2393										
144,957	108,990	9,290	1,900	-0.9817										
-	497,600	350,000	-	-2.8598										
-	-	5,000	2,221	1.7190										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	PRESCO	15 : NTQ	22 : 6,500-34,999	30	395,881	256,611	27,000	0	-	
NSE	NSE	201706	PRESCO	15 : NTQ	23 : 35,000-126,499	12	641,749	455,149	0	0	-	
NSE	NSE	201706	PRESCO	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)
-	10,000	17,000	-	-3.4781									
-	-	-	-	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	201706	PRESTIGE	11 : MKT	21 : 0-6,499	9	4,402	0	4,402	0	4,402	4,402
NSE	NSE	201706	PRESTIGE	12 : MLO	21 : 0-6,499	3	2,750	0	2,750	0	2,750	2,750

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	4,402	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,750	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 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	201706	PZ	11 : MKT	21 : 0-6,499	76	107,974	0	107,974	0	107,974	
NSE	NSE	201706	PZ	11 : MKT	22 : 6,500-34,999	15	211,065	0	211,065	0	211,065	
NSE	NSE	201706	PZ	11 : MKT	23 : 35,000-126,499	11	466,565	0	466,565	0	466,565	
NSE	NSE	201706	PZ	12 : MLO	21 : 0-6,499	261	435,468	7,186	423,747	0	390,428	
NSE	NSE	201706	PZ	12 : MLO	22 : 6,500-34,999	135	2,147,748	79,937	2,021,957	0	1,671,783	
NSE	NSE	201706	PZ	12 : MLO	23 : 35,000-126,499	86	5,996,720	477,638	5,519,082	0	4,781,180	
NSE	NSE	201706	PZ	12 : MLO	24 : 126,500 & above	22	4,856,389	90,938	4,765,451	0	4,049,757	
NSE	NSE	201706	PZ	13 : ITQ	21 : 0-6,499	159	379,524	150,810	157,160	0	6,453	
NSE	NSE	201706	PZ	13 : ITQ	22 : 6,500-34,999	147	2,537,682	1,295,227	786,555	0	30,000	
NSE	NSE	201706	PZ	13 : ITQ	23 : 35,000-126,499	81	5,276,626	2,542,665	1,599,408	0	-	
NSE	NSE	201706	PZ	13 : ITQ	24 : 126,500 & above	10	2,767,554	649,524	2,118,030	0	1,186,060	
NSE	NSE	201706	PZ	14 : ATQ	21 : 0-6,499	52	98,471	28,170	47,762	0	-	
NSE	NSE	201706	PZ	14 : ATQ	22 : 6,500-34,999	52	841,853	263,154	348,248	0	-	
NSE	NSE	201706	PZ	14 : ATQ	23 : 35,000-126,499	34	2,189,829	858,057	795,066	0	100,000	
NSE	NSE	201706	PZ	14 : ATQ	24 : 126,500 & above	4	784,440	377,200	207,240	0	207,240	
NSE	NSE	201706	PZ	15 : NTQ	21 : 0-6,499	27	69,396	17,352	26,004	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.7234	0.730775	4,560	0.4000	0.0	81,327	0.0	22,087	0.0675	0.0
-	-	-	-	0.4816	0.458066	20,000	0.4005	0.0	175,333	0.0	15,732	0.3089	0.0
-	-	-	-	0.4611	0.522166	0	0.0000	0.0	165,690	0.0	300,875	0.0475	0.0
9,988	684	14,964	2,035	0.2951	0.452207	0	0.0000	0.0	402,404	27.0	21,343	0.0692	1786.2
56,741	58,413	75,929	38,222	0.3150	0.465624	10,000	0.0900	0.0	1,699,741	140.0	312,216	0.1075	1810.8
179,459	101,949	292,672	83,812	0.2396	0.471718	0	0.0000	0.0	4,170,033	56.8	1,349,049	0.0955	603.5
714,171	1,523	-	-	-0.2534	0.355871	0	0.0000	0.0	4,100,482	4.1	664,969	0.4427	1.2
22,181	25,593	77,585	11,965	-0.4117									
128,885	179,555	378,815	40,150	-0.2653									
425,438	286,848	467,978	355,466	-0.0252									
581,970	350,000	-	-	0.1464									
3,887	579	25,105	16,941	-0.1852									
10,000	83,464	148,244	63,624	-0.3027									
50,421	108,900	182,481	257,274	-0.2555									
-	-	-	-	0.3000									
-	6,875	18,529	-	-0.0707									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	PZ	15 : NTQ	22 : 6,500-34,999	29	463,865	305,534	53,234	0	-	
NSE	NSE	201706	PZ	15 : NTQ	23 : 35,000-126,499	24	1,575,554	478,465	505,968	0	-	
NSE	NSE	201706	PZ	15 : NTQ	24 : 126,500 & above	6	1,652,225	928,166	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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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)
-	-	32,234	12,700	0.4241									
-	70,145	429,823	-	-0.4118									
-	-	-	-	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	201706	REDSTAREX	11 : MKT	21 : 0-6,499	12	14,221	5,000	9,221	0	9,221	
NSE	NSE	201706	REDSTAREX	11 : MKT	22 : 6,500-34,999	3	35,000	0	35,000	0	35,000	
NSE	NSE	201706	REDSTAREX	11 : MKT	23 : 35,000-126,499	4	321,900	0	321,900	0	321,900	
NSE	NSE	201706	REDSTAREX	12 : MLO	21 : 0-6,499	38	61,996	0	61,996	0	60,596	
NSE	NSE	201706	REDSTAREX	12 : MLO	22 : 6,500-34,999	27	474,653	39,814	413,831	0	362,506	
NSE	NSE	201706	REDSTAREX	12 : MLO	23 : 35,000-126,499	19	1,094,668	62,906	1,031,762	0	944,042	
NSE	NSE	201706	REDSTAREX	12 : MLO	24 : 126,500 & above	1	130,000	0	130,000	0	130,000	
NSE	NSE	201706	REDSTAREX	13 : ITQ	21 : 0-6,499	26	34,387	3,422	20,890	0	-	
NSE	NSE	201706	REDSTAREX	13 : ITQ	22 : 6,500-34,999	41	890,196	466,708	125,593	0	-	
NSE	NSE	201706	REDSTAREX	13 : ITQ	23 : 35,000-126,499	43	2,667,704	1,208,450	307,294	0	46,650	
NSE	NSE	201706	REDSTAREX	14 : ATQ	21 : 0-6,499	13	36,396	3,240	13,154	0	-	
NSE	NSE	201706	REDSTAREX	14 : ATQ	22 : 6,500-34,999	20	448,723	185,877	132,427	0	-	
NSE	NSE	201706	REDSTAREX	14 : ATQ	23 : 35,000-126,499	29	1,629,577	694,131	424,148	0	11,000	
NSE	NSE	201706	REDSTAREX	14 : ATQ	24 : 126,500 & above	3	1,046,383	530,000	0	0	-	
NSE	NSE	201706	REDSTAREX	15 : NTQ	21 : 0-6,499	12	20,650	6,000	4,500	0	-	
NSE	NSE	201706	REDSTAREX	15 : NTQ	22 : 6,500-34,999	10	204,202	113,500	7,324	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.2297	0.253687		0	0.0000	0.0	9,221	0.0	0	0.0000	0.0
-	-	-	-	0.1243	0.120714		0	0.0000	0.0	35,000	0.0	0	0.0000	0.0
-	-	-	-	0.3440	0.396797		0	0.0000	0.0	111,900	0.0	210,000	0.0285	0.0
-	-	1,400	-	0.1872	0.219621	3,000	0.0100	0.0	0.0	55,646	29.1	3,350	0.0100	0.0
1,794	9,694	21,037	-	0.1646	0.180192		0	0.0000	0.0	384,231	306.1	29,600	0.0145	0.0
30,000	15,000	42,720	-	0.1482	0.185005		0	0.0000	0.0	751,762	86.2	280,000	0.0229	0.0
-	-	-	-	0.0333	0.033270		0	0.0000	0.0	0	0.0	130,000	0.0166	0.0
5,000	1,510	4,021	6,600	-0.2584										
-	-	41,993	76,000	-0.1968										
350	-	180,593	36,350	-0.0916										
1,090	3,600	3,850	2,122	-0.2211										
-	23,501	2,820	76,056	-0.2018										
-	107,300	152,740	90,808	-0.1725										
-	-	-	-	0.0000										
-	-	-	-	-0.2100										
-	-	-	-	-0.2100										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	REDSTAREX	15 : NTQ	23 : 35,000-126,499	16	1,060,865	295,575	105,000	0	-	
NSE	NSE	201706	REDSTAREX	15 : NTQ	24 : 126,500 & above	1	1,000,000	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)
-	-	60,000	45,000	-0.2614									
-	-	-	-	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	201706	REGALINS	11 : MKT	21 : 0-6,499	13	6,347	0	6,347	0	6,347	0
NSE	NSE	201706	REGALINS	12 : MLO	21 : 0-6,499	14	10,350	0	10,350	0	10,350	0
NSE	NSE	201706	REGALINS	12 : MLO	22 : 6,500-34,999	1	13,750	0	13,750	0	13,750	0
NSE	NSE	201706	REGALINS	12 : MLO	24 : 126,500 & above	1	1,000,000	0	1,000,000	0	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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	6,347	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,350	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	13,750	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,000,000	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	201706	ROADS	11 : MKT	21 : 0-6,499	2	4,100	4,000	100	0	100	
NSE	NSE	201706	ROADS	12 : MLO	21 : 0-6,499	3	4,149	0	2,049	0	2,049	
NSE	NSE	201706	ROADS	12 : MLO	22 : 6,500-34,999	1	20,000	0	20,000	0	20,000	
NSE	NSE	201706	ROADS	13 : ITQ	21 : 0-6,499	1	1,500	0	0	0	0	-
NSE	NSE	201706	ROADS	14 : ATQ	21 : 0-6,499	1	367	0	0	0	0	-
NSE	NSE	201706	ROADS	14 : ATQ	22 : 6,500-34,999	1	15,000	15,000	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)	
	-	-	-	0.0000	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
	-	-	-	0.3221	0.322108		0	0.0000	0.0	2,049	0.0	0	0.0000	0.0
	-	-	-	0.6600	0.660000		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	201706	ROYALEX	11 : MKT	21 : 0-6,499	3	4,300	0	4,300	0	4,300	4,300
NSE	NSE	201706	ROYALEX	12 : MLO	21 : 0-6,499	4	1,800	0	1,800	0	1,800	1,800
NSE	NSE	201706	ROYALEX	12 : MLO	22 : 6,500-34,999	2	18,797	0	18,797	0	18,797	18,797
NSE	NSE	201706	ROYALEX	12 : MLO	24 : 126,500 & above	1	2,000,000	0	2,000,000	0	2,000,000	2,000,000

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)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	4,300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,800	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	18,797	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,000,000	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	201706	RTBRISCOE	11 : MKT	21 : 0-6,499	5	250	0	250	0	250	250
NSE	NSE	201706	RTBRISCOE	12 : MLO	21 : 0-6,499	11	9,832	0	9,832	0	9,832	9,832

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	250	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,832	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	201706	SCOA	12 : MLO	21 : 0-6,499	5	7,542	0	7,542	0	7,542	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	7,542	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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(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: June 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	201706	SEPLAT	11 : MKT	21 : 0-6,499	39	28,124	0	28,124	0	28,124	
NSE	NSE	201706	SEPLAT	11 : MKT	22 : 6,500-34,999	2	17,944	0	17,944	0	17,944	
NSE	NSE	201706	SEPLAT	12 : MLO	21 : 0-6,499	119	161,239	11,303	144,386	0	139,111	
NSE	NSE	201706	SEPLAT	12 : MLO	22 : 6,500-34,999	46	811,229	94,750	637,757	0	600,984	
NSE	NSE	201706	SEPLAT	12 : MLO	23 : 35,000-126,499	10	739,943	244,050	386,803	0	357,245	
NSE	NSE	201706	SEPLAT	12 : MLO	24 : 126,500 & above	3	3,500,000	14,382	3,485,618	0	3,485,618	
NSE	NSE	201706	SEPLAT	13 : ITQ	21 : 0-6,499	174	247,951	74,194	91,901	0	13,009	
NSE	NSE	201706	SEPLAT	13 : ITQ	22 : 6,500-34,999	79	1,391,938	722,850	442,108	0	95,067	
NSE	NSE	201706	SEPLAT	13 : ITQ	23 : 35,000-126,499	10	551,607	380,547	122,500	0	50,500	
NSE	NSE	201706	SEPLAT	13 : ITQ	24 : 126,500 & above	2	1,800,000	0	1,800,000	0	1,800,000	
NSE	NSE	201706	SEPLAT	14 : ATQ	21 : 0-6,499	69	93,349	20,497	41,594	0	-	
NSE	NSE	201706	SEPLAT	14 : ATQ	22 : 6,500-34,999	39	551,165	235,661	185,014	0	-	
NSE	NSE	201706	SEPLAT	14 : ATQ	23 : 35,000-126,499	5	305,785	122,000	10,000	0	-	
NSE	NSE	201706	SEPLAT	14 : ATQ	24 : 126,500 & above	1	1,000,000	0	1,000,000	0	1,000,000	
NSE	NSE	201706	SEPLAT	15 : NTQ	21 : 0-6,499	26	47,797	20,573	6,330	0	-	
NSE	NSE	201706	SEPLAT	15 : NTQ	22 : 6,500-34,999	15	256,239	167,903	13,700	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	22.8869	20.621187	43	8.0000	0.0	23,467	0.0	4,614	1.7173	0.0
-	-	-	-	5.7847	5.239077	0	0.0000	0.0	17,944	0.0	0	0.0000	0.0
3,601	-	97	1,327	8.5194	10.723857	0	0.0000	0.0	114,102	46.2	30,284	1.1373	3.7
27,359	3,199	2,705	-	8.0059	12.874742	25,000	0.0178	0.0	489,979	20.2	122,778	3.3254	139.9
-	-	28,979	-	6.5368	8.725288	0	0.0000	0.0	255,940	70.1	130,863	3.0461	0.0
-	-	-	-	6.5144	12.805065	0	0.0000	0.0	2,800,000	0.0	685,618	9.9168	0.0
10,767	14,225	17,079	14,720	-4.2197									
107,030	79,147	119,871	26,510	-3.6190									
71,667	-	-	-	-10.0072									
-	-	-	-	-0.6511									
6,570	7,455	15,030	7,555	-10.7882									
59,653	6,815	54,187	41,751	-15.2168									
-	-	10,000	-	-12.0200									
-	-	-	-	-10.0000									
-	2	1,010	-	-14.7751									
-	-	13,700	-	-0.1600									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: June 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	201706	SEPLAT	15 : NTQ	23 : 35,000-126,499	2	100,000	0	3,267	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
	-	-	-	-	-5.0000								

