

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	7UP	11 : MKT	21 : 0-6,499	44	32,505	7,448	25,057	0	25,057	
NSE	NSE	201705	7UP	11 : MKT	22 : 6,500-34,999	2	15,650	7,100	8,550	0	8,550	
NSE	NSE	201705	7UP	12 : MLO	21 : 0-6,499	133	155,968	3,782	149,098	0	118,577	
NSE	NSE	201705	7UP	12 : MLO	22 : 6,500-34,999	22	295,387	0	287,109	0	237,926	
NSE	NSE	201705	7UP	12 : MLO	23 : 35,000-126,499	2	90,000	45,485	44,515	0	44,515	
NSE	NSE	201705	7UP	12 : MLO	24 : 126,500 & above	2	1,250,000	0	750,005	0	750,005	
NSE	NSE	201705	7UP	13 : ITQ	21 : 0-6,499	88	131,630	53,726	18,659	0	375	
NSE	NSE	201705	7UP	13 : ITQ	22 : 6,500-34,999	9	137,937	40,000	40,231	0	-	
NSE	NSE	201705	7UP	13 : ITQ	23 : 35,000-126,499	2	100,000	0	0	0	-	
NSE	NSE	201705	7UP	14 : ATQ	21 : 0-6,499	44	69,322	13,711	36,218	0	-	
NSE	NSE	201705	7UP	14 : ATQ	22 : 6,500-34,999	3	29,046	0	17,983	0	-	
NSE	NSE	201705	7UP	14 : ATQ	23 : 35,000-126,499	1	50,000	0	0	0	-	
NSE	NSE	201705	7UP	15 : NTQ	21 : 0-6,499	14	21,209	1,293	3,680	0	-	
NSE	NSE	201705	7UP	15 : NTQ	22 : 6,500-34,999	4	85,280	0	11,000	0	-	
NSE	NSE	201705	7UP	15 : NTQ	23 : 35,000-126,499	1	69,727	0	0	0	-	
NSE	NSE	201705	7UP	15 : NTQ	24 : 126,500 & above	1	220,272	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 Execution Quality Detail: May 2017

execution information					Market and Marketable Limit Orders execution information									
Order Executed	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	2.7679	3.598677		0	0.0000	0.0	20,297	0.0	4,760	4.6041	0.0
-	-	-	-	4.1500	4.190000		0	0.0000	0.0	8,550	0.0	0	0.0000	0.0
2,476	1,954	13,149	5,597	1.7821	2.752823		0	0.0000	0.0	114,279	442.4	34,819	0.3971	394.4
14,673	-	26,033	3,620	2.1861	3.474173		0	0.0000	0.0	195,677	354.5	91,432	0.6490	0.0
-	-	-	-	6.6478	8.657212		0	0.0000	0.0	4,515	0.0	40,000	0.5977	0.0
-	-	-	-	4.9076	9.997652		0	0.0000	0.0	5	0.0	750,000	4.9588	0.0
432	6,217	5,404	1,675	-2.9764										
-	-	28,300	730	2.5014										
-	-	-	-	0.0000										
220	1,334	17,018	9,490	-1.7392										
-	-	-	9,433	3.1426										
-	-	-	-	0.0000										
-	-	3,680	-	6.0000										
11,000	-	-	-	-5.3800										
-	-	-	-	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	201705	ABBEYBDS	12 : MLO	21 : 0-6,499	1	250	0	250	0	250	250

*Guidance:*

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

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### Market Execution Quality Detail: May 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	250	0.0	0	0.0000	0.0

#### Guidance:

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

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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201705	ABCTRANS	12 : MLO	21 : 0-6,499	2	260	0	260	0	260	260
NSE	NSE	201705	ABCTRANS	12 : MLO	23 : 35,000-126,499	1	40,000	0	40,000	0	40,000	40,000
NSE	NSE	201705	ABCTRANS	12 : MLO	24 : 126,500 & above	1	200,000	0	200,000	0	200,000	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

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	260	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
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	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	201705	ACADEMY	11 : MKT	21 : 0-6,499	8	19,525	0	19,525	0	19,525	
NSE	NSE	201705	ACADEMY	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	
NSE	NSE	201705	ACADEMY	12 : MLO	21 : 0-6,499	5	5,300	0	5,300	0	5,300	

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	19,525	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,300	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	201705	ACCESS	11 : MKT	21 : 0-6,499	186	296,336	0	296,336	0	296,336	
NSE	NSE	201705	ACCESS	11 : MKT	22 : 6,500-34,999	85	1,235,926	0	1,235,926	0	1,235,926	
NSE	NSE	201705	ACCESS	11 : MKT	23 : 35,000-126,499	36	2,593,698	100,000	2,493,698	0	2,493,698	
NSE	NSE	201705	ACCESS	11 : MKT	24 : 126,500 & above	11	4,838,245	1,000,000	3,838,245	0	3,838,245	
NSE	NSE	201705	ACCESS	12 : MLO	21 : 0-6,499	640	1,687,825	15,044	1,670,753	0	1,623,623	
NSE	NSE	201705	ACCESS	12 : MLO	22 : 6,500-34,999	475	6,842,792	101,140	6,688,254	0	6,245,530	
NSE	NSE	201705	ACCESS	12 : MLO	23 : 35,000-126,499	392	29,480,885	1,236,933	28,243,952	0	25,325,855	
NSE	NSE	201705	ACCESS	12 : MLO	24 : 126,500 & above	589	892,373,296	40,877,160	849,663,704	0	811,126,826	14,
NSE	NSE	201705	ACCESS	13 : ITQ	21 : 0-6,499	159	391,966	113,553	256,324	0	8,431	
NSE	NSE	201705	ACCESS	13 : ITQ	22 : 6,500-34,999	173	2,934,180	923,824	1,700,094	0	65,305	
NSE	NSE	201705	ACCESS	13 : ITQ	23 : 35,000-126,499	208	15,206,525	5,959,345	8,174,372	0	302,335	1,
NSE	NSE	201705	ACCESS	13 : ITQ	24 : 126,500 & above	159	95,915,560	16,571,396	76,203,249	0	32,300,187	25,
NSE	NSE	201705	ACCESS	14 : ATQ	21 : 0-6,499	133	346,765	110,104	207,032	0	2,000	
NSE	NSE	201705	ACCESS	14 : ATQ	22 : 6,500-34,999	219	3,344,637	1,302,856	1,813,977	0	30,000	
NSE	NSE	201705	ACCESS	14 : ATQ	23 : 35,000-126,499	201	15,623,386	5,740,942	7,972,898	0	288,570	1,
NSE	NSE	201705	ACCESS	14 : ATQ	24 : 126,500 & above	241	217,656,495	26,461,944	164,726,281	0	65,333,294	61,