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	201706	SKYEBANK	11 : MKT	21 : 0-6,499	72	165,163	0	165,163	0	165,163	
NSE	NSE	201706	SKYEBANK	11 : MKT	22 : 6,500-34,999	57	955,525	10,000	945,525	0	945,525	
NSE	NSE	201706	SKYEBANK	11 : MKT	23 : 35,000-126,499	35	2,495,226	109,490	2,385,736	0	2,385,736	
NSE	NSE	201706	SKYEBANK	11 : MKT	24 : 126,500 & above	34	25,818,688	9,992,618	15,826,070	0	15,826,070	
NSE	NSE	201706	SKYEBANK	12 : MLO	21 : 0-6,499	222	528,946	2,992	407,847	0	303,106	
NSE	NSE	201706	SKYEBANK	12 : MLO	22 : 6,500-34,999	278	4,954,855	277,834	3,452,602	0	2,770,582	
NSE	NSE	201706	SKYEBANK	12 : MLO	23 : 35,000-126,499	318	24,212,209	1,260,895	17,122,577	0	12,161,917	
NSE	NSE	201706	SKYEBANK	12 : MLO	24 : 126,500 & above	452	361,709,531	26,030,701	225,177,245	0	161,404,255	8,
NSE	NSE	201706	SKYEBANK	13 : ITQ	21 : 0-6,499	5	12,000	500	11,500	0	-	-
NSE	NSE	201706	SKYEBANK	13 : ITQ	22 : 6,500-34,999	17	232,926	17,000	167,626	0	-	-
NSE	NSE	201706	SKYEBANK	13 : ITQ	23 : 35,000-126,499	19	1,453,805	383,059	977,872	0	-	-
NSE	NSE	201706	SKYEBANK	13 : ITQ	24 : 126,500 & above	29	10,599,541	3,977,510	5,025,031	0	624,480	
NSE	NSE	201706	SKYEBANK	14 : ATQ	21 : 0-6,499	31	90,942	33,810	41,132	0	-	-
NSE	NSE	201706	SKYEBANK	14 : ATQ	22 : 6,500-34,999	36	665,440	287,328	195,612	0	-	-
NSE	NSE	201706	SKYEBANK	14 : ATQ	23 : 35,000-126,499	79	6,247,351	2,559,050	2,616,301	0	50,000	
NSE	NSE	201706	SKYEBANK	14 : ATQ	24 : 126,500 & above	137	110,200,623	35,018,164	50,751,452	0	10	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)	
-	-	-	-	0.0097	0.008526		0	0.0000	0.0	165,163	0.0	0	0.0000	0.0
-	-	-	-	0.0088	0.011284		0	0.0000	0.0	895,325	0.0	50,200	0.0090	0.0
-	-	-	-	0.0111	0.012488		0	0.0000	0.0	2,273,736	0.0	112,000	0.0224	0.0
-	-	-	-	0.0234	0.024444		0	0.0000	0.0	12,723,966	0.0	3,102,104	0.0095	0.0
13,057	28,801	42,817	9,566	0.0064	0.007654		0	0.0000	0.0	402,230	414.5	5,617	0.0100	422.0
44,737	80,600	266,635	110,290	0.0058	0.008178		0	0.0000	0.0	3,383,015	499.2	69,587	0.0130	1275.7
536,687	580,967	1,617,226	1,130,930	0.0071	0.009036		0	0.0000	0.0	16,732,717	623.1	389,860	0.0143	493.6
177,886	10,843,628	20,397,530	6,747,525	0.0090	0.010189		0	0.0000	0.0	189,648,871	668.2	35,528,374	0.0093	629.1
-	3,500	8,000	-	-0.0019										
21,575	55,840	82,311	-	-0.0156										
10,572	296,510	553,290	117,500	0.0002										
270,250	965,936	1,847,636	646,284	-0.0087										
5,000	4,300	16,300	9,432	-0.0243										
20,000	25,000	68,000	53,257	-0.0147										
150,000	455,839	971,675	755,703	-0.0153										
212,857	7,835,601	28,893,999	2,447,254	-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 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	201706	SKYEBANK	15 : NTQ	21 : 0-6,499	28	100,520	51,991	8,982	0	-	
NSE	NSE	201706	SKYEBANK	15 : NTQ	22 : 6,500-34,999	37	590,538	164,313	135,500	0	-	
NSE	NSE	201706	SKYEBANK	15 : NTQ	23 : 35,000-126,499	73	5,921,843	2,086,089	926,729	0	-	
NSE	NSE	201706	SKYEBANK	15 : NTQ	24 : 126,500 & above	162	148,541,995	52,766,226	15,761,284	0	-	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)
-	-	-	500	-0.0151									
-	30,000	58,500	7,000	-0.0088									
184,375	50,000	310,470	88,800	-0.0233									
120,000	1,959,191	6,069,592	692,423	-0.0323									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	SOVRENINS	11 : MKT	21 : 0-6,499	5	9,121	0	9,121	0	9,121	9,121
NSE	NSE	201706	SOVRENINS	12 : MLO	21 : 0-6,499	5	7,400	0	7,400	0	7,400	7,400
NSE	NSE	201706	SOVRENINS	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201706	SOVRENINS	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	100,000

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	9,121	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,400	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
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	100,000	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	201706	STACO	11 : MKT	21 : 0-6,499	5	1,302	0	1,302	0	1,302	1,302
NSE	NSE	201706	STACO	12 : MLO	21 : 0-6,499	15	14,830	0	14,830	0	14,830	14,830
NSE	NSE	201706	STACO	12 : MLO	22 : 6,500-34,999	1	13,000	0	13,000	0	13,000	13,000

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	1,302	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	14,830	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	13,000	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	201706	STANBIC	11 : MKT	21 : 0-6,499	47	63,422	2,667	60,755	0	60,755	
NSE	NSE	201706	STANBIC	11 : MKT	22 : 6,500-34,999	22	306,033	0	306,033	0	306,033	
NSE	NSE	201706	STANBIC	11 : MKT	23 : 35,000-126,499	4	241,964	0	241,964	0	241,964	
NSE	NSE	201706	STANBIC	11 : MKT	24 : 126,500 & above	4	960,573	0	960,573	0	960,573	
NSE	NSE	201706	STANBIC	12 : MLO	21 : 0-6,499	178	276,888	1,080	275,753	0	242,937	
NSE	NSE	201706	STANBIC	12 : MLO	22 : 6,500-34,999	115	1,996,850	133,576	1,845,791	0	1,730,205	
NSE	NSE	201706	STANBIC	12 : MLO	23 : 35,000-126,499	101	7,212,270	443,685	6,741,124	0	6,127,378	
NSE	NSE	201706	STANBIC	12 : MLO	24 : 126,500 & above	74	30,904,032	2,395,494	28,051,360	0	26,304,652	
NSE	NSE	201706	STANBIC	13 : ITQ	21 : 0-6,499	112	233,218	84,912	107,250	0	9,534	
NSE	NSE	201706	STANBIC	13 : ITQ	22 : 6,500-34,999	135	2,263,450	1,112,562	658,551	0	15,000	
NSE	NSE	201706	STANBIC	13 : ITQ	23 : 35,000-126,499	181	12,454,370	8,782,716	2,112,728	0	103,521	
NSE	NSE	201706	STANBIC	13 : ITQ	24 : 126,500 & above	55	16,572,506	7,532,549	7,183,317	0	5,302,750	
NSE	NSE	201706	STANBIC	14 : ATQ	21 : 0-6,499	53	98,447	28,096	51,331	0	-	
NSE	NSE	201706	STANBIC	14 : ATQ	22 : 6,500-34,999	41	694,726	334,547	166,396	0	-	
NSE	NSE	201706	STANBIC	14 : ATQ	23 : 35,000-126,499	63	3,915,280	1,889,415	1,006,429	0	107,001	
NSE	NSE	201706	STANBIC	14 : ATQ	24 : 126,500 & above	24	7,718,744	1,076,896	2,042,014	0	988,179	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.9935	0.859924		0	0.0000	0.0	54,590	0.0	6,165	0.0528	0.0
-	-	-	-	0.9952	0.989647		0	0.0000	0.0	258,033	0.0	48,000	0.1685	0.0
-	-	-	-	-0.0255	0.331121		0	0.0000	0.0	48,964	0.0	193,000	0.0325	0.0
-	-	-	-	0.4483	0.903348		0	0.0000	0.0	560,573	0.0	400,000	0.1385	0.0
60	9,775	8,073	6,046	0.6188	0.684559	1,000	0.0100	0.0	262,066	220.9	12,687	0.0527	0.0	
55,192	5,327	40,067	15,000	0.3898	0.526260		0	0.0000	0.0	1,705,571	30.3	140,220	0.0419	87.0
299,479	65,539	230,894	17,834	0.4072	0.576430		0	0.0000	0.0	5,524,570	49.3	1,216,554	0.1769	39.7
596,502	642,502	307,267	437	0.0971	0.569506		0	0.0000	0.0	22,479,509	52.7	5,571,851	0.1682	0.4
5,000	21,092	45,460	14,281	-0.1597										
37,314	111,563	301,651	82,024	-0.1240										
325,920	406,980	930,273	201,784	-0.2381										
630,210	772,234	160	160,046	0.3337										
-	2,481	19,326	25,203	-0.1723										
30,000	73,388	53,008	-	-0.0064										
362,350	184,095	268,950	15,350	-0.0026										
12,782	199,039	266,000	232,641	-0.5389										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	STANBIC	15 : NTQ	21 : 0-6,499	13	30,545	8,667	5,620	0	-	
NSE	NSE	201706	STANBIC	15 : NTQ	22 : 6,500-34,999	21	429,913	209,117	62,859	0	-	
NSE	NSE	201706	STANBIC	15 : NTQ	23 : 35,000-126,499	84	6,297,536	3,477,189	135,113	0	-	
NSE	NSE	201706	STANBIC	15 : NTQ	24 : 126,500 & above	54	13,754,666	4,435,536	1,113,814	0	998,814	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	2,000	2,500	1,120	-0.3783									
-	98	-	-	-0.0485									
-	69,446	50,000	-	-0.1481									
-	-	115,000	-	-0.2590									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	STDINSURE	11 : MKT	21 : 0-6,499	3	2,601	0	2,601	0	2,601	2,601
NSE	NSE	201706	STDINSURE	12 : MLO	21 : 0-6,499	6	2,751	0	2,751	0	2,751	2,751
NSE	NSE	201706	STDINSURE	12 : MLO	22 : 6,500-34,999	2	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	2,601	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,751	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	201706	STERLNBANK	11 : MKT	21 : 0-6,499	58	103,321	0	103,321	0	103,321	
NSE	NSE	201706	STERLNBANK	11 : MKT	22 : 6,500-34,999	37	571,450	20,000	551,450	0	551,450	
NSE	NSE	201706	STERLNBANK	11 : MKT	23 : 35,000-126,499	36	2,435,748	0	2,435,748	0	2,435,748	
NSE	NSE	201706	STERLNBANK	11 : MKT	24 : 126,500 & above	16	4,748,157	1,460,000	3,288,157	0	3,288,157	
NSE	NSE	201706	STERLNBANK	12 : MLO	21 : 0-6,499	143	309,297	5,950	278,997	0	260,259	
NSE	NSE	201706	STERLNBANK	12 : MLO	22 : 6,500-34,999	245	4,000,333	53,792	3,528,046	0	3,104,553	
NSE	NSE	201706	STERLNBANK	12 : MLO	23 : 35,000-126,499	373	29,794,481	671,058	21,289,088	0	17,883,987	
NSE	NSE	201706	STERLNBANK	12 : MLO	24 : 126,500 & above	491	325,526,345	15,950,876	264,278,118	0	197,524,826	6,
NSE	NSE	201706	STERLNBANK	13 : ITQ	21 : 0-6,499	25	81,674	14,905	50,789	0	11,980	
NSE	NSE	201706	STERLNBANK	13 : ITQ	22 : 6,500-34,999	51	824,346	237,982	390,617	0	19,947	
NSE	NSE	201706	STERLNBANK	13 : ITQ	23 : 35,000-126,499	81	6,357,917	2,097,084	3,505,742	0	346,117	
NSE	NSE	201706	STERLNBANK	13 : ITQ	24 : 126,500 & above	85	48,090,359	14,289,085	24,313,668	0	1,300,240	
NSE	NSE	201706	STERLNBANK	14 : ATQ	21 : 0-6,499	386	1,710,325	38,696	1,091,032	0	1,033	
NSE	NSE	201706	STERLNBANK	14 : ATQ	22 : 6,500-34,999	694	7,338,901	847,661	4,409,316	0	40,000	
NSE	NSE	201706	STERLNBANK	14 : ATQ	23 : 35,000-126,499	150	11,688,863	4,205,947	5,928,172	0	146,092	
NSE	NSE	201706	STERLNBANK	14 : ATQ	24 : 126,500 & above	175	80,768,933	17,795,104	46,400,186	0	54,170	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)	
-	-	-	-	0.0255	0.022896		385	0.0100	0.0	102,936	0.0	0	0.0000	0.0
-	-	-	-	0.0201	0.024676		6,953	0.0100	0.0	544,497	0.0	0	0.0000	0.0
-	-	-	-	0.0264	0.023214		0	0.0000	0.0	2,190,748	0.0	245,000	0.0169	0.0
-	-	-	-	0.0352	0.026553		0	0.0000	0.0	2,403,157	0.0	885,000	0.0081	0.0
13,488	-	2,240	10	0.0151	0.014638		0	0.0000	0.0	278,997	56.2	0	0.0000	0.0
80,930	124,614	97,006	81,875	0.0027	0.012800		0	0.0000	0.0	3,494,406	147.9	33,640	0.0401	11.4
356,013	501,640	1,686,946	287,822	0.0103	0.016503		0	0.0000	0.0	20,673,488	282.7	615,600	0.0162	136.2
030,108	15,838,249	19,352,184	11,611,564	0.0107	0.018794		0	0.0000	0.0	239,745,663	512.1	24,532,455	0.0117	4.9
2,550	8,920	21,339	1,000	-0.0085										
106,700	70,576	154,274	19,120	-0.0064										
318,877	1,042,749	1,043,065	264,113	-0.0041										
933,844	2,867,770	3,432,306	2,565,305	0.0002										
-	1,048,774	27,842	-	-0.0195										
759,743	2,865,964	454,286	116,323	-0.0292										
409,790	1,095,985	2,338,387	894,453	-0.0081										
194,444	8,765,942	19,835,893	11,599,110	-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	201706	STERLNBANK	15 : NTQ	21 : 0-6,499	151	639,410	18,988	592,151	0	-	
NSE	NSE	201706	STERLNBANK	15 : NTQ	22 : 6,500-34,999	358	3,880,522	900,096	2,230,274	0	-	
NSE	NSE	201706	STERLNBANK	15 : NTQ	23 : 35,000-126,499	163	13,004,276	6,549,378	3,175,825	0	-	
NSE	NSE	201706	STERLNBANK	15 : NTQ	24 : 126,500 & above	283	123,238,010	51,016,447	23,823,681	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
-	-	260,325	331,826	-0.0296									
-	-	290,510	1,900,614	-0.0257									
-	169,026	1,080,805	545,397	-0.0256									
214,664	1,236,191	7,276,748	3,889,351	-0.0255									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	TANTALIZER	11 : MKT	21 : 0-6,499	7	8,808	0	8,808	0	8,808	8,808
NSE	NSE	201706	TANTALIZER	12 : MLO	21 : 0-6,499	11	7,492	0	7,492	0	7,492	7,492