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
-	-	-	-	0.0883	0.068303		0	0.0000	0.0	292,707	0.0	3,629	0.0214	0.0
-	-	-	-	0.1012	0.101935		0	0.0000	0.0	978,530	0.0	257,396	0.0418	0.0
-	-	-	-	0.0504	0.074022		0	0.0000	0.0	1,753,781	0.0	739,917	0.0332	0.0
-	-	-	-	0.0994	0.071772		0	0.0000	0.0	1,752,041	0.0	2,086,204	0.0212	0.0
10,161	26,111	8,838	-	0.0457	0.048452		0	0.0000	0.0	1,643,907	11.5	26,846	0.0107	1.0
154,571	133,097	131,375	23,681	0.0446	0.053611		0	0.0000	0.0	6,327,049	32.6	361,205	0.0137	29.2
868,805	891,449	1,056,800	101,043	0.0308	0.050210	86,100	0.0100	0.0	25,705,411	49.7	2,452,441	0.0186	7.9	
721,335	12,204,825	11,088,879	401,958	0.0507	0.104449		0	0.0000	0.0	498,560,630	26.6	351,103,074	0.0446	1.7
39,012	90,002	92,049	15,130	-0.0371										
234,882	603,485	637,888	103,534	-0.0355										
269,334	1,960,685	3,307,451	1,042,897	-0.0312										
514,211	8,546,707	8,322,896	1,412,830	-0.0057										
41,402	50,052	79,679	16,524	-0.0003										
207,180	371,960	713,475	249,117	-0.0404										
625,066	2,158,757	2,761,369	425,707	-0.0049										
756,376	16,915,563	13,496,012	3,403,246	-0.0544										

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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	201705	ACCESS	15 : NTQ	21 : 0-6,499	143	380,327	158,317	159,839	0	5,350	
NSE	NSE	201705	ACCESS	15 : NTQ	22 : 6,500-34,999	218	4,081,223	1,926,812	1,171,747	0	-	
NSE	NSE	201705	ACCESS	15 : NTQ	23 : 35,000-126,499	324	24,304,272	12,235,992	7,651,440	0	96,500	
NSE	NSE	201705	ACCESS	15 : NTQ	24 : 126,500 & above	455	572,553,716	153,269,518	362,257,244	0	94,745,016	223,

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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)
6,550	24,128	67,522	23,543	0.0034									
27,500	191,532	408,728	292,555	-0.0248									
850,000	1,142,779	2,700,320	1,535,041	-0.0064									
827,704	10,534,689	16,136,448	10,670,129	-0.0798									

#### 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	201705	AFRINSURE	11 : MKT	21 : 0-6,499	4	3,500	0	3,500	0	3,500	3,500
NSE	NSE	201705	AFRINSURE	12 : MLO	21 : 0-6,499	3	508	0	508	0	508	508

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	3,500	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	508	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AFRIPRUD	11 : MKT	21 : 0-6,499	114	144,121	0	144,121	0	144,121	
NSE	NSE	201705	AFRIPRUD	11 : MKT	22 : 6,500-34,999	28	455,495	0	455,495	0	455,495	
NSE	NSE	201705	AFRIPRUD	11 : MKT	23 : 35,000-126,499	17	1,162,439	0	1,162,439	0	1,162,439	
NSE	NSE	201705	AFRIPRUD	11 : MKT	24 : 126,500 & above	4	1,076,240	0	1,076,240	0	1,076,240	
NSE	NSE	201705	AFRIPRUD	12 : MLO	21 : 0-6,499	299	510,536	1,074	504,462	0	468,509	
NSE	NSE	201705	AFRIPRUD	12 : MLO	22 : 6,500-34,999	184	3,035,791	97,114	2,930,923	0	2,667,930	
NSE	NSE	201705	AFRIPRUD	12 : MLO	23 : 35,000-126,499	170	12,215,975	736,750	11,334,982	0	9,838,434	
NSE	NSE	201705	AFRIPRUD	12 : MLO	24 : 126,500 & above	117	39,468,320	3,574,991	31,253,629	0	26,490,657	1,
NSE	NSE	201705	AFRIPRUD	13 : ITQ	21 : 0-6,499	73	137,192	44,048	85,930	0	-	-
NSE	NSE	201705	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	70	1,212,268	356,663	726,225	0	-	-
NSE	NSE	201705	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	87	6,570,081	1,927,835	2,568,396	0	100,130	
NSE	NSE	201705	AFRIPRUD	13 : ITQ	24 : 126,500 & above	45	12,691,085	7,058,276	2,535,408	0	-	-
NSE	NSE	201705	AFRIPRUD	14 : ATQ	21 : 0-6,499	81	173,546	66,394	64,814	0	540	
NSE	NSE	201705	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	95	1,676,727	505,211	810,265	0	-	-
NSE	NSE	201705	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	100	7,385,828	3,236,748	2,531,030	0	-	-
NSE	NSE	201705	AFRIPRUD	14 : ATQ	24 : 126,500 & above	64	19,049,407	6,721,081	6,426,665	0	-	-

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0298	0.040133		0	0.0000	0.0	129,126	0.0	14,995	0.0091	0.0
-	-	-	-	0.0164	0.032826		0	0.0000	0.0	414,895	0.0	40,600	0.0148	0.0
-	-	-	-	0.0398	0.052595		0	0.0000	0.0	883,017	0.0	279,422	0.0207	0.0
-	-	-	-	0.0454	0.082828		0	0.0000	0.0	250,000	0.0	826,240	0.0130	0.0
1,362	6,802	14,999	7,961	0.0287	0.031186		0	0.0000	0.0	500,327	111.4	4,135	0.0087	8.2
48,479	67,468	92,035	20,011	0.0193	0.027019		0	0.0000	0.0	2,846,714	96.9	84,209	0.0188	1.5
199,430	261,632	826,498	32,066	0.0064	0.024751		0	0.0000	0.0	10,637,980	149.8	697,002	0.0233	102.9
318,086	766,595	1,730,732	191,309	0.0046	0.029916		0	0.0000	0.0	25,015,396	257.2	6,238,233	0.0189	19.9
5,038	20,928	44,611	3,476	-0.0147										
72,312	148,533	320,188	123,295	-0.0215										
132,657	440,161	1,146,473	294,249	-0.0242										
-	515,673	920,297	602,834	0.0074										
5,000	9,876	23,552	18,291	0.0023										
12,121	96,897	366,382	127,425	-0.0150										
105,034	531,795	851,077	448,638	-0.0130										
406,977	1,284,226	946,966	2,172,245	-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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AFRIPRUD	15 : NTQ	21 : 0-6,499	83	198,434	92,352	38,977	0	-	
NSE	NSE	201705	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	163	3,146,594	1,119,844	542,891	0	-	
NSE	NSE	201705	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	311	23,603,755	9,908,306	3,355,345	0	-	
NSE	NSE	201705	AFRIPRUD	15 : NTQ	24 : 126,500 & above	234	77,592,420	31,144,814	5,109,190	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	8,500	14,249	9,600	-0.0025									
-	-	207,646	132,839	-0.0277									
65,875	77,498	915,258	669,947	-0.0300									
-	539,000	630,430	1,641,720	-0.0407									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AFROMEDIA	12 : MLO	21 : 0-6,499	8	2,137	0	2,137	0	2,137	
NSE	NSE	201705	AFROMEDIA	12 : MLO	23 : 35,000-126,499	1	117,462	0	117,462	0	117,462	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	2,137	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	117,462	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AFRPAINTS	12 : MLO	24 : 126,500 & above	1	500,000	0	500,000	0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	500,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AGLEVENT	11 : MKT	21 : 0-6,499	6	5,600	0	5,600	0	5,600	5,600
NSE	NSE	201705	AGLEVENT	11 : MKT	22 : 6,500-34,999	3	38,207	15,307	22,900	0	22,900	22,900
NSE	NSE	201705	AGLEVENT	11 : MKT	23 : 35,000-126,499	2	200,000	100,000	100,000	0	100,000	100,000
NSE	NSE	201705	AGLEVENT	12 : MLO	21 : 0-6,499	36	67,243	0	62,143	0	56,790	56,790
NSE	NSE	201705	AGLEVENT	12 : MLO	22 : 6,500-34,999	12	221,133	0	144,133	0	130,456	130,456
NSE	NSE	201705	AGLEVENT	12 : MLO	23 : 35,000-126,499	6	442,321	78,470	152,317	0	147,217	147,217
NSE	NSE	201705	AGLEVENT	12 : MLO	24 : 126,500 & above	3	700,000	0	89,056	0	69,056	69,056
NSE	NSE	201705	AGLEVENT	13 : ITQ	21 : 0-6,499	3	5,259	249	5,010	0	-	-
NSE	NSE	201705	AGLEVENT	13 : ITQ	22 : 6,500-34,999	2	48,187	0	0	0	-	-
NSE	NSE	201705	AGLEVENT	13 : ITQ	23 : 35,000-126,499	3	181,412	0	43,912	0	-	-
NSE	NSE	201705	AGLEVENT	13 : ITQ	24 : 126,500 & above	1	300,000	0	0	0	-	-
NSE	NSE	201705	AGLEVENT	14 : ATQ	21 : 0-6,499	5	16,900	9,500	0	0	-	-
NSE	NSE	201705	AGLEVENT	14 : ATQ	22 : 6,500-34,999	6	126,808	20,000	33,249	0	-	-
NSE	NSE	201705	AGLEVENT	14 : ATQ	23 : 35,000-126,499	8	531,000	54,554	144,459	0	-	-
NSE	NSE	201705	AGLEVENT	15 : NTQ	21 : 0-6,499	2	5,767	0	0	0	-	-
NSE	NSE	201705	AGLEVENT	15 : NTQ	22 : 6,500-34,999	2	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0413	0.041278		0	0.0000	0.0	3,600	0.0	2,000	0.0508	0.0
-	-	-	-	0.0248	0.024759		0	0.0000	0.0	22,900	0.0	0	0.0000	0.0
-	-	-	-	0.0300	0.030000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
46	5,000	-	-	0.0174	0.018733		0	0.0000	0.0	59,343	39.6	2,800	0.0158	0.0
-	-	13,677	-	0.0279	0.026291		0	0.0000	0.0	130,456	0.0	13,677	0.0300	972.0
-	-	-	500	0.0347	0.034883		0	0.0000	0.0	152,317	216.5	0	0.0000	0.0
-	-	-	20,000	0.0429	0.042863		0	0.0000	0.0	0	0.0	89,056	0.0164	499.7
-	-	-	-	-0.0199										
-	-	-	-	0.0000										
-	-	-	5,300	0.0100										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	10,000	-	-0.0300										
-	-	57,000	25,265	-0.0399										
-	-	-	-	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AGLEVENT	15 : NTQ	23 : 35,000-126,499	6	455,000	50,000	0	0	-	
NSE	NSE	201705	AGLEVENT	15 : NTQ	24 : 126,500 & above	2	600,000	0	10,000	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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								
-	-	-	-	-	-0.0700								