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	8,808	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,492	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: June 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	201706	THOMASWY	11 : MKT	21 : 0-6,499	7	4,830	0	4,830	0	4,830	
NSE	NSE	201706	THOMASWY	11 : MKT	22 : 6,500-34,999	1	32,000	0	32,000	0	32,000	
NSE	NSE	201706	THOMASWY	11 : MKT	23 : 35,000-126,499	1	60,000	0	60,000	0	60,000	
NSE	NSE	201706	THOMASWY	12 : MLO	21 : 0-6,499	1	100	0	100	0	100	
NSE	NSE	201706	THOMASWY	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	
NSE	NSE	201706	THOMASWY	12 : MLO	24 : 126,500 & above	2	400,000	0	400,000	0	400,000	

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 Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: June 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	0.000000	0	0.0000	0.0	4,830	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	32,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
-	-	-	-	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	400,000	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 Quality Detail: June 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	201706	TIGERBRANDS	11 : MKT	21 : 0-6,499	131	244,661	0	244,661	0	244,661	
NSE	NSE	201706	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	63	1,019,205	0	1,019,205	0	1,019,205	
NSE	NSE	201706	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	29	1,984,042	0	1,984,042	0	1,984,042	
NSE	NSE	201706	TIGERBRANDS	11 : MKT	24 : 126,500 & above	7	2,697,918	864,730	1,833,188	0	1,833,188	
NSE	NSE	201706	TIGERBRANDS	12 : MLO	21 : 0-6,499	439	861,961	19,164	825,467	0	794,619	
NSE	NSE	201706	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	312	5,721,484	113,709	5,377,037	0	4,940,054	
NSE	NSE	201706	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	363	27,113,715	994,775	24,365,859	0	21,548,453	
NSE	NSE	201706	TIGERBRANDS	12 : MLO	24 : 126,500 & above	235	95,555,101	4,795,216	81,705,658	0	69,219,597	3,
NSE	NSE	201706	TIGERBRANDS	13 : ITQ	21 : 0-6,499	141	325,638	55,506	253,442	0	20,630	
NSE	NSE	201706	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	197	3,525,031	1,140,043	1,993,789	0	98,026	
NSE	NSE	201706	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	157	12,089,319	5,528,494	4,976,177	0	391,730	
NSE	NSE	201706	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	82	23,638,333	9,990,809	9,135,772	0	324,425	1,
NSE	NSE	201706	TIGERBRANDS	14 : ATQ	21 : 0-6,499	132	298,388	94,637	183,373	0	-	
NSE	NSE	201706	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	171	2,917,149	1,190,422	1,519,095	0	61,396	
NSE	NSE	201706	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	162	11,869,337	4,098,563	5,467,079	0	117,653	1,
NSE	NSE	201706	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	73	21,228,142	8,086,335	6,723,338	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0972	0.083073	0	0.0000	0.0	223,630	0.0	21,031	0.0424	0.0
-	-	-	-	0.0632	0.068952	37,300	0.0166	0.0	823,905	0.0	158,000	0.0264	0.0
-	-	-	-	0.0962	0.076014	0	0.0000	0.0	1,423,292	0.0	560,750	0.0230	0.0
-	-	-	-	0.0783	0.130164	0	0.0000	0.0	741,724	0.0	1,091,464	0.0320	0.0
5,871	8,831	11,146	5,000	0.0430	0.045075	0	0.0000	0.0	821,727	26.1	3,740	0.0268	0.0
115,949	203,855	67,179	25,000	0.0223	0.042285	0	0.0000	0.0	5,105,287	47.2	271,750	0.0149	8.5
883,891	734,226	837,798	295,451	0.0112	0.048034	100,000	0.0050	0.0	20,736,080	91.2	3,529,779	0.0220	45.0
915,907	4,078,446	3,425,953	646,460	0.0173	0.058622	0	0.0000	0.0	57,777,148	141.5	23,928,510	0.0323	10.3
24,036	59,164	132,226	11,801	-0.0232									
210,840	624,936	736,750	182,130	-0.0563									
659,071	1,557,467	1,352,028	499,091	-0.0247									
685,970	3,049,195	2,099,839	895,810	-0.0073									
11,951	53,355	71,844	29,080	-0.0362									
145,084	473,949	390,727	174,391	-0.0454									
124,748	878,448	1,931,604	690,626	-0.0523									
400,000	929,962	3,673,719	432,975	-0.0039									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	TIGERBRANDS	15 : NTQ	21 : 0-6,499	147	399,825	181,704	100,571	0	-	
NSE	NSE	201706	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	263	4,780,584	2,317,124	1,317,233	0	20,000	
NSE	NSE	201706	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	329	25,482,110	12,607,501	4,574,007	0	50,000	
NSE	NSE	201706	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	182	73,876,145	27,476,465	24,619,301	0	12,067,208	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)
3,750	12,137	48,954	14,200	-0.0435									
63,250	172,892	563,018	193,523	-0.0426									
214,915	714,140	1,677,075	667,373	-0.0586									
398,794	1,268,296	4,007,454	1,590,111	-0.0008									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	TOTAL	11 : MKT	21 : 0-6,499	62	31,746	0	31,746	0	31,746	
NSE	NSE	201706	TOTAL	11 : MKT	22 : 6,500-34,999	5	59,877	0	59,877	0	59,877	
NSE	NSE	201706	TOTAL	11 : MKT	23 : 35,000-126,499	1	48,071	0	48,071	0	48,071	
NSE	NSE	201706	TOTAL	12 : MLO	21 : 0-6,499	207	281,390	9,756	267,523	0	254,010	
NSE	NSE	201706	TOTAL	12 : MLO	22 : 6,500-34,999	34	539,970	84,541	431,701	0	372,740	
NSE	NSE	201706	TOTAL	12 : MLO	23 : 35,000-126,499	6	353,293	153,840	184,534	0	164,399	
NSE	NSE	201706	TOTAL	13 : ITQ	21 : 0-6,499	195	309,895	156,797	72,502	0	850	
NSE	NSE	201706	TOTAL	13 : ITQ	22 : 6,500-34,999	52	733,898	297,457	194,039	0	-	
NSE	NSE	201706	TOTAL	13 : ITQ	23 : 35,000-126,499	3	170,838	51,663	56,700	0	-	
NSE	NSE	201706	TOTAL	14 : ATQ	21 : 0-6,499	84	148,661	58,223	50,283	0	1,318	
NSE	NSE	201706	TOTAL	14 : ATQ	22 : 6,500-34,999	20	251,816	77,732	44,269	0	905	
NSE	NSE	201706	TOTAL	14 : ATQ	23 : 35,000-126,499	1	50,000	0	50,000	0	-	
NSE	NSE	201706	TOTAL	14 : ATQ	24 : 126,500 & above	1	172,270	0	0	0	-	
NSE	NSE	201706	TOTAL	15 : NTQ	21 : 0-6,499	54	104,693	35,150	23,976	0	-	
NSE	NSE	201706	TOTAL	15 : NTQ	22 : 6,500-34,999	14	210,341	91,687	59,654	0	-	
NSE	NSE	201706	TOTAL	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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Market Execution Quality Detail: June 2017

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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)	
-	-	-	-	4.7156	5.079107		0	0.0000	0.0	22,802	0.0	8,944	1.7579	0.0
-	-	-	-	5.7816	7.137695		0	0.0000	0.0	25,000	0.0	34,877	0.4254	0.0
-	-	-	-	8.8452	10.855248		0	0.0000	0.0	0	0.0	48,071	2.9276	0.0
4,131	1,611	5,008	1,909	2.1722	3.138222		0	0.0000	0.0	201,820	58.6	65,703	0.4124	1.3
17,577	6,000	26,884	8,500	0.7685	2.686756		0	0.0000	0.0	367,084	62.1	64,617	0.5189	420.9
-	20,135	-	-	4.8834	4.021284		0	0.0000	0.0	91,744	17.6	92,790	1.2301	0.0
10,502	6,925	26,416	10,375	-2.3046										
772	49,470	51,650	46,307	-2.8431										
-	28,240	21,760	50	4.6548										
-	6,995	20,313	4,053	-1.7057										
-	10,010	80	1,470	-0.5150										
-	48,750	1,250	-	0.9975										
-	-	-	-	0.0000										
1,077	4,220	3,230	-	-5.9263										
-	-	4,415	25,239	-3.6908										
-	-	-	-	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	201706	TOTAL	15 : NTQ	24 : 126,500 & above	1	172,270	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								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	TOURIST	11 : MKT	21 : 0-6,499	5	3,705	0	3,705	0	3,705	3,705
NSE	NSE	201706	TOURIST	12 : MLO	21 : 0-6,499	15	10,220	55	4,315	0	4,315	4,315
NSE	NSE	201706	TOURIST	12 : MLO	23 : 35,000-126,499	1	100,000	0	1,100	0	1,000	1,000
NSE	NSE	201706	TOURIST	13 : ITQ	21 : 0-6,499	2	1,250	250	0	0	0	-
NSE	NSE	201706	TOURIST	14 : ATQ	21 : 0-6,499	10	24,380	0	745	0	745	-