*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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AIICO	11 : MKT	21 : 0-6,499	48	70,752	0	70,752	0	70,752	
NSE	NSE	201705	AIICO	11 : MKT	22 : 6,500-34,999	20	378,399	0	378,399	0	378,399	
NSE	NSE	201705	AIICO	11 : MKT	23 : 35,000-126,499	9	588,485	0	588,485	0	588,485	
NSE	NSE	201705	AIICO	11 : MKT	24 : 126,500 & above	4	1,562,716	0	1,562,716	0	1,562,716	
NSE	NSE	201705	AIICO	12 : MLO	21 : 0-6,499	98	227,709	2,600	224,109	0	223,267	
NSE	NSE	201705	AIICO	12 : MLO	22 : 6,500-34,999	104	1,998,187	0	1,976,312	0	1,804,243	
NSE	NSE	201705	AIICO	12 : MLO	23 : 35,000-126,499	115	8,677,754	291,455	8,159,499	0	7,600,425	
NSE	NSE	201705	AIICO	12 : MLO	24 : 126,500 & above	91	53,117,486	1,758,235	46,210,599	0	35,244,812	1,
NSE	NSE	201705	AIICO	13 : ITQ	21 : 0-6,499	15	43,348	5,292	35,056	0	-	
NSE	NSE	201705	AIICO	13 : ITQ	22 : 6,500-34,999	16	282,124	29,513	206,411	0	-	
NSE	NSE	201705	AIICO	13 : ITQ	23 : 35,000-126,499	29	2,276,016	390,262	1,356,731	0	100,000	
NSE	NSE	201705	AIICO	13 : ITQ	24 : 126,500 & above	15	5,593,139	2,723,119	1,662,905	0	-	
NSE	NSE	201705	AIICO	14 : ATQ	21 : 0-6,499	44	136,068	14,238	63,175	0	-	
NSE	NSE	201705	AIICO	14 : ATQ	22 : 6,500-34,999	58	962,332	149,093	546,003	0	-	
NSE	NSE	201705	AIICO	14 : ATQ	23 : 35,000-126,499	71	5,079,644	1,653,596	1,992,769	0	-	
NSE	NSE	201705	AIICO	14 : ATQ	24 : 126,500 & above	106	47,569,239	7,951,539	13,733,335	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0158	0.014447	0	0.0000	0.0	70,752	0.0	0	0.0000	0.0
-	-	-	-	0.0108	0.013776	0	0.0000	0.0	353,399	0.0	25,000	0.0080	0.0
-	-	-	-	0.0142	0.011351	0	0.0000	0.0	504,707	0.0	83,778	0.0062	0.0
-	-	-	-	0.0244	0.026363	0	0.0000	0.0	304,000	0.0	1,258,716	0.0087	0.0
-	10	-	832	0.0077	0.011814	0	0.0000	0.0	219,609	11.6	4,500	0.0100	0.0
-	39,375	-	113,944	0.0053	0.010654	10,000	0.0100	0.0	1,956,312	238.5	10,000	0.0094	0.0
5,806	100,680	401,580	39,567	0.0060	0.010934	0	0.0000	0.0	7,753,400	54.1	406,099	0.0117	302.7
888,847	1,844,208	3,729,747	2,509,388	0.0082	0.018764	0	0.0000	0.0	34,412,186	465.2	11,798,413	0.0135	168.0
600	5,000	26,571	985	0.0019									
-	23,300	127,607	46,800	0.0002									
80,000	146,525	822,547	70,979	-0.0009									
-	52,028	730,948	571,183	-0.0069									
-	7,450	26,380	8,624	-0.0063									
23,127	96,135	198,721	147,759	-0.0066									
100,000	303,016	704,669	442,778	-0.0099									
-	1,050,000	4,669,682	1,897,257	-0.0130									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AIICO	15 : NTQ	21 : 0-6,499	25	68,300	14,050	700	0	-	
NSE	NSE	201705	AIICO	15 : NTQ	22 : 6,500-34,999	34	725,231	98,412	93,468	0	-	
NSE	NSE	201705	AIICO	15 : NTQ	23 : 35,000-126,499	81	5,624,646	1,329,912	582,600	0	-	
NSE	NSE	201705	AIICO	15 : NTQ	24 : 126,500 & above	122	81,412,534	32,088,291	5,932,905	0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
500	-	-	-	-0.0271									
-	-	44,000	-	-0.0257									
-	5,624	221,399	78,201	-0.0206									
-	240,731	2,826,782	612,882	-0.0264									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AIRSERVICE	11 : MKT	21 : 0-6,499	19	19,555	0	19,555	0	19,555	
NSE	NSE	201705	AIRSERVICE	11 : MKT	22 : 6,500-34,999	12	194,579	0	194,579	0	194,579	
NSE	NSE	201705	AIRSERVICE	11 : MKT	23 : 35,000-126,499	8	703,504	0	703,504	0	703,504	
NSE	NSE	201705	AIRSERVICE	11 : MKT	24 : 126,500 & above	2	550,000	0	550,000	0	550,000	
NSE	NSE	201705	AIRSERVICE	12 : MLO	21 : 0-6,499	61	125,234	2,200	120,734	0	107,192	
NSE	NSE	201705	AIRSERVICE	12 : MLO	22 : 6,500-34,999	83	1,385,645	12,000	1,321,550	0	1,081,490	
NSE	NSE	201705	AIRSERVICE	12 : MLO	23 : 35,000-126,499	71	4,933,899	147,584	4,711,966	0	4,118,703	
NSE	NSE	201705	AIRSERVICE	12 : MLO	24 : 126,500 & above	29	9,513,399	66,679	9,215,970	0	8,855,470	
NSE	NSE	201705	AIRSERVICE	13 : ITQ	21 : 0-6,499	28	48,395	28,170	9,235	0	-	
NSE	NSE	201705	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	57	905,343	549,436	239,348	0	19,000	
NSE	NSE	201705	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	28	2,168,776	972,269	606,510	0	100,000	
NSE	NSE	201705	AIRSERVICE	13 : ITQ	24 : 126,500 & above	5	921,000	200,000	721,000	0	-	
NSE	NSE	201705	AIRSERVICE	14 : ATQ	21 : 0-6,499	19	56,764	18,700	33,064	0	2,000	
NSE	NSE	201705	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	36	705,884	261,370	181,837	0	-	
NSE	NSE	201705	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	36	2,672,608	798,730	1,420,759	0	31,500	
NSE	NSE	201705	AIRSERVICE	14 : ATQ	24 : 126,500 & above	8	2,754,000	200,000	2,554,000	0	-	1,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.1245	0.123830		0	0.0000	0.0	19,555	0.0	0	0.0000	0.0
-	-	-	-	0.2551	0.280291		0	0.0000	0.0	164,579	0.0	30,000	0.0157	0.0
-	-	-	-	0.4082	0.213831		0	0.0000	0.0	580,720	0.0	122,784	0.0094	0.0
-	-	-	-	0.3900	0.030000		0	0.0000	0.0	550,000	0.0	0	0.0000	0.0
1,500	-	6,000	-	0.1315	0.131417		0	0.0000	0.0	120,734	296.5	0	0.0000	0.0
92,769	4,370	77,363	6,059	0.1176	0.144237		0	0.0000	0.0	1,304,871	322.0	16,679	0.1400	14.2
116,703	90,000	196,360	26,008	0.1892	0.161722		0	0.0000	0.0	4,479,750	266.0	232,216	0.0405	0.0
200,000	12,500	-	148,000	0.2816	0.198199		0	0.0000	0.0	7,864,970	44.0	1,351,000	0.0391	1.7
-	1,000	3,730	-	-0.2575										
22,900	45,000	62,640	39,200	-0.1846										
250,000	144,910	27,600	-	-0.0607										
546,000	175,000	-	-	-0.0206										
-	11,784	7,000	8,000	-0.2321										
12,978	42,500	47,123	47,100	-0.2340										
604,000	140,400	401,463	48,643	-0.2640										
046,872	262,823	1,044,305	200,000	-0.1805										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AIRSERVICE	15 : NTQ	21 : 0-6,499	10	20,245	8,760	0	0	-	
NSE	NSE	201705	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	30	506,771	283,160	129,000	0	-	
NSE	NSE	201705	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	24	1,549,317	858,890	216,760	0	-	
NSE	NSE	201705	AIRSERVICE	15 : NTQ	24 : 126,500 & above	5	1,789,740	389,740	1,200,000	0	-	1,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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								
-	45,000	39,000	10,000	-0.1367									
87,250	-	-	69,510	-0.2490									
000,000	200,000	-	-	-0.1649									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ALEX	11 : MKT	21 : 0-6,499	2	175	0	175	0	175	-
NSE	NSE	201705	ALEX	12 : MLO	21 : 0-6,499	5	2,411	0	2,411	0	2,411	-
NSE	NSE	201705	ALEX	14 : ATQ	21 : 0-6,499	2	1,119	50	0	0	0	-
NSE	NSE	201705	ALEX	14 : ATQ	22 : 6,500-34,999	1	10,000	0	0	0	0	-

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	175	0.0	0	0.0000	0.0
-	-	-	-	0.0095	0.009539		0	0.0000	0.0	2,411	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	0.0000										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ARBICO	11 : MKT	21 : 0-6,499	2	1,020	1,000	20	0	20	
NSE	NSE	201705	ARBICO	12 : MLO	21 : 0-6,499	1	980	0	20	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	20	0.0	0	0.0000	0.0
-	-	-	20	0.0000	0.000000		0	0.0000	0.0	20	1950.0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ASHAKACEM	11 : MKT	21 : 0-6,499	20	42,481	0	42,481	0	42,481	
NSE	NSE	201705	ASHAKACEM	11 : MKT	22 : 6,500-34,999	3	51,561	0	51,561	0	51,561	
NSE	NSE	201705	ASHAKACEM	11 : MKT	23 : 35,000-126,499	2	153,396	81,000	72,396	0	72,396	
NSE	NSE	201705	ASHAKACEM	11 : MKT	24 : 126,500 & above	1	165,000	0	165,000	0	165,000	
NSE	NSE	201705	ASHAKACEM	12 : MLO	21 : 0-6,499	110	189,917	12,367	159,734	0	134,607	
NSE	NSE	201705	ASHAKACEM	12 : MLO	22 : 6,500-34,999	34	493,425	29,002	374,368	0	339,506	
NSE	NSE	201705	ASHAKACEM	12 : MLO	23 : 35,000-126,499	19	1,323,448	306,792	586,967	0	395,383	
NSE	NSE	201705	ASHAKACEM	12 : MLO	24 : 126,500 & above	1	255,206	217,880	37,326	0	37,326	
NSE	NSE	201705	ASHAKACEM	13 : ITQ	21 : 0-6,499	29	47,527	5,000	22,287	0	-	
NSE	NSE	201705	ASHAKACEM	13 : ITQ	22 : 6,500-34,999	18	280,421	118,028	71,943	0	-	
NSE	NSE	201705	ASHAKACEM	13 : ITQ	23 : 35,000-126,499	2	122,096	0	0	0	-	
NSE	NSE	201705	ASHAKACEM	13 : ITQ	24 : 126,500 & above	1	217,880	0	165,000	0	-	
NSE	NSE	201705	ASHAKACEM	14 : ATQ	21 : 0-6,499	21	60,648	22,741	19,766	0	-	
NSE	NSE	201705	ASHAKACEM	14 : ATQ	22 : 6,500-34,999	8	102,554	0	68,769	0	-	
NSE	NSE	201705	ASHAKACEM	14 : ATQ	23 : 35,000-126,499	5	276,064	55,750	113,664	0	-	
NSE	NSE	201705	ASHAKACEM	15 : NTQ	21 : 0-6,499	3	12,038	0	12,038	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.4273	0.318767		0	0.0000	0.0	22,973	0.0	19,508	0.0743	0.0
-	-	-	-	0.2453	0.237582		0	0.0000	0.0	51,561	0.0	0	0.0000	0.0
-	-	-	-	0.5600	0.050000		0	0.0000	0.0	72,396	0.0	0	0.0000	0.0
-	-	-	-	0.5800	0.000000		0	0.0000	0.0	165,000	0.0	0	0.0000	0.0
-	3,403	18,204	330	0.3107	0.342351		0	0.0000	0.0	152,502	305.7	7,232	0.1708	333.5
-	-	9,553	-	0.1313	0.214534		0	0.0000	0.0	374,368	612.5	0	0.0000	0.0
40,935	-	109,788	40,811	0.0890	0.187430		0	0.0000	0.0	514,871	288.4	72,096	0.0315	0.0
-	-	-	-	1.0057	1.005732		0	0.0000	0.0	0	0.0	37,326	0.0429	0.0
2,125	-	12,111	1,409	-0.1743										
9,550	-	37,524	14,869	-0.5255										
-	-	-	-	0.0000										
-	-	-	-	-0.5800										
-	-	7,550	-	-0.6355										
1,262	11,000	28,400	11,207	-0.6431										
3,500	8,000	57,164	1,200	-0.6933										
-	-	500	-	-0.5458										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ASHAKACEM	15 : NTQ	22 : 6,500-34,999	2	35,000	10,000	25,000	0	-	
NSE	NSE	201705	ASHAKACEM	15 : NTQ	23 : 35,000-126,499	2	150,000	0	0	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
	-	-	25,000	-	-1.0300								
	-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ASOSAVINGS	12 : MLO	21 : 0-6,499	1	50	0	50	0	50	50

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AUSTINLAZ	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	AVONCROWN	11 : MKT	21 : 0-6,499	1	390	0	390	0	390	390
NSE	NSE	201705	AVONCROWN	12 : MLO	21 : 0-6,499	4	4,071	0	4,071	0	4,071	4,071
NSE	NSE	201705	AVONCROWN	12 : MLO	22 : 6,500-34,999	3	46,205	0	46,205	0	46,205	46,205