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
	-	-	-	-	0.0089	0.008906	0	0.0000	0.0	3,705	0.0	0	0.0000	0.0
	-	-	-	-	-0.1398	0.047937	0	0.0000	0.0	4,065	0.0	250	0.0060	0.0
	-	-	100	-	0.3100	0.310000	0	0.0000	0.0	1,100	83.5	0	0.0000	0.0
	-	-	-	-	0.0000									
	-	-	350	195	-0.3298									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	TRANSCORP	11 : MKT	21 : 0-6,499	125	285,742	0	285,742	0	285,742	
NSE	NSE	201706	TRANSCORP	11 : MKT	22 : 6,500-34,999	116	1,989,296	0	1,989,296	0	1,989,296	
NSE	NSE	201706	TRANSCORP	11 : MKT	23 : 35,000-126,499	87	6,091,354	290,000	5,801,354	0	5,801,354	
NSE	NSE	201706	TRANSCORP	11 : MKT	24 : 126,500 & above	72	35,168,877	2,255,600	32,913,277	0	32,913,277	
NSE	NSE	201706	TRANSCORP	12 : MLO	21 : 0-6,499	364	943,316	10,900	848,049	0	763,145	
NSE	NSE	201706	TRANSCORP	12 : MLO	22 : 6,500-34,999	543	9,591,179	174,788	8,170,084	0	6,984,213	
NSE	NSE	201706	TRANSCORP	12 : MLO	23 : 35,000-126,499	730	54,220,076	1,762,847	44,726,678	0	34,982,064	1,
NSE	NSE	201706	TRANSCORP	12 : MLO	24 : 126,500 & above	1,264	1,058,027,863	93,438,819	782,570,261	0	569,473,612	36,
NSE	NSE	201706	TRANSCORP	13 : ITQ	21 : 0-6,499	48	126,130	19,383	98,847	0	4,240	
NSE	NSE	201706	TRANSCORP	13 : ITQ	22 : 6,500-34,999	101	1,812,281	468,990	1,263,291	0	210,200	
NSE	NSE	201706	TRANSCORP	13 : ITQ	23 : 35,000-126,499	148	11,342,612	2,781,299	7,742,818	0	1,004,574	1,
NSE	NSE	201706	TRANSCORP	13 : ITQ	24 : 126,500 & above	213	120,407,764	49,264,695	61,683,396	0	10,894,593	12,
NSE	NSE	201706	TRANSCORP	14 : ATQ	21 : 0-6,499	86	210,327	52,215	148,331	0	-	
NSE	NSE	201706	TRANSCORP	14 : ATQ	22 : 6,500-34,999	169	3,048,612	1,175,428	1,521,709	0	60,250	
NSE	NSE	201706	TRANSCORP	14 : ATQ	23 : 35,000-126,499	303	22,075,477	6,519,627	12,865,727	0	619,816	2,
NSE	NSE	201706	TRANSCORP	14 : ATQ	24 : 126,500 & above	483	258,578,514	107,894,972	112,610,063	0	1,177,787	18,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
-	-	-	-	0.0191	0.016803	4,500	0.0167	0.0	281,242	0.0	0	0.0000	0.0
-	-	-	-	0.0268	0.021552	81,700	0.0282	0.0	1,846,596	0.0	61,000	0.0181	0.0
-	-	-	-	0.0173	0.022659	0	0.0000	0.0	5,048,801	0.0	752,553	0.0120	0.0
-	-	-	-	0.0272	0.032868	200,000	0.0100	0.0	19,582,907	0.0	13,130,370	0.0141	0.0
5,550	30,822	18,961	14,850	0.0114	0.013915	3,900	0.0100	0.0	839,319	168.1	4,830	0.0700	431.1
140,179	216,747	307,306	189,161	0.0155	0.015705	7,933	0.0100	0.0	8,102,101	330.8	60,050	0.0595	901.4
417,619	2,188,379	2,239,246	2,153,753	0.0156	0.018719	52,500	0.0100	0.0	42,493,951	399.8	2,180,227	0.0473	704.5
735,924	32,601,741	53,572,322	36,431,253	0.0107	0.024849	0	0.0000	0.0	621,960,018	771.1	160,610,243	0.0246	134.6
18,219	58,280	7,308	5,800	0.0004									
304,485	372,376	341,455	30,000	-0.0056									
490,738	2,425,450	2,397,314	263,672	-0.0087									
275,869	15,218,185	16,993,408	4,626,456	-0.0080									
14,636	37,595	75,309	13,991	-0.0179									
137,207	612,024	507,659	138,069	-0.0125									
317,445	2,898,234	4,691,984	960,015	-0.0205									
068,360	27,903,557	50,009,310	7,536,795	-0.0296									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	TRANSCORP	15 : NTQ	21 : 0-6,499	111	320,445	101,271	88,428	0	-	
NSE	NSE	201706	TRANSCORP	15 : NTQ	22 : 6,500-34,999	295	5,719,355	2,762,606	1,593,225	0	-	
NSE	NSE	201706	TRANSCORP	15 : NTQ	23 : 35,000-126,499	626	49,069,177	24,216,402	10,512,456	0	321,897	
NSE	NSE	201706	TRANSCORP	15 : NTQ	24 : 126,500 & above	1,105	698,367,928	352,021,547	136,463,142	0	1,835,500	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)
700	8,020	38,061	6,957	-0.0063									
54,000	221,850	509,889	344,775	-0.0237									
831,000	2,149,591	3,922,942	1,033,076	-0.0337									
705,708	16,818,055	41,646,630	20,578,491	-0.0410									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	TRANSEXPR	11 : MKT	21 : 0-6,499	23	31,192	2,000	29,192	0	29,192	
NSE	NSE	201706	TRANSEXPR	11 : MKT	22 : 6,500-34,999	2	20,000	0	20,000	0	20,000	
NSE	NSE	201706	TRANSEXPR	11 : MKT	23 : 35,000-126,499	1	62,000	0	62,000	0	62,000	
NSE	NSE	201706	TRANSEXPR	12 : MLO	21 : 0-6,499	28	48,680	0	45,680	0	44,680	
NSE	NSE	201706	TRANSEXPR	12 : MLO	22 : 6,500-34,999	32	578,369	23,190	543,278	0	520,778	
NSE	NSE	201706	TRANSEXPR	12 : MLO	23 : 35,000-126,499	19	1,036,932	44,000	979,747	0	911,698	
NSE	NSE	201706	TRANSEXPR	12 : MLO	24 : 126,500 & above	7	2,113,191	152,394	520,932	0	241,000	
NSE	NSE	201706	TRANSEXPR	13 : ITQ	21 : 0-6,499	10	31,800	6,550	8,900	0	-	
NSE	NSE	201706	TRANSEXPR	13 : ITQ	22 : 6,500-34,999	8	106,690	59,676	15,514	0	-	
NSE	NSE	201706	TRANSEXPR	13 : ITQ	23 : 35,000-126,499	12	822,701	155,000	194,861	0	-	
NSE	NSE	201706	TRANSEXPR	13 : ITQ	24 : 126,500 & above	3	1,200,000	0	119,288	0	35,000	
NSE	NSE	201706	TRANSEXPR	14 : ATQ	21 : 0-6,499	11	20,180	3,600	2,081	0	-	
NSE	NSE	201706	TRANSEXPR	14 : ATQ	22 : 6,500-34,999	9	135,790	28,260	28,130	0	-	
NSE	NSE	201706	TRANSEXPR	14 : ATQ	23 : 35,000-126,499	17	1,002,757	152,500	167,642	0	-	
NSE	NSE	201706	TRANSEXPR	14 : ATQ	24 : 126,500 & above	5	7,089,228	85,000	79,483	0	-	
NSE	NSE	201706	TRANSEXPR	15 : NTQ	21 : 0-6,499	4	11,900	3,000	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)	
-	-	-	-	0.0379	0.034898		0	0.0000	0.0	22,792	0.0	6,400	0.0092	0.0
-	-	-	-	-0.0050	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
-	-	-	-	0.0823	0.082258		0	0.0000	0.0	0	0.0	62,000	0.0161	0.0
-	-	-	-	0.0125	0.017573		0	0.0000	0.0	45,680	118.9	0	0.0000	0.0
-	-	-	22,500	0.0213	0.024872		0	0.0000	0.0	531,278	108.3	12,000	0.0296	0.0
-	7,949	-	-	0.0372	0.043230		0	0.0000	0.0	879,747	297.7	100,000	0.0065	0.0
-	-	200,200	832	0.0060	0.006364		0	0.0000	0.0	520,932	1560.1	0	0.0000	0.0
-	600	8,300	-	-0.0122										
-	-	15,514	-	-0.0277										
-	3,000	185,861	6,000	-0.0268										
-	-	1,184	-	-0.0215										
-	1,000	-	1,081	-0.0392										
-	-	1,415	15,000	-0.0253										
500	50,000	117,142	-	-0.0620										
-	-	29,950	36,000	-0.0483										
-	-	-	-	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	201706	TRANSEXP	15 : NTQ	22 : 6,500-34,999	3	33,000	16,000	0	0	0	-
NSE	NSE	201706	TRANSEXP	15 : NTQ	23 : 35,000-126,499	7	362,000	67,000	38,000	0	0	-
NSE	NSE	201706	TRANSEXP	15 : NTQ	24 : 126,500 & above	7	8,057,191	152,394	11,820	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								
-	-	-	-	-	-0.0500								
-	-	-	11,820	-	-0.0800								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	TRIPPLEG	11 : MKT	21 : 0-6,499	5	1,320	0	1,320	0	1,320	
NSE	NSE	201706	TRIPPLEG	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	
NSE	NSE	201706	TRIPPLEG	12 : MLO	21 : 0-6,499	1	1,000	0	1,000	0	1,000	
NSE	NSE	201706	TRIPPLEG	12 : MLO	22 : 6,500-34,999	3	57,500	0	57,500	0	57,500	
NSE	NSE	201706	TRIPPLEG	12 : MLO	23 : 35,000-126,499	2	140,646	0	140,646	0	140,646	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	1,320	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	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0157	0.015711	0	0.0000	0.0	32,500	0.0	25,000	0.0181	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	140,646	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	201706	UACN	11 : MKT	21 : 0-6,499	104	114,171	1,050	113,121	0	113,121	
NSE	NSE	201706	UACN	11 : MKT	22 : 6,500-34,999	16	201,073	0	201,073	0	201,073	
NSE	NSE	201706	UACN	11 : MKT	23 : 35,000-126,499	5	452,700	0	452,700	0	452,700	
NSE	NSE	201706	UACN	12 : MLO	21 : 0-6,499	360	699,780	8,248	673,155	0	627,007	
NSE	NSE	201706	UACN	12 : MLO	22 : 6,500-34,999	262	4,685,416	383,779	4,211,208	0	3,572,163	
NSE	NSE	201706	UACN	12 : MLO	23 : 35,000-126,499	194	13,490,742	1,452,361	11,690,800	0	9,820,800	
NSE	NSE	201706	UACN	12 : MLO	24 : 126,500 & above	83	64,366,679	5,464,669	58,277,010	0	52,719,955	1,
NSE	NSE	201706	UACN	13 : ITQ	21 : 0-6,499	179	401,559	145,554	206,418	0	14,131	
NSE	NSE	201706	UACN	13 : ITQ	22 : 6,500-34,999	190	3,292,114	1,412,547	1,336,625	0	43,100	
NSE	NSE	201706	UACN	13 : ITQ	23 : 35,000-126,499	100	6,843,681	2,997,575	2,371,920	0	183,000	
NSE	NSE	201706	UACN	13 : ITQ	24 : 126,500 & above	22	5,963,693	2,023,375	2,553,422	0	50,000	2,
NSE	NSE	201706	UACN	14 : ATQ	21 : 0-6,499	104	252,011	121,986	87,833	0	500	
NSE	NSE	201706	UACN	14 : ATQ	22 : 6,500-34,999	76	1,338,224	571,284	515,842	0	14,028	
NSE	NSE	201706	UACN	14 : ATQ	23 : 35,000-126,499	75	5,093,161	1,952,021	1,866,670	0	95,570	
NSE	NSE	201706	UACN	14 : ATQ	24 : 126,500 & above	41	29,168,134	1,590,000	24,310,707	0	14,320,877	5,
NSE	NSE	201706	UACN	15 : NTQ	21 : 0-6,499	64	164,593	73,947	32,546	0	1,681	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.2010	0.209649		0	0.0000	0.0	97,665	0.0	15,456	0.0415	0.0
-	-	-	-	0.2209	0.245299		0	0.0000	0.0	111,850	0.0	89,223	0.0900	0.0
-	-	-	-	0.2767	0.428097		0	0.0000	0.0	80,936	0.0	371,764	0.0775	0.0
-	9,021	27,896	7,496	0.1392	0.182592		800	0.0100	0.0	642,577	71.7	29,778	0.0257	0.0
68,182	155,764	265,646	103,124	0.1215	0.189451		0	0.0000	0.0	3,763,450	196.4	447,758	0.0531	0.0
240,567	350,642	1,039,755	211,211	0.1552	0.191285		0	0.0000	0.0	9,744,652	156.0	1,946,148	0.0419	34.5
629,970	1,198,065	2,377,174	351,846	0.3282	0.341217		0	0.0000	0.0	43,386,597	57.8	14,890,413	0.2537	20.9
16,701	54,590	77,488	22,265	-0.1549										
168,258	301,918	504,568	153,881	-0.0981										
327,130	293,131	851,507	373,901	-0.1721										
020,000	245,628	125,744	10,000	0.0951										
17,307	36,588	26,047	4,991	-0.0611										
78,680	90,965	201,023	87,972	-0.1891										
202,500	327,029	751,631	377,659	-0.1943										
069,350	156,033	2,653,211	629,592	-0.3080										
-	3,530	12,181	9,554	-0.0654										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UACN	15 : NTQ	22 : 6,500-34,999	114	2,145,539	828,543	543,807	0		-
NSE	NSE	201706	UACN	15 : NTQ	23 : 35,000-126,499	94	6,625,649	2,511,116	1,315,024	0		-
NSE	NSE	201706	UACN	15 : NTQ	24 : 126,500 & above	49	29,528,663	13,847,043	4,742,536	0	3,660,680	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
50,000	99,591	220,105	119,038	-0.1657									
10,100	204,976	346,855	-	-0.1187									
-	333,813	197,775	365,268	-0.4764									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UAC-PROP	11 : MKT	21 : 0-6,499	59	138,565	0	138,565	0	138,565	
NSE	NSE	201706	UAC-PROP	11 : MKT	22 : 6,500-34,999	24	458,305	0	458,305	0	458,305	
NSE	NSE	201706	UAC-PROP	11 : MKT	23 : 35,000-126,499	18	1,214,919	115,000	1,099,919	0	1,099,919	
NSE	NSE	201706	UAC-PROP	11 : MKT	24 : 126,500 & above	6	1,757,897	200,000	1,557,897	0	1,557,897	
NSE	NSE	201706	UAC-PROP	12 : MLO	21 : 0-6,499	152	327,225	5,000	322,225	0	309,994	
NSE	NSE	201706	UAC-PROP	12 : MLO	22 : 6,500-34,999	107	1,864,019	85,425	1,778,594	0	1,668,740	
NSE	NSE	201706	UAC-PROP	12 : MLO	23 : 35,000-126,499	112	7,586,008	495,697	6,917,710	0	6,111,983	
NSE	NSE	201706	UAC-PROP	12 : MLO	24 : 126,500 & above	99	47,168,121	2,940,561	42,212,876	0	33,565,991	1,
NSE	NSE	201706	UAC-PROP	13 : ITQ	21 : 0-6,499	55	166,040	47,012	99,673	0	2,500	
NSE	NSE	201706	UAC-PROP	13 : ITQ	22 : 6,500-34,999	76	1,448,590	488,500	732,829	0	-	
NSE	NSE	201706	UAC-PROP	13 : ITQ	23 : 35,000-126,499	70	5,167,647	1,643,741	2,520,321	0	3,900	
NSE	NSE	201706	UAC-PROP	13 : ITQ	24 : 126,500 & above	62	21,680,712	6,994,893	8,764,354	0	1,157,090	
NSE	NSE	201706	UAC-PROP	14 : ATQ	21 : 0-6,499	41	114,525	37,407	56,548	0	6,300	