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	390	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	4,071	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	46,205	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	BERGER	11 : MKT	21 : 0-6,499	10	17,905	3,500	14,405	0	14,405	
NSE	NSE	201705	BERGER	11 : MKT	22 : 6,500-34,999	1	20,500	20,500	0	0	-	
NSE	NSE	201705	BERGER	12 : MLO	21 : 0-6,499	64	101,266	350	96,522	0	89,103	
NSE	NSE	201705	BERGER	12 : MLO	22 : 6,500-34,999	17	260,659	19,979	187,649	0	172,328	
NSE	NSE	201705	BERGER	12 : MLO	23 : 35,000-126,499	7	420,574	166,632	221,987	0	175,966	
NSE	NSE	201705	BERGER	13 : ITQ	21 : 0-6,499	6	16,718	0	5,218	0	-	
NSE	NSE	201705	BERGER	13 : ITQ	22 : 6,500-34,999	11	164,489	63,942	28,464	0	-	
NSE	NSE	201705	BERGER	13 : ITQ	23 : 35,000-126,499	3	240,000	0	0	0	-	
NSE	NSE	201705	BERGER	14 : ATQ	21 : 0-6,499	13	27,133	50	26,083	0	-	
NSE	NSE	201705	BERGER	14 : ATQ	22 : 6,500-34,999	16	213,599	38,077	116,051	0	-	
NSE	NSE	201705	BERGER	14 : ATQ	23 : 35,000-126,499	1	50,000	0	0	0	-	
NSE	NSE	201705	BERGER	15 : NTQ	21 : 0-6,499	2	5,000	0	0	0	-	
NSE	NSE	201705	BERGER	15 : NTQ	22 : 6,500-34,999	1	19,979	0	0	0	-	
NSE	NSE	201705	BERGER	15 : NTQ	23 : 35,000-126,499	1	73,142	62,442	10,700	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.1513	0.158451	-	0	0.0000	0.0	14,405	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	-	0	0.0000	0.0	0	0.0	0	0.0000	0.0
4,697	-	-	2,722	0.0786	0.109670	-	0	0.0000	0.0	92,165	87.1	4,357	0.0200	21.5
3,857	2,450	200	5,305	0.1656	0.207767	-	0	0.0000	0.0	186,507	196.9	1,142	0.0200	10770.0
-	41,021	5,000	-	0.0683	0.058645	-	0	0.0000	0.0	221,987	85.7	0	0.0000	0.0
-	3,428	1,790	-	-0.2057										
-	-	28,464	-	-0.0725										
-	-	-	-	0.0000										
-	-	10,794	2,650	-0.2113										
-	17,750	54,271	30,728	-0.3883										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	9,800	900	-	-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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	BETAGLAS	11 : MKT	21 : 0-6,499	9	4,135	201	3,934	0	3,934	
NSE	NSE	201705	BETAGLAS	12 : MLO	21 : 0-6,499	21	22,558	0	20,257	0	18,037	
NSE	NSE	201705	BETAGLAS	12 : MLO	22 : 6,500-34,999	5	69,638	0	69,638	0	49,491	
NSE	NSE	201705	BETAGLAS	12 : MLO	23 : 35,000-126,499	1	36,390	0	36,390	0	28,999	
NSE	NSE	201705	BETAGLAS	13 : ITQ	21 : 0-6,499	5	4,301	0	2,350	0	-	
NSE	NSE	201705	BETAGLAS	13 : ITQ	23 : 35,000-126,499	1	45,000	0	0	0	-	
NSE	NSE	201705	BETAGLAS	14 : ATQ	21 : 0-6,499	3	1,060	0	50	0	-	
NSE	NSE	201705	BETAGLAS	14 : ATQ	22 : 6,500-34,999	3	42,886	0	33,129	0	-	
NSE	NSE	201705	BETAGLAS	14 : ATQ	23 : 35,000-126,499	2	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0432	0.043309		0	0.0000	0.0	2,134	0.0	1,800	0.0078	0.0
-	1,348	862	-	0.9409	1.191495		0	0.0000	0.0	16,142	7.7	4,115	1.1446	297.0
-	148	-	-	1.1248	0.477009		0	0.0000	0.0	53,038	3402.7	16,600	0.0201	0.8
-	-	7,391	-	2.3751	2.375052		0	0.0000	0.0	0	0.0	36,390	0.0075	78.0
-	-	2,050	-	-3.8591										
-	-	-	-	0.0000										
-	-	-	50	-0.5800										
-	-	24,186	8,700	0.8309										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	BOCGAS	11 : MKT	21 : 0-6,499	9	3,266	0	3,266	0	3,266	
NSE	NSE	201705	BOCGAS	11 : MKT	22 : 6,500-34,999	1	13,000	0	13,000	0	13,000	
NSE	NSE	201705	BOCGAS	12 : MLO	21 : 0-6,499	24	30,762	0	25,675	0	24,662	
NSE	NSE	201705	BOCGAS	12 : MLO	22 : 6,500-34,999	2	23,700	4,700	19,000	0	19,000	
NSE	NSE	201705	BOCGAS	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	
NSE	NSE	201705	BOCGAS	14 : ATQ	21 : 0-6,499	3	10,200	500	1,000	0	-	
NSE	NSE	201705	BOCGAS	14 : ATQ	22 : 6,500-34,999	1	9,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0883	0.088319		0	0.0000	0.0	3,266	0.0	0	0.0000	0.0
-	-	-	-	0.0500	0.050000		0	0.0000	0.0	13,000	0.0	0	0.0000	0.0
100	100	-	-	0.0426	0.019824		0	0.0000	0.0	25,575	130.9	100	0.1600	16.0
-	-	-	-	0.0368	0.036842		0	0.0000	0.0	19,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
-	-	-	1,000	-0.2800										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CADBURY	11 : MKT	21 : 0-6,499	98	118,219	2,562	115,657	0	115,657	
NSE	NSE	201705	CADBURY	11 : MKT	22 : 6,500-34,999	18	279,331	15,000	264,331	0	264,331	
NSE	NSE	201705	CADBURY	11 : MKT	23 : 35,000-126,499	11	490,485	145,000	345,485	0	345,485	
NSE	NSE	201705	CADBURY	12 : MLO	21 : 0-6,499	185	320,226	20,617	277,304	0	237,151	
NSE	NSE	201705	CADBURY	12 : MLO	22 : 6,500-34,999	91	1,580,016	179,033	1,259,205	0	1,015,953	
NSE	NSE	201705	CADBURY	12 : MLO	23 : 35,000-126,499	49	3,156,104	348,818	2,583,169	0	1,954,574	