NSE	NSE	201706	UAC-PROP	14 : ATQ	22 : 6,500-34,999	49	970,038	451,922	332,460	0	-	
NSE	NSE	201706	UAC-PROP	14 : ATQ	23 : 35,000-126,499	63	4,466,497	1,676,677	1,791,794	0	100,000	
NSE	NSE	201706	UAC-PROP	14 : ATQ	24 : 126,500 & above	31	14,279,971	3,952,232	7,338,070	0	140	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0662	0.080731	0	0.0000	0.0	124,215	0.0	14,350	0.0569	0.0
-	-	-	-	0.0521	0.070396	0	0.0000	0.0	360,305	0.0	98,000	0.0346	0.0
-	-	-	-	0.1019	0.103779	0	0.0000	0.0	608,270	0.0	491,649	0.0366	0.0
-	-	-	-	0.0424	0.125026	0	0.0000	0.0	549,990	0.0	1,007,907	0.0632	0.0
56	1,947	6,428	3,800	0.0396	0.045984	0	0.0000	0.0	309,425	15.1	12,800	0.0123	668.0
20,225	21,406	64,092	4,131	0.0346	0.041759	0	0.0000	0.0	1,712,150	32.2	66,444	0.0148	36.7
51,170	126,748	540,356	80,749	0.0483	0.055677	0	0.0000	0.0	6,093,883	47.6	823,827	0.0147	462.4
717,489	431,500	3,063,487	1,565,248	0.0035	0.065532	0	0.0000	0.0	28,693,510	677.7	13,519,366	0.0368	0.2
4,280	15,818	44,404	24,671	-0.0012									
47,830	106,568	415,672	122,363	-0.0139									
182,865	465,000	807,881	413,362	-0.0401									
633,135	1,598,800	1,022,554	3,018,766	-0.0012									
5,000	12,746	26,202	3,000	0.0086									
38,722	69,588	164,210	59,840	-0.0085									
73,270	412,710	614,855	401,959	-0.0512									
230,000	-	3,389,630	650,064	-0.0144									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UAC-PROP	15 : NTQ	21 : 0-6,499	46	127,204	29,166	32,150	0	-	
NSE	NSE	201706	UAC-PROP	15 : NTQ	22 : 6,500-34,999	68	1,114,925	501,940	127,826	0	-	
NSE	NSE	201706	UAC-PROP	15 : NTQ	23 : 35,000-126,499	105	7,238,182	3,179,656	858,777	0	-	
NSE	NSE	201706	UAC-PROP	15 : NTQ	24 : 126,500 & above	78	52,853,567	23,326,338	10,415,440	0	4,334,626	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	700	-	21,950	4,500	-0.0367								
Limit	-	35,000	54,710	27,216	-0.0354								
Market and Limit	3,632	293,133	199,000	166,644	-0.0228								
Total	-	-	2,922,863	926,812	-0.0626								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UBA	11 : MKT	21 : 0-6,499	252	544,651	0	544,651	0	544,651	
NSE	NSE	201706	UBA	11 : MKT	22 : 6,500-34,999	157	2,577,337	7,000	2,570,337	0	2,570,337	
NSE	NSE	201706	UBA	11 : MKT	23 : 35,000-126,499	68	4,821,477	80,000	4,741,477	0	4,741,477	
NSE	NSE	201706	UBA	11 : MKT	24 : 126,500 & above	36	13,731,689	2,000,000	11,731,689	0	11,731,689	
NSE	NSE	201706	UBA	12 : MLO	21 : 0-6,499	761	1,654,399	13,216	1,634,264	0	1,455,103	
NSE	NSE	201706	UBA	12 : MLO	22 : 6,500-34,999	704	12,627,037	186,610	12,257,012	0	10,997,012	
NSE	NSE	201706	UBA	12 : MLO	23 : 35,000-126,499	710	52,859,889	1,442,664	51,308,575	0	45,100,026	1,
NSE	NSE	201706	UBA	12 : MLO	24 : 126,500 & above	965	1,060,621,102	67,437,168	927,378,027	0	797,405,827	44,
NSE	NSE	201706	UBA	13 : ITQ	21 : 0-6,499	199	485,162	86,771	384,043	0	53,023	
NSE	NSE	201706	UBA	13 : ITQ	22 : 6,500-34,999	269	4,868,494	1,581,785	2,936,563	0	238,789	
NSE	NSE	201706	UBA	13 : ITQ	23 : 35,000-126,499	343	26,651,997	6,959,230	18,144,356	0	2,469,739	4,
NSE	NSE	201706	UBA	13 : ITQ	24 : 126,500 & above	338	144,993,087	44,920,791	85,936,186	0	36,681,365	16,
NSE	NSE	201706	UBA	14 : ATQ	21 : 0-6,499	201	534,265	151,667	350,874	0	16,480	
NSE	NSE	201706	UBA	14 : ATQ	22 : 6,500-34,999	296	5,308,820	1,957,885	3,036,391	0	70,171	
NSE	NSE	201706	UBA	14 : ATQ	23 : 35,000-126,499	340	25,881,667	9,193,054	15,056,013	0	1,312,480	2,
NSE	NSE	201706	UBA	14 : ATQ	24 : 126,500 & above	315	144,898,850	45,944,426	86,465,364	0	18,506,909	12,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0620	0.066329	5,435	0.0231	0.0	516,416	0.0	22,800	0.0340	0.0
-	-	-	-	0.0557	0.074626	85,125	0.0126	0.0	2,216,431	0.0	268,781	0.0333	0.0
-	-	-	-	0.0754	0.071115	38,816	0.0300	0.0	3,438,674	0.0	1,263,987	0.0224	0.0
-	-	-	-	0.0622	0.098366	525,000	0.0095	0.0	5,493,380	0.0	5,713,309	0.0372	0.0
16,259	24,054	34,568	6,918	0.0778	0.040821	9,000	0.0161	0.0	1,614,221	507.1	11,043	0.0092	0.0
300,656	355,961	202,611	59,242	0.0414	0.044856	34,062	0.0100	0.0	11,717,258	331.7	505,692	0.0224	8.2
650,462	1,610,663	1,547,115	356,273	0.0446	0.042647	0	0.0000	0.0	48,540,679	285.0	2,767,896	0.0171	11.4
664,166	18,516,884	18,240,051	9,784,807	0.0732	0.180842	150,000	0.0100	0.0	536,181,401	677.9	391,046,626	0.1263	2.8
89,166	126,732	84,282	16,106	-0.0239									
678,969	1,075,182	736,135	136,131	-0.0181									
045,543	6,735,395	4,219,908	526,373	-0.0286									
298,838	13,019,418	16,744,634	1,713,726	0.0083									
76,239	102,559	120,618	19,978	0.0094									
550,965	890,341	1,115,060	161,578	-0.0052									
729,565	4,719,114	4,460,197	928,916	-0.0098									
487,403	18,637,383	25,404,054	5,086,703	-0.0153									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UBA	15 : NTQ	21 : 0-6,499	170	478,225	217,658	151,056	0	-	
NSE	NSE	201706	UBA	15 : NTQ	22 : 6,500-34,999	355	6,489,174	3,265,497	2,108,009	0	354	
NSE	NSE	201706	UBA	15 : NTQ	23 : 35,000-126,499	572	43,551,540	23,082,219	14,064,070	0	190,000	1,
NSE	NSE	201706	UBA	15 : NTQ	24 : 126,500 & above	616	312,025,556	139,168,503	104,827,137	0	14,071,048	28,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
2,500	14,502	65,206	30,348	0.0229									
145,976	359,602	844,158	360,585	0.0329									
419,002	1,858,866	4,459,078	2,024,187	0.0072									
574,518	10,553,394	20,019,590	6,907,491	-0.0714									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	UBN	11 : MKT	21 : 0-6,499	79	112,805	8,138	104,667	0	104,667	
NSE	NSE	201706	UBN	11 : MKT	22 : 6,500-34,999	29	513,286	51,687	461,599	0	461,599	
NSE	NSE	201706	UBN	11 : MKT	23 : 35,000-126,499	6	437,591	100,000	337,591	0	337,591	
NSE	NSE	201706	UBN	11 : MKT	24 : 126,500 & above	1	190,000	0	190,000	0	190,000	
NSE	NSE	201706	UBN	12 : MLO	21 : 0-6,499	307	526,839	5,149	504,021	0	443,866	
NSE	NSE	201706	UBN	12 : MLO	22 : 6,500-34,999	122	1,907,162	105,708	1,749,011	0	1,468,881	
NSE	NSE	201706	UBN	12 : MLO	23 : 35,000-126,499	55	3,688,317	263,595	3,166,510	0	2,330,232	
NSE	NSE	201706	UBN	12 : MLO	24 : 126,500 & above	21	6,540,908	774,807	3,220,122	0	2,077,658	
NSE	NSE	201706	UBN	13 : ITQ	21 : 0-6,499	125	242,927	87,112	125,747	0	7,144	
NSE	NSE	201706	UBN	13 : ITQ	22 : 6,500-34,999	97	1,622,957	539,056	651,145	0	22,021	
NSE	NSE	201706	UBN	13 : ITQ	23 : 35,000-126,499	42	2,494,301	691,540	619,940	0	-	
NSE	NSE	201706	UBN	13 : ITQ	24 : 126,500 & above	14	3,558,235	2,387,630	280,032	0	-	
NSE	NSE	201706	UBN	14 : ATQ	21 : 0-6,499	96	165,212	69,032	76,042	0	1,123	
NSE	NSE	201706	UBN	14 : ATQ	22 : 6,500-34,999	80	1,221,544	446,080	615,030	0	387	
NSE	NSE	201706	UBN	14 : ATQ	23 : 35,000-126,499	26	1,613,917	615,375	358,010	0	-	
NSE	NSE	201706	UBN	14 : ATQ	24 : 126,500 & above	3	586,366	232,324	354,042	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
-	-	-	-	0.1065	0.158872	1,531	0.1000	0.0	82,132	0.0	21,004	0.0840	0.0
-	-	-	-	0.1930	0.234624	0	0.0000	0.0	282,339	0.0	179,260	0.0475	0.0
-	-	-	-	0.1086	0.233538	0	0.0000	0.0	203,163	0.0	134,428	0.1341	0.0
-	-	-	-	-0.1597	0.010316	0	0.0000	0.0	190,000	0.0	0	0.0000	0.0
4,511	10,859	32,114	12,671	0.1421	0.145550	0	0.0000	0.0	486,949	102.4	17,072	0.0190	936.7
23,600	60,037	146,730	12,381	0.0509	0.115244	0	0.0000	0.0	1,532,763	124.0	216,248	0.0457	648.9
101,661	388,181	315,946	30,490	0.1354	0.183985	0	0.0000	0.0	2,330,693	119.0	835,817	0.0487	208.8
12,000	882,845	158,935	71,470	0.0659	0.150640	0	0.0000	0.0	1,503,017	146.1	1,717,105	0.0332	210.5
2,472	9,824	67,099	26,551	-0.1254									
57,312	89,792	237,844	97,904	-0.1091									
-	113,444	169,892	84,247	-0.1729									
2,506	52	56,657	21,993	0.0120									
1,547	12,040	43,804	7,680	-0.1357									
25,138	107,792	292,557	97,384	-0.0548									
-	50,307	163,413	78,938	-0.2699									
-	64,861	86,379	-	-0.2469									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	UBN	15 : NTQ	21 : 0-6,499	43	89,252	57,915	14,640	0	-	
NSE	NSE	201706	UBN	15 : NTQ	22 : 6,500-34,999	41	616,421	243,953	121,227	0	-	
NSE	NSE	201706	UBN	15 : NTQ	23 : 35,000-126,499	27	1,719,524	359,000	224,752	0	70,000	
NSE	NSE	201706	UBN	15 : NTQ	24 : 126,500 & above	8	1,650,000	400,000	183,291	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
-	-	2,640	6,000	-0.0319									
-	17,057	48,470	55,700	-0.1235									
39,938	-	99,752	-	-0.1886									
-	-	-	-	-0.1900									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UCAP	11 : MKT	21 : 0-6,499	156	291,147	0	291,147	0	291,147	
NSE	NSE	201706	UCAP	11 : MKT	22 : 6,500-34,999	67	1,157,013	0	1,157,013	0	1,157,013	
NSE	NSE	201706	UCAP	11 : MKT	23 : 35,000-126,499	44	3,267,959	0	3,267,959	0	3,267,959	
NSE	NSE	201706	UCAP	11 : MKT	24 : 126,500 & above	13	3,914,061	356,000	3,558,061	0	3,558,061	
NSE	NSE	201706	UCAP	12 : MLO	21 : 0-6,499	426	836,386	4,935	827,271	0	792,248	
NSE	NSE	201706	UCAP	12 : MLO	22 : 6,500-34,999	313	5,516,261	90,008	5,363,499	0	4,890,308	
NSE	NSE	201706	UCAP	12 : MLO	23 : 35,000-126,499	293	21,340,552	994,226	19,870,918	0	17,037,210	
NSE	NSE	201706	UCAP	12 : MLO	24 : 126,500 & above	241	108,855,619	6,641,053	100,013,216	0	87,458,839	3,
NSE	NSE	201706	UCAP	13 : ITQ	21 : 0-6,499	92	215,457	55,055	146,826	0	11,317	
NSE	NSE	201706	UCAP	13 : ITQ	22 : 6,500-34,999	103	1,687,098	483,191	1,118,392	0	53,432	
NSE	NSE	201706	UCAP	13 : ITQ	23 : 35,000-126,499	137	10,645,604	3,283,737	5,839,533	0	213,230	
NSE	NSE	201706	UCAP	13 : ITQ	24 : 126,500 & above	96	31,450,848	12,826,731	15,135,484	0	210,999	1,
NSE	NSE	201706	UCAP	14 : ATQ	21 : 0-6,499	87	240,113	67,650	157,517	0	7,687	
NSE	NSE	201706	UCAP	14 : ATQ	22 : 6,500-34,999	111	2,001,265	537,749	1,288,515	0	35,300	
NSE	NSE	201706	UCAP	14 : ATQ	23 : 35,000-126,499	152	10,468,173	3,514,868	5,400,436	0	203,523	
NSE	NSE	201706	UCAP	14 : ATQ	24 : 126,500 & above	128	39,907,814	11,232,085	19,542,670	0	556,819	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)
-	-	-	-	0.0305	0.035969	5,237	0.0214	0.0	263,937	0.0	21,973	0.0430	0.0
-	-	-	-	0.0187	0.039618	0	0.0000	0.0	1,010,815	0.0	146,198	0.0184	0.0
-	-	-	-	0.0485	0.054272	0	0.0000	0.0	2,322,872	0.0	945,087	0.0278	0.0
-	-	-	-	0.0431	0.055084	0	0.0000	0.0	1,343,561	0.0	2,214,500	0.0148	0.0
-	15,710	14,068	2,154	0.0225	0.030293	0	0.0000	0.0	815,520	45.1	11,751	0.0243	0.0
123,265	120,037	109,250	108,121	0.0215	0.026834	0	0.0000	0.0	5,220,590	79.0	142,909	0.0207	6.2
525,930	643,379	1,152,566	236,613	0.0177	0.030813	0	0.0000	0.0	18,569,074	177.8	1,301,844	0.0126	35.9
031,973	2,460,227	2,123,344	2,878,814	0.0234	0.047451	0	0.0000	0.0	63,154,246	304.8	36,858,970	0.0234	66.7
30,663	45,924	48,539	9,172	-0.0052									
68,539	330,849	553,285	42,735	-0.0180									
577,439	1,295,248	2,348,685	706,575	-0.0197									
728,204	4,679,223	4,108,818	1,392,234	-0.0017									
15,369	47,300	52,250	8,418	-0.0141									
143,402	221,564	637,370	100,529	-0.0221									
352,094	717,950	2,499,456	665,348	-0.0233									
159,475	2,661,505	6,779,586	3,482,934	-0.0206									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UCAP	15 : NTQ	21 : 0-6,499	104	299,675	101,171	92,677	0	-	
NSE	NSE	201706	UCAP	15 : NTQ	22 : 6,500-34,999	226	4,114,681	1,828,315	781,356	0	-	
NSE	NSE	201706	UCAP	15 : NTQ	23 : 35,000-126,499	344	26,076,739	11,872,071	4,765,236	0	50,000	
NSE	NSE	201706	UCAP	15 : NTQ	24 : 126,500 & above	321	118,721,082	46,076,536	21,660,164	0	4,903,000	