NSE	NSE	201705	CADBURY	12 : MLO	24 : 126,500 & above	16	3,319,539	89,650	3,106,707	0	2,501,209	
NSE	NSE	201705	CADBURY	13 : ITQ	21 : 0-6,499	114	225,018	101,277	84,621	0	-	
NSE	NSE	201705	CADBURY	13 : ITQ	22 : 6,500-34,999	86	1,480,163	513,543	673,532	0	-	
NSE	NSE	201705	CADBURY	13 : ITQ	23 : 35,000-126,499	25	1,361,328	334,603	680,525	0	-	
NSE	NSE	201705	CADBURY	14 : ATQ	21 : 0-6,499	62	129,901	52,040	52,281	0	-	
NSE	NSE	201705	CADBURY	14 : ATQ	22 : 6,500-34,999	54	804,000	322,452	316,079	0	10	
NSE	NSE	201705	CADBURY	14 : ATQ	23 : 35,000-126,499	19	1,101,443	393,374	393,468	0	-	
NSE	NSE	201705	CADBURY	14 : ATQ	24 : 126,500 & above	8	1,944,600	467,853	997,174	0	-	
NSE	NSE	201705	CADBURY	15 : NTQ	21 : 0-6,499	45	105,516	40,605	29,516	0	-	
NSE	NSE	201705	CADBURY	15 : NTQ	22 : 6,500-34,999	36	620,600	320,174	146,180	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.2625	0.292645		0	0.0000	0.0	92,158	0.0	23,499	0.1305	0.0
-	-	-	-	0.2011	0.360762		0	0.0000	0.0	129,718	0.0	134,613	0.1233	0.0
-	-	-	-	0.2556	0.292332		0	0.0000	0.0	130,000	0.0	215,485	0.0352	0.0
6,517	8,113	20,298	1,163	0.1707	0.238860		0	0.0000	0.0	255,440	106.2	21,864	0.2316	789.9
4,990	63,723	99,122	51,137	0.1090	0.214425		0	0.0000	0.0	1,097,832	380.2	161,373	0.1370	80.4
38,703	112,209	328,966	111,252	0.1289	0.251607		0	0.0000	0.0	1,701,608	372.1	881,561	0.0908	365.2
181,600	145,178	110,034	168,686	0.1674	0.190085		0	0.0000	0.0	1,964,257	174.8	1,142,450	0.0177	78.4
6,454	15,120	22,079	22,041	-0.2429										
62,813	92,421	314,741	185,477	-0.2162										
471	107,600	281,969	237,223	-0.2261										
6,423	12,100	14,985	2,867	-0.0684										
10,229	34,700	121,181	76,224	-0.1995										
50,000	-	100,000	31,726	-0.2482										
372,147	89,000	57,046	227,377	-0.1568										
-	400	8,646	2,250	-0.3004										
-	24,981	49,905	19,044	-0.3401										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CADBURY	15 : NTQ	23 : 35,000-126,499	16	822,736	287,878	189,988	0	-	
NSE	NSE	201705	CADBURY	15 : NTQ	24 : 126,500 & above	4	1,149,891	400,000	749,891	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	91,611	49,000	-0.2985									
-	-	21,900	77,188	-0.3731									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CAP	11 : MKT	21 : 0-6,499	44	29,261	1,000	28,261	0	28,261	
NSE	NSE	201705	CAP	11 : MKT	22 : 6,500-34,999	5	70,356	0	70,356	0	70,356	
NSE	NSE	201705	CAP	12 : MLO	21 : 0-6,499	140	212,019	6,073	185,946	0	157,184	
NSE	NSE	201705	CAP	12 : MLO	22 : 6,500-34,999	36	599,967	14,427	482,436	0	409,190	
NSE	NSE	201705	CAP	12 : MLO	23 : 35,000-126,499	16	962,038	45,834	823,684	0	635,872	
NSE	NSE	201705	CAP	12 : MLO	24 : 126,500 & above	2	1,670,000	0	1,524,917	0	1,523,917	
NSE	NSE	201705	CAP	13 : ITQ	21 : 0-6,499	122	290,038	93,078	107,265	0	-	
NSE	NSE	201705	CAP	13 : ITQ	22 : 6,500-34,999	46	560,416	208,180	117,470	0	-	
NSE	NSE	201705	CAP	13 : ITQ	23 : 35,000-126,499	12	534,664	399,330	1,000	0	-	
NSE	NSE	201705	CAP	14 : ATQ	21 : 0-6,499	47	97,870	24,695	31,402	0	-	
NSE	NSE	201705	CAP	14 : ATQ	22 : 6,500-34,999	32	429,271	187,172	128,652	0	-	
NSE	NSE	201705	CAP	14 : ATQ	23 : 35,000-126,499	4	255,000	95,000	80,000	0	-	
NSE	NSE	201705	CAP	15 : NTQ	21 : 0-6,499	34	100,023	58,775	15,828	0	-	
NSE	NSE	201705	CAP	15 : NTQ	22 : 6,500-34,999	10	120,656	30,433	26,000	0	-	
NSE	NSE	201705	CAP	15 : NTQ	23 : 35,000-126,499	4	275,834	95,834	0	0	-	
NSE	NSE	201705	CAP	15 : NTQ	24 : 126,500 & above	1	200,000	200,000	0	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	1.1191	0.814960		0	0.0000	0.0	18,320	0.0	9,941	0.3216	0.0
-	-	-	-	2.1338	2.294754		0	0.0000	0.0	40,963	0.0	29,393	0.6479	0.0
6,486	2,955	13,915	1,151	0.6253	0.845054		0	0.0000	0.0	159,146	210.1	26,800	0.0974	127.1
13,031	4,678	53,692	450	0.9918	1.120841		0	0.0000	0.0	313,179	192.1	169,257	0.1202	111.3
-	75,000	20,502	-	0.6415	1.113886		0	0.0000	0.0	417,684	80.7	406,000	0.2092	1688.4
-	-	1,000	-	1.5802	1.826068		0	0.0000	0.0	0	0.0	1,524,917	0.2476	0.4
10,037	16,245	50,276	5,200	-0.7230										
10,551	31,250	23,946	20,900	-0.2555										
-	-	1,000	-	-1.2000										
-	2,630	8,714	9,051	-1.1287										
-	-	37,449	34,766	-1.3057										
-	60,000	-	20,000	-1.5025										
-	-	12,088	1,850	-0.7174										
7,000	-	19,000	-	-2.0865										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CAPOIL	11 : MKT	21 : 0-6,499	2	2,100	0	2,100	0	2,100	2,100
NSE	NSE	201705	CAPOIL	12 : MLO	21 : 0-6,499	6	310	0	310	0	310	310
NSE	NSE	201705	CAPOIL	12 : MLO	22 : 6,500-34,999	1	15,000	0	15,000	0	15,000	15,000

*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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	2,100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	310	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	15,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CAVERTON	11 : MKT	21 : 0-6,499	9	4,275	0	4,275	0	4,275	4,275
NSE	NSE	201705	CAVERTON	11 : MKT	22 : 6,500-34,999	5	72,000	0	72,000	0	72,000	72,000
NSE	NSE	201705	CAVERTON	11 : MKT	23 : 35,000-126,499	2	126,300	0	126,300	0	126,300	126,300
NSE	NSE	201705	CAVERTON	12 : MLO	21 : 0-6,499	29	27,950	0	27,950	0	27,950	27,950
NSE	NSE	201705	CAVERTON	12 : MLO	22 : 6,500-34,999	6	98,000	0	60,500	0	60,500	60,500
NSE	NSE	201705	CAVERTON	12 : MLO	23 : 35,000-126,499	4	243,600	0	199,800	0	193,800	193,800
NSE	NSE	201705	CAVERTON	12 : MLO	24 : 126,500 & above	6	1,227,800	0	1,055,400	0	930,000	930,000
NSE	NSE	201705	CAVERTON	13 : ITQ	21 : 0-6,499	2	6,000	0	5,000	0	-	-
NSE	NSE	201705	CAVERTON	13 : ITQ	22 : 6,500-34,999	1	19,000	19,000	0	0	-	-
NSE	NSE	201705	CAVERTON	13 : ITQ	23 : 35,000-126,499	3	227,000	0	96,000	0	-	-
NSE	NSE	201705	CAVERTON	13 : ITQ	24 : 126,500 & above	4	816,000	350,000	250,000	0	-	-
NSE	NSE	201705	CAVERTON	14 : ATQ	21 : 0-6,499	10	10,000	4,300	3,600	0	-	-
NSE	NSE	201705	CAVERTON	14 : ATQ	22 : 6,500-34,999	3	30,500	0	21,500	0	-	-
NSE	NSE	201705	CAVERTON	14 : ATQ	23 : 35,000-126,499	5	343,700	160,000	127,400	0	-	-
NSE	NSE	201705	CAVERTON	14 : ATQ	24 : 126,500 & above	2	400,000	400,000	0	0	-	-
NSE	NSE	201705	CAVERTON	15 : NTQ	22 : 6,500-34,999	2	39,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	-0.0008	0.000561		0	0.0000	0.0	4,275	0.0	0	0.0000	0.0
-	-	-	-	0.0381	0.032249		0	0.0000	0.0	40,000	0.0	32,000	0.0089	0.0
-	-	-	-	0.0054	0.005423		0	0.0000	0.0	70,000	0.0	56,300	0.0061	0.0
-	-	-	-	0.0123	0.015849		0	0.0000	0.0	27,950	0.0	0	0.0000	0.0
-	-	-	-	0.0073	0.007272		0	0.0000	0.0	60,500	0.0	0	0.0000	0.0
-	-	-	3,000	0.0250	0.022492		0	0.0000	0.0	199,800	119.4	0	0.0000	0.0
100,000	-	25,400	-	0.0385	0.034200		0	0.0000	0.0	425,400	0.0	630,000	0.0151	30.1
-	-	-	-	-0.0284										
-	-	-	-	0.0000										
-	-	10,000	-	-0.0506										
-	-	50,000	200,000	-0.0580										
-	-	100	2,000	-0.0258										
-	-	9,000	-	-0.0242										
-	-	-	43,700	-0.0563										
-	-	-	-	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CAVERTON	15 : NTQ	23 : 35,000-126,499	1	100,000	100,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CCNN	11 : MKT	21 : 0-6,499	24	44,693	0	44,693	0	44,693	
NSE	NSE	201705	CCNN	11 : MKT	22 : 6,500-34,999	3	64,000	30,000	34,000	0	34,000	
NSE	NSE	201705	CCNN	11 : MKT	23 : 35,000-126,499	1	45,000	0	45,000	0	45,000	
NSE	NSE	201705	CCNN	11 : MKT	24 : 126,500 & above	1	138,097	0	138,097	0	138,097	
NSE	NSE	201705	CCNN	12 : MLO	21 : 0-6,499	77	179,429	7,366	171,679	0	167,479	
NSE	NSE	201705	CCNN	12 : MLO	22 : 6,500-34,999	69	1,146,349	61,584	1,049,425	0	954,275	
NSE	NSE	201705	CCNN	12 : MLO	23 : 35,000-126,499	44	3,037,584	281,824	2,509,910	0	2,313,045	
NSE	NSE	201705	CCNN	12 : MLO	24 : 126,500 & above	17	3,577,045	143,419	3,275,895	0	2,661,481	
NSE	NSE	201705	CCNN	13 : ITQ	21 : 0-6,499	54	136,169	56,988	50,187	0	-	
NSE	NSE	201705	CCNN	13 : ITQ	22 : 6,500-34,999	102	1,702,677	683,990	590,663	0	-	
NSE	NSE	201705	CCNN	13 : ITQ	23 : 35,000-126,499	48	2,790,554	1,167,304	713,650	0	-	
NSE	NSE	201705	CCNN	13 : ITQ	24 : 126,500 & above	7	1,406,838	1,206,838	50,000	0	-	
NSE	NSE	201705	CCNN	14 : ATQ	21 : 0-6,499	32	68,135	32,101	23,481	0	-	
NSE	NSE	201705	CCNN	14 : ATQ	22 : 6,500-34,999	46	819,044	439,491	184,613	0	-	
NSE	NSE	201705	CCNN	14 : ATQ	23 : 35,000-126,499	38	2,384,459	580,696	892,520	0	-	
NSE	NSE	201705	CCNN	14 : ATQ	24 : 126,500 & above	5	985,350	300,000	205,950	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.2070	0.211210		0	0.0000	0.0	34,693	0.0	10,000	0.0422	0.0
-	-	-	-	0.1938	0.205000		0	0.0000	0.0	34,000	0.0	0	0.0000	0.0
-	-	-	-	0.2633	0.263334		0	0.0000	0.0	0	0.0	45,000	0.0067	0.0
-	-	-	-	0.3486	0.438552		0	0.0000	0.0	0	0.0	138,097	0.0193	0.0
2,700	260	1,000	240	0.1401	0.169452		0	0.0000	0.0	167,010	13.0	4,669	0.0079	0.0
9,400	1,000	41,010	16,000	0.1283	0.191036		0	0.0000	0.0	870,232	336.0	179,193	0.0461	2.9
16,491	-	-	9,955	0.0948	0.158328		0	0.0000	0.0	1,840,800	628.3	669,110	0.0515	0.0
235,102	45,870	2,000	-	0.1367	0.183485		0	0.0000	0.0	1,433,402	1521.1	1,842,493	0.0467	4.5
1,200	14,015	13,224	8,151	-0.0839										
14,500	61,689	283,857	106,500	-0.1416										
50,000	45,000	303,250	93,824	-0.1501										
-	-	-	-	0.1600										
-	3,000	1,964	10,000	-0.0952										
20,000	32,500	78,810	30,330	-0.2193										
105,705	75,000	189,346	152,390	-0.1836										
-	-	70,212	135,738	-0.1307										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CCNN	15 : NTQ	21 : 0-6,499	18	46,515	30,489	5,140	0	-	
NSE	NSE	201705	CCNN	15 : NTQ	22 : 6,500-34,999	38	692,195	301,000	21,000	0	-	
NSE	NSE	201705	CCNN	15 : NTQ	23 : 35,000-126,499	30	1,905,455	486,574	335,155	0	-	
NSE	NSE	201705	CCNN	15 : NTQ	24 : 126,500 & above	5	1,188,654	350,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	-	1,000	-	-0.0016									
-	-	21,000	-	-0.2724									
-	100,000	50,000	45,331	-0.1909									
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CHAMPION	11 : MKT	21 : 0-6,499	23	36,600	4,000	32,600	0	32,600	
NSE	NSE	201705	CHAMPION	11 : MKT	22 : 6,500-34,999	9	155,500	0	155,500	0	155,500	
NSE	NSE	201705	CHAMPION