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)
5,000	1,317	47,850	18,360	-0.0546									
37,000	39,320	257,606	214,378	-0.0069									
294,719	435,310	1,581,230	807,897	-0.0321									
610,734	2,083,921	6,326,417	2,231,225	-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 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	201706	UHOMREIT	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	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

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

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	UNHOMES	11 : MKT	21 : 0-6,499	2	200	0	200	0	200	200
NSE	NSE	201706	UNHOMES	12 : MLO	21 : 0-6,499	4	1,537	0	1,537	0	1,537	1,537

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,537	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	201706	UNIC	11 : MKT	21 : 0-6,499	1	100	0	100	0	100	100
NSE	NSE	201706	UNIC	12 : MLO	21 : 0-6,499	4	1,611	0	1,611	0	1,611	1,611

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	1,611	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	201706	UNILEVER	11 : MKT	21 : 0-6,499	64	76,833	0	76,833	0	76,833	
NSE	NSE	201706	UNILEVER	11 : MKT	22 : 6,500-34,999	8	106,993	0	106,993	0	106,993	
NSE	NSE	201706	UNILEVER	11 : MKT	23 : 35,000-126,499	1	37,028	0	37,028	0	37,028	
NSE	NSE	201706	UNILEVER	12 : MLO	21 : 0-6,499	268	404,447	8,581	310,016	0	288,680	
NSE	NSE	201706	UNILEVER	12 : MLO	22 : 6,500-34,999	79	1,132,924	148,747	800,462	0	742,161	
NSE	NSE	201706	UNILEVER	12 : MLO	23 : 35,000-126,499	34	2,258,294	490,761	1,317,774	0	1,259,981	
NSE	NSE	201706	UNILEVER	12 : MLO	24 : 126,500 & above	16	4,396,376	668,096	2,681,421	0	2,496,906	
NSE	NSE	201706	UNILEVER	13 : ITQ	21 : 0-6,499	178	408,560	199,087	126,297	0	217	
NSE	NSE	201706	UNILEVER	13 : ITQ	22 : 6,500-34,999	80	1,227,184	376,391	296,243	0	-	
NSE	NSE	201706	UNILEVER	13 : ITQ	23 : 35,000-126,499	46	2,916,642	1,737,537	429,299	0	-	
NSE	NSE	201706	UNILEVER	13 : ITQ	24 : 126,500 & above	4	662,634	341,272	202,940	0	-	
NSE	NSE	201706	UNILEVER	14 : ATQ	21 : 0-6,499	60	145,400	77,233	48,672	0	-	
NSE	NSE	201706	UNILEVER	14 : ATQ	22 : 6,500-34,999	34	516,480	186,572	181,374	0	-	
NSE	NSE	201706	UNILEVER	14 : ATQ	23 : 35,000-126,499	18	1,055,725	581,231	357,379	0	-	
NSE	NSE	201706	UNILEVER	14 : ATQ	24 : 126,500 & above	2	332,956	135,112	0	0	-	
NSE	NSE	201706	UNILEVER	15 : NTQ	21 : 0-6,499	45	99,112	60,619	17,500	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)	
-	-	-	-	0.9944	0.943060		20	0.1900	0.0	63,706	0.0	13,107	0.1171	0.0
-	-	-	-	1.3641	1.488637		0	0.0000	0.0	50,743	0.0	56,250	0.4744	0.0
-	-	-	-	0.8393	1.289336		0	0.0000	0.0	0	0.0	37,028	0.3947	0.0
8,760	4,717	5,980	604	0.8429	0.771443		0	0.0000	0.0	305,224	44.1	4,792	0.2972	2.1
4,340	25,420	6,366	-	0.5718	0.777640		0	0.0000	0.0	684,917	166.9	115,545	0.0922	15.0
20,000	-	37,793	-	1.1873	1.163237		0	0.0000	0.0	749,691	1.5	568,083	0.2392	30.6
134,513	50,002	-	-	-0.0735	0.893282		0	0.0000	0.0	1,630,147	8.2	1,051,274	0.5040	0.0
1,451	17,947	58,251	18,161	-0.9286										
64,849	38,890	94,361	56,010	-1.0676										
101,202	87,944	153,581	65,800	-0.6735										
-	10,000	59,347	-	-0.2810										
936	10,687	15,599	8,107	-1.2997										
130,979	590	26,515	22,524	-0.9019										
45,000	9,870	119,677	52,720	-0.6791										
-	-	-	-	0.0000										
-	7,000	500	2,000	-1.2120										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	UNILEVER	15 : NTQ	22 : 6,500-34,999	27	452,706	222,814	56,302	0	-	
NSE	NSE	201706	UNILEVER	15 : NTQ	23 : 35,000-126,499	19	1,114,149	736,432	63,443	0	-	
NSE	NSE	201706	UNILEVER	15 : NTQ	24 : 126,500 & above	3	582,333	352,898	420	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	31,992	4,120	190	20,000	-1.3992								
Limit	-	2,780	52,237	-	-2.3816								
Marketable	-	420	-	-	-0.9100								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	UNIONDAC	11 : MKT	21 : 0-6,499	2	1,100	0	1,100	0	1,100	1,100
NSE	NSE	201706	UNIONDAC	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	100,000
NSE	NSE	201706	UNIONDAC	12 : MLO	21 : 0-6,499	1	500	0	500	0	500	500
NSE	NSE	201706	UNIONDAC	12 : MLO	22 : 6,500-34,999	1	20,000	0	20,000	0	20,000	20,000
NSE	NSE	201706	UNIONDAC	12 : MLO	23 : 35,000-126,499	4	370,000	0	370,000	0	370,000	370,000
NSE	NSE	201706	UNIONDAC	12 : MLO	24 : 126,500 & above	3	5,200,000	0	5,200,000	0	5,200,000	5,200,000

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

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	1,100	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	500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	370,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,200,000	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	201706	UNIONDICON	11 : MKT	21 : 0-6,499	3	2,376	375	2,001	0	2,001	
NSE	NSE	201706	UNIONDICON	11 : MKT	23 : 35,000-126,499	1	60,000	60,000	0	0	-	
NSE	NSE	201706	UNIONDICON	12 : MLO	21 : 0-6,499	9	6,303	0	5,938	0	5,938	
NSE	NSE	201706	UNIONDICON	12 : MLO	22 : 6,500-34,999	1	20,000	0	0	0	-	
NSE	NSE	201706	UNIONDICON	12 : MLO	24 : 126,500 & above	2	482,126	0	135,347	0	135,347	
NSE	NSE	201706	UNIONDICON	14 : ATQ	22 : 6,500-34,999	2	40,000	0	0	0	-	
NSE	NSE	201706	UNIONDICON	14 : ATQ	23 : 35,000-126,499	1	40,000	0	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

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	2,001	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0031	0.000000		0	0.0000	0.0	5,938	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	135,347	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	40,000	-	-	-1.2200										

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	201706	UNITYBNK	11 : MKT	21 : 0-6,499	25	31,849	1,109	30,740	0	30,740	
NSE	NSE	201706	UNITYBNK	11 : MKT	22 : 6,500-34,999	8	131,575	17,500	114,075	0	114,075	
NSE	NSE	201706	UNITYBNK	11 : MKT	23 : 35,000-126,499	5	280,675	0	280,675	0	280,675	
NSE	NSE	201706	UNITYBNK	11 : MKT	24 : 126,500 & above	6	2,335,000	1,150,000	1,185,000	0	1,185,000	
NSE	NSE	201706	UNITYBNK	12 : MLO	21 : 0-6,499	94	147,910	2,697	132,480	0	112,652	
NSE	NSE	201706	UNITYBNK	12 : MLO	22 : 6,500-34,999	56	1,084,040	23,297	941,597	0	895,538	
NSE	NSE	201706	UNITYBNK	12 : MLO	23 : 35,000-126,499	104	7,722,604	393,609	6,151,005	0	5,037,338	
NSE	NSE	201706	UNITYBNK	12 : MLO	24 : 126,500 & above	133	85,897,793	11,423,692	49,986,562	0	34,185,348	
NSE	NSE	201706	UNITYBNK	13 : ITQ	21 : 0-6,499	14	37,189	7,422	24,767	0	-	
NSE	NSE	201706	UNITYBNK	13 : ITQ	22 : 6,500-34,999	9	124,066	0	103,444	0	-	
NSE	NSE	201706	UNITYBNK	13 : ITQ	23 : 35,000-126,499	11	792,200	0	665,520	0	-	
NSE	NSE	201706	UNITYBNK	13 : ITQ	24 : 126,500 & above	25	17,094,238	4,414,102	4,264,993	0	-	
NSE	NSE	201706	UNITYBNK	14 : ATQ	21 : 0-6,499	20	37,940	8,030	22,126	0	-	
NSE	NSE	201706	UNITYBNK	14 : ATQ	22 : 6,500-34,999	14	255,655	55,000	183,655	0	-	
NSE	NSE	201706	UNITYBNK	14 : ATQ	23 : 35,000-126,499	36	2,652,495	664,000	1,085,060	0	-	
NSE	NSE	201706	UNITYBNK	14 : ATQ	24 : 126,500 & above	37	22,536,657	11,602,833	4,069,487	0	52,616	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
-	-	-	-	-	0.0098	0.012874	0	0.0000	0.0	30,740	0.0	0	0.0000	0.0
-	-	-	-	-	0.0207	0.021706	0	0.0000	0.0	94,680	0.0	19,395	0.0055	0.0
-	-	-	-	-	0.0164	0.018021	0	0.0000	0.0	280,675	0.0	0	0.0000	0.0
-	-	-	-	-	0.0050	0.027334	0	0.0000	0.0	985,000	0.0	200,000	0.0398	0.0
-	-	5,500	6,750	0.0138	0.017603	0	0.0000	0.0	132,111	585.0	369	0.0100	5683.0	
-	50	11,800	19,635	0.0198	0.019840	0	0.0000	0.0	921,962	142.4	19,635	0.0100	3545.0	
79,500	127,875	303,098	103,650	0.0140	0.019356	0	0.0000	0.0	5,775,505	883.5	375,500	0.0201	76.6	
229,596	1,244,988	4,958,685	631,109	0.0122	0.021326	0	0.0000	0.0	41,780,519	1517.1	8,206,043	0.0259	423.1	
1,000	7,000	5,100	-	0.0011										
-	11,300	11,750	44,100	-0.0265										
96,200	84,980	290,000	44,340	-0.0120										
500,000	762,896	1,162,503	422,013	-0.0128										
-	655	11,710	566	-0.0302										
-	75,143	63,512	45,000	-0.0195										
1,000	353,560	342,200	188,300	-0.0245										
-	69,932	1,813,824	920,204	-0.0236										

Guidance:

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

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Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data 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	201706	UNITYBNK	15 : NTQ	21 : 0-6,499	9	26,600	2,000	7,000	0	-	
NSE	NSE	201706	UNITYBNK	15 : NTQ	22 : 6,500-34,999	10	159,628	73,073	37,555	0	-	
NSE	NSE	201706	UNITYBNK	15 : NTQ	23 : 35,000-126,499	24	1,999,756	734,300	635,700	0	-	
NSE	NSE	201706	UNITYBNK	15 : NTQ	24 : 126,500 & above	54	41,098,873	29,247,800	5,749,305	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	1,000	-	-0.0443									
-	-	10,000	7,000	-0.0505									
-	-	151,250	100,000	-0.0405									
11,502	2,429,645	983,209	625,871	-0.0495									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UNITYKAP	11 : MKT	21 : 0-6,499	1	5	0	5	0	5	5
NSE	NSE	201706	UNITYKAP	11 : MKT	22 : 6,500-34,999	1	7,650	0	7,650	0	7,650	7,650
NSE	NSE	201706	UNITYKAP	12 : MLO	21 : 0-6,499	4	6,291	0	6,291	0	6,291	6,291

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	7,650	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	6,291	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	201706	UNIVINSURE	11 : MKT	21 : 0-6,499	4	1,120	0	1,120	0	1,120	1,120
NSE	NSE	201706	UNIVINSURE	12 : MLO	21 : 0-6,499	1	100	0	100	0	100	100
NSE	NSE	201706	UNIVINSURE	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201706	UNIVINSURE	12 : MLO	24 : 126,500 & above	1	494,000	0	494,000	0	494,000	494,000

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	1,120	0.0	0	0.0000	0.0
-	-	-	-	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	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	494,000	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	201706	UPL	11 : MKT	21 : 0-6,499	14	18,342	0	18,342	0	18,342	18,342
NSE	NSE	201706	UPL	11 : MKT	22 : 6,500-34,999	1	16,350	0	16,350	0	16,350	16,350
NSE	NSE	201706	UPL	11 : MKT	23 : 35,000-126,499	3	142,902	102,910	39,992	0	39,992	39,992
NSE	NSE	201706	UPL	12 : MLO	21 : 0-6,499	45	86,838	0	81,341	0	68,852	68,852
NSE	NSE	201706	UPL	12 : MLO	22 : 6,500-34,999	28	490,218	2,822	478,116	0	472,116	472,116
NSE	NSE	201706	UPL	12 : MLO	23 : 35,000-126,499	27	1,443,144	49,000	1,319,614	0	896,932	896,932
NSE	NSE	201706	UPL	12 : MLO	24 : 126,500 & above	7	2,277,324	0	1,915,694	0	1,039,109	1,039,109
NSE	NSE	201706	UPL	13 : ITQ	21 : 0-6,499	14	33,500	7,590	23,450	0	1,500	1,500
NSE	NSE	201706	UPL	13 : ITQ	22 : 6,500-34,999	8	102,026	9,500	68,526	0	30,000	30,000
NSE	NSE	201706	UPL	13 : ITQ	23 : 35,000-126,499	7	370,000	180,000	41,000	0	-	-
NSE	NSE	201706	UPL	13 : ITQ	24 : 126,500 & above	1	150,000	0	150,000	0	-	-
NSE	NSE	201706	UPL	14 : ATQ	21 : 0-6,499	4	5,240	0	5,240	0	-	-
NSE	NSE	201706	UPL	14 : ATQ	22 : 6,500-34,999	5	49,822	10,000	29,822	0	-	-
NSE	NSE	201706	UPL	14 : ATQ	23 : 35,000-126,499	12	970,560	241,000	418,000	0	-	-
NSE	NSE	201706	UPL	15 : NTQ	21 : 0-6,499	3	5,500	0	3,000	0	-	-
NSE	NSE	201706	UPL	15 : NTQ	22 : 6,500-34,999	4	60,000	0	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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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)	
-	-	-	-	0.0643	0.064263		0	0.0000	0.0	13,342	0.0	5,000	0.0090	0.0
-	-	-	-	0.1900	0.180000		0	0.0000	0.0	16,350	0.0	0	0.0000	0.0
-	-	-	-	0.3200	0.320000		0	0.0000	0.0	39,992	0.0	0	0.0000	0.0
-	-	4,400	3,470	0.1130	0.128204		0	0.0000	0.0	77,841	518.2	3,500	0.1077	0.0
-	-	5,400	-	0.0821	0.106596		0	0.0000	0.0	453,116	15.3	25,000	0.0188	0.0
129,228	133,605	69,012	5,000	0.1022	0.134747		0	0.0000	0.0	1,171,991	507.7	147,623	0.0902	7.3
57,271	-	613,764	203,550	0.0435	0.124662		0	0.0000	0.0	1,744,576	333.2	171,118	0.0376	1368.4
-	6,310	8,100	-	-0.1603										
-	-	14,428	4,500	-0.0175										
-	-	-	-	-0.1517										
-	-	150,000	-	-0.1200										
-	-	350	3,390	-0.1757										
-	-	13,822	-	-0.2096										
50,000	75,000	143,500	27,472	-0.2162										
-	2,000	-	-	0.0433										
-	-	10,000	30,000	0.0325										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	UPL	15 : NTQ	23 : 35,000-126,499	4	301,000	51,000	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

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								

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	VANLEER	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0	2,000	2,000
NSE	NSE	201706	VANLEER	12 : MLO	21 : 0-6,499	3	3,002	0	3,002	0	3,002	3,002
NSE	NSE	201706	VANLEER	12 : MLO	22 : 6,500-34,999	4	65,788	0	65,788	0	65,788	65,788
NSE	NSE	201706	VANLEER	13 : ITQ	21 : 0-6,499	1	2,000	0	1,391	0	-	-
NSE	NSE	201706	VANLEER	14 : ATQ	21 : 0-6,499	3	11,731	1,561	0	0	-	-
NSE	NSE	201706	VANLEER	14 : ATQ	22 : 6,500-34,999	4	48,731	0	24,247	0	-	-

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)	
-	-	-	-	0.4610	0.461000		0	0.0000	0.0	0	0.0	2,000	0.2305	0.0
-	-	-	-	0.0400	0.040000		0	0.0000	0.0	3,002	0.0	0	0.0000	0.0
-	-	-	-	0.6936	0.693604		0	0.0000	0.0	30,788	0.0	35,000	0.5704	0.0
-	-	-	-	0.7100										
-	-	-	-	0.0000										
-	15,000	-	1,561	-0.4757										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201706	VITAFOAM	11 : MKT	21 : 0-6,499	40	75,459	0	75,459	0	75,459	
NSE	NSE	201706	VITAFOAM	11 : MKT	22 : 6,500-34,999	13	188,370	0	163,370	0	163,370	
NSE	NSE	201706	VITAFOAM	11 : MKT	23 : 35,000-126,499	5	211,305	0	211,305	0	211,305	
NSE	NSE	201706	VITAFOAM	11 : MKT	24 : 126,500 & above	4	759,500	428,000	331,500	0	331,500	
NSE	NSE	201706	VITAFOAM	12 : MLO	21 : 0-6,499	97	231,271	442	228,829	0	198,545	
NSE	NSE	201706	VITAFOAM	12 : MLO	22 : 6,500-34,999	102	1,843,079	19,323	1,725,156	0	1,562,870	
NSE	NSE	201706	VITAFOAM	12 : MLO	23 : 35,000-126,499	72	4,809,351	279,026	4,273,846	0	3,420,089	
NSE	NSE	201706	VITAFOAM	12 : MLO	24 : 126,500 & above	41	11,994,314	512,458	11,130,241	0	9,040,182	
NSE	NSE	201706	VITAFOAM	13 : ITQ	21 : 0-6,499	43	71,359	10,085	46,358	0	6,800	
NSE	NSE	201706	VITAFOAM	13 : ITQ	22 : 6,500-34,999	88	1,570,081	480,333	684,979	0	11,000	
NSE	NSE	201706	VITAFOAM	13 : ITQ	23 : 35,000-126,499	58	3,589,039	918,474	1,267,965	0	37,200	
NSE	NSE	201706	VITAFOAM	13 : ITQ	24 : 126,500 & above	14	3,766,249	340,000	151,979	0	-	
NSE	NSE	201706	VITAFOAM	14 : ATQ	21 : 0-6,499	26	74,224	10,060	44,790	0	-	
NSE	NSE	201706	VITAFOAM	14 : ATQ	22 : 6,500-34,999	70	1,263,992	277,075	557,550	0	-	
NSE	NSE	201706	VITAFOAM	14 : ATQ	23 : 35,000-126,499	53	3,728,353	876,693	1,715,240	0	-	
NSE	NSE	201706	VITAFOAM	14 : ATQ	24 : 126,500 & above	16	4,703,983	900,000	1,290,000	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)
-	-	-	-	0.0980	0.111461	2,484	0.0181	0.0	59,475	0.0	13,500	0.0174	0.0
-	-	-	-	0.0704	0.067722	0	0.0000	0.0	136,660	0.0	26,710	0.0177	0.0
-	-	-	-	0.0592	0.080747	0	0.0000	0.0	211,305	0.0	0	0.0000	0.0
-	-	-	-	0.0417	0.083763	0	0.0000	0.0	0	0.0	331,500	0.0170	0.0
2,906	4,693	19,745	2,940	0.0470	0.055384	0	0.0000	0.0	223,549	95.3	5,280	0.0092	0.0
13,200	39,855	91,776	17,455	0.0474	0.067276	0	0.0000	0.0	1,641,859	55.4	83,297	0.0236	356.4
161,266	146,021	424,270	122,200	0.0095	0.059640	0	0.0000	0.0	3,829,864	169.0	443,982	0.0121	0.0
395,559	529,698	604,459	256,511	0.0143	0.059728	0	0.0000	0.0	9,575,549	387.2	1,554,692	0.0250	40.9
1,200	5,800	14,784	8,237	-0.0181									
23,484	163,000	262,720	129,731	-0.0553									
1	135,600	603,774	211,465	-0.0189									
-	-	67,584	80,000	-0.0158									
-	15,000	16,000	6,090	-0.0646									
30,000	114,310	268,549	88,374	-0.0539									
77,746	448,505	606,384	172,938	-0.0800									
-	1,040,000	-	-	-0.0716									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	VITAFOAM	15 : NTQ	21 : 0-6,499	16	35,044	12,800	5,000	0	-	
NSE	NSE	201706	VITAFOAM	15 : NTQ	22 : 6,500-34,999	48	902,383	195,567	101,995	0	-	
NSE	NSE	201706	VITAFOAM	15 : NTQ	23 : 35,000-126,499	51	3,525,982	479,886	360,454	0	-	
NSE	NSE	201706	VITAFOAM	15 : NTQ	24 : 126,500 & above	29	13,608,831	1,558,966	771,420	0	-	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	1,000	400	-0.0660									
-	-	37,400	44,595	0.0102									
-	89,545	120,909	50,000	-0.0989									
-	-	116,870	154,550	-0.1170									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	WAPCO	11 : MKT	21 : 0-6,499	143	183,852	0	183,852	0	183,852	
NSE	NSE	201706	WAPCO	11 : MKT	22 : 6,500-34,999	21	309,465	0	309,465	0	309,465	
NSE	NSE	201706	WAPCO	11 : MKT	23 : 35,000-126,499	6	426,658	95,096	331,562	0	331,562	
NSE	NSE	201706	WAPCO	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0	200,000	
NSE	NSE	201706	WAPCO	12 : MLO	21 : 0-6,499	367	664,777	21,593	636,416	0	599,135	
NSE	NSE	201706	WAPCO	12 : MLO	22 : 6,500-34,999	223	3,689,623	260,983	3,324,345	0	3,008,744	
NSE	NSE	201706	WAPCO	12 : MLO	23 : 35,000-126,499	166	10,981,353	852,842	9,467,087	0	8,660,204	
NSE	NSE	201706	WAPCO	12 : MLO	24 : 126,500 & above	30	10,807,151	770,536	9,248,217	0	9,076,498	
NSE	NSE	201706	WAPCO	13 : ITQ	21 : 0-6,499	336	777,838	390,328	304,824	0	19,340	
NSE	NSE	201706	WAPCO	13 : ITQ	22 : 6,500-34,999	271	4,292,369	2,150,853	1,656,467	0	90,227	
NSE	NSE	201706	WAPCO	13 : ITQ	23 : 35,000-126,499	128	7,450,253	3,222,531	3,057,978	0	229,345	
NSE	NSE	201706	WAPCO	13 : ITQ	24 : 126,500 & above	7	1,472,272	782,454	397,000	0	390,000	
NSE	NSE	201706	WAPCO	14 : ATQ	21 : 0-6,499	133	301,613	146,056	119,167	0	-	
NSE	NSE	201706	WAPCO	14 : ATQ	22 : 6,500-34,999	109	1,944,483	938,109	812,246	0	66,606	
NSE	NSE	201706	WAPCO	14 : ATQ	23 : 35,000-126,499	53	3,150,034	973,583	1,874,589	0	95,276	
NSE	NSE	201706	WAPCO	14 : ATQ	24 : 126,500 & above	4	1,722,506	0	1,522,506	0	1,000,000	

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)
-	-	-	-	1.0036	0.903178	9,225	0.3096	0.0	159,648	0.0	14,979	0.1715	0.0
-	-	-	-	0.5607	0.558558	0	0.0000	0.0	254,840	0.0	54,625	0.1443	0.0
-	-	-	-	0.4348	0.884641	0	0.0000	0.0	164,000	0.0	167,562	0.0593	0.0
-	-	-	-	0.1444	1.664422	0	0.0000	0.0	0	0.0	200,000	0.0922	0.0
12,622	12,355	11,804	500	0.3639	0.502698	1,060	0.0151	0.0	603,504	14.0	31,852	0.0168	55.0
97,932	123,908	53,354	25,407	0.2301	0.599022	10,000	0.1696	0.0	2,851,794	61.6	462,551	0.0655	3.6
290,065	178,314	57,066	224,747	0.3162	0.653517	0	0.0000	0.0	6,927,875	88.9	2,539,212	0.1575	138.4
70,584	12,480	88,655	-	1.0235	1.664917	0	0.0000	0.0	2,413,717	3.2	6,834,500	0.5249	16.0
32,988	83,212	131,922	30,512	-0.4865									
376,271	270,372	649,776	170,349	-0.4630									
319,734	796,724	1,345,312	210,095	-0.3640									
7,000	-	-	-	-1.6313									
7,641	54,813	38,055	5,043	-0.2352									
238,496	46,434	293,310	95,500	-0.3913									
292,854	552,586	802,658	31,215	-0.5016									
-	2,118	322,506	12,000	-1.1951									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	WAPCO	15 : NTQ	21 : 0-6,499	107	276,996	136,972	58,347	0	-	
NSE	NSE	201706	WAPCO	15 : NTQ	22 : 6,500-34,999	98	1,947,711	990,656	490,255	0	-	
NSE	NSE	201706	WAPCO	15 : NTQ	23 : 35,000-126,499	74	4,787,557	2,578,794	540,557	0	-	
NSE	NSE	201706	WAPCO	15 : NTQ	24 : 126,500 & above	13	3,236,000	1,500,000	680,000	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)
5,000	9,973	18,821	20,217	-0.7070									
20,000	67,405	167,136	145,600	-0.3614									
59,859	70,000	367,135	43,563	-0.8635									
-	-	680,000	-	0.7700									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201706	WEMABANK	11 : MKT	21 : 0-6,499	49	101,415	5,000	96,415	0	96,415	
NSE	NSE	201706	WEMABANK	11 : MKT	22 : 6,500-34,999	38	587,661	0	587,661	0	587,661	
NSE	NSE	201706	WEMABANK	11 : MKT	23 : 35,000-126,499	14	1,013,342	148,000	865,342	0	865,342	
NSE	NSE	201706	WEMABANK	11 : MKT	24 : 126,500 & above	21	12,471,616	5,929,116	6,542,500	0	6,542,500	
NSE	NSE	201706	WEMABANK	12 : MLO	21 : 0-6,499	141	356,673	0	341,492	0	294,384	
NSE	NSE	201706	WEMABANK	12 : MLO	22 : 6,500-34,999	104	1,793,190	45,000	1,693,190	0	1,391,693	
NSE	NSE	201706	WEMABANK	12 : MLO	23 : 35,000-126,499	140	10,357,391	607,582	8,824,086	0	6,972,388	
NSE	NSE	201706	WEMABANK	12 : MLO	24 : 126,500 & above	248	207,865,529	14,226,104	174,017,794	0	139,364,822	
NSE	NSE	201706	WEMABANK	13 : ITQ	21 : 0-6,499	12	37,913	12,695	13,718	0	2,620	
NSE	NSE	201706	WEMABANK	13 : ITQ	22 : 6,500-34,999	13	221,126	33,352	177,774	0	-	
NSE	NSE	201706	WEMABANK	13 : ITQ	23 : 35,000-126,499	21	1,596,839	407,951	878,888	0	40,000	
NSE	NSE	201706	WEMABANK	13 : ITQ	24 : 126,500 & above	42	18,925,256	8,851,421	6,625,488	0	860,000	
NSE	NSE	201706	WEMABANK	14 : ATQ	21 : 0-6,499	43	114,305	32,139	53,016	0	-	
NSE	NSE	201706	WEMABANK	14 : ATQ	22 : 6,500-34,999	43	716,927	169,001	301,346	0	10,000	
NSE	NSE	201706	WEMABANK	14 : ATQ	23 : 35,000-126,499	62	4,861,128	1,573,900	2,242,619	0	55,550	
NSE	NSE	201706	WEMABANK	14 : ATQ	24 : 126,500 & above	103	52,910,107	19,134,849	17,413,039	0	218,251	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.0146	0.011377	0	0.0000	0.0	96,415	0.0	0	0.0000	0.0
-	-	-	-	0.0136	0.014239	0	0.0000	0.0	587,661	0.0	0	0.0000	0.0
-	-	-	-	0.0139	0.009300	0	0.0000	0.0	865,342	0.0	0	0.0000	0.0
-	-	-	-	0.0095	0.018128	0	0.0000	0.0	4,502,500	0.0	2,040,000	0.0135	0.0
600	12,800	17,094	6,114	0.0072	0.011483	0	0.0000	0.0	330,992	114.1	10,500	0.0300	4689.8
2,000	16,600	132,232	38,665	0.0108	0.014870	0	0.0000	0.0	1,570,257	323.7	122,933	0.0272	3628.6
140,819	254,753	828,123	214,003	0.0139	0.015616	0	0.0000	0.0	8,007,088	141.4	816,998	0.0264	3471.2
777,139	3,650,706	12,545,351	6,413,786	0.0205	0.033414	0	0.0000	0.0	99,600,591	236.7	74,417,203	0.0292	1161.5
-	4,748	400	5,950	-0.0009									
10,000	39,832	105,942	9,765	0.0011									
-	153,842	252,485	95,259	-0.0068									
826,972	913,567	1,287,592	366,633	-0.0088									
1,800	12,531	10,387	15,398	-0.0200									
25,628	33,000	115,138	64,000	-0.0165									
50,000	785,046	682,273	264,391	-0.0108									
494,927	3,129,814	4,988,729	2,317,919	-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	201706	WEMABANK	15 : NTQ	21 : 0-6,499	23	70,356	12,100	21,500	0	-	
NSE	NSE	201706	WEMABANK	15 : NTQ	22 : 6,500-34,999	34	571,508	156,300	77,000	0	-	
NSE	NSE	201706	WEMABANK	15 : NTQ	23 : 35,000-126,499	41	3,169,846	1,129,105	600,000	0	-	
NSE	NSE	201706	WEMABANK	15 : NTQ	24 : 126,500 & above	85	59,878,471	16,131,641	10,905,463	0	170,000	

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)
-	3,000	7,000	6,500	-0.0207									
-	-	57,000	-	-0.0319									
-	50,000	195,000	40,000	-0.0337									
-	1,000,000	1,038,578	1,269,971	-0.0370									

Guidance:

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

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Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data 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	201706	ZENITHBANK	11 : MKT	21 : 0-6,499	431	759,917	0	759,917	0	759,917	
NSE	NSE	201706	ZENITHBANK	11 : MKT	22 : 6,500-34,999	149	2,240,223	0	2,240,223	0	2,240,223	
NSE	NSE	201706	ZENITHBANK	11 : MKT	23 : 35,000-126,499	42	2,863,579	0	2,863,579	0	2,863,579	
NSE	NSE	201706	ZENITHBANK	11 : MKT	24 : 126,500 & above	22	6,669,546	0	6,669,546	0	6,669,546	
NSE	NSE	201706	ZENITHBANK	12 : MLO	21 : 0-6,499	1,356	2,838,881	14,081	2,778,726	0	2,631,269	
NSE	NSE	201706	ZENITHBANK	12 : MLO	22 : 6,500-34,999	918	15,497,388	384,918	14,941,193	0	13,752,534	
NSE	NSE	201706	ZENITHBANK	12 : MLO	23 : 35,000-126,499	874	65,378,565	2,791,254	62,189,243	0	56,139,436	2,
NSE	NSE	201706	ZENITHBANK	12 : MLO	24 : 126,500 & above	900	653,954,809	38,413,727	605,990,298	0	539,219,451	40,
NSE	NSE	201706	ZENITHBANK	13 : ITQ	21 : 0-6,499	410	975,942	249,803	685,834	0	94,828	
NSE	NSE	201706	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	461	8,413,580	3,176,718	4,971,212	0	560,039	1,
NSE	NSE	201706	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	496	36,718,371	15,882,901	18,717,499	0	1,838,775	5,
NSE	NSE	201706	ZENITHBANK	13 : ITQ	24 : 126,500 & above	308	120,929,462	55,680,995	56,876,758	0	23,371,609	11,
NSE	NSE	201706	ZENITHBANK	14 : ATQ	21 : 0-6,499	361	821,600	290,947	487,188	0	31,220	
NSE	NSE	201706	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	402	7,064,483	2,609,192	3,981,066	0	201,609	
NSE	NSE	201706	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	479	35,648,021	12,977,812	19,215,306	0	1,473,622	3,
NSE	NSE	201706	ZENITHBANK	14 : ATQ	24 : 126,500 & above	423	227,445,812	67,804,518	135,707,186	0	40,649,234	51,

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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)
-	-	-	-	0.1047	0.097611	19,648	0.0361	0.0	690,009	0.0	50,260	0.0225	0.0
-	-	-	-	0.0942	0.093028	20,000	0.0500	0.0	1,800,495	0.0	419,728	0.0278	0.0
-	-	-	-	0.0456	0.093859	134,668	0.0574	0.0	1,986,378	0.0	742,533	0.0190	0.0
-	-	-	-	0.0596	0.113635	0	0.0000	0.0	3,626,782	0.0	3,042,764	0.0441	0.0
40,949	39,916	36,656	19,626	0.0522	0.062020	15,660	0.0201	0.0	2,730,124	48.6	32,942	0.0471	13.6
332,875	434,539	355,217	66,028	0.0385	0.059536	116,919	0.0248	0.0	14,109,209	33.6	715,065	0.0225	12.1
354,618	1,520,608	1,402,106	304,657	0.0320	0.060609	300,000	0.0433	0.0	55,568,244	80.6	6,320,999	0.0186	1.8
967,358	7,869,999	14,812,333	2,514,761	0.0546	0.113757	1,547,000	0.0217	0.0	370,190,331	60.4	234,252,967	0.0567	1.7
233,943	215,151	123,194	7,763	-0.0204									
386,014	1,630,217	1,129,046	131,931	-0.0861									
580,670	5,942,911	3,762,271	1,005,263	-0.0391									
303,255	13,878,868	6,574,084	452,151	-0.0234									
129,060	148,561	145,853	21,433	-0.0105									
750,123	1,532,884	1,234,580	193,487	0.0137									
957,936	5,508,402	6,342,880	943,323	-0.0343									
168,714	18,312,311	19,525,866	3,976,334	-0.0369									

Guidance:

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

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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	201706	ZENITHBANK	15 : NTQ	21 : 0-6,499	402	1,087,009	575,426	378,782	0	5,000	
NSE	NSE	201706	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	498	9,117,354	5,462,508	2,472,129	0	26,835	
NSE	NSE	201706	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	747	56,218,245	31,463,786	16,149,580	0	205,906	1,
NSE	NSE	201706	ZENITHBANK	15 : NTQ	24 : 126,500 & above	618	299,252,493	136,314,128	113,383,597	0	52,508,081	9,

Guidance:

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Market	26,564	60,892	201,960	58,325	0.0268								
Limit	293,460	361,243	1,146,331	351,079	0.0138								
Marketable	149,423	3,261,618	7,356,021	2,545,461	0.0159								
Total	414,785	12,273,397	25,546,895	7,986,437	-0.0684								

Guidance:

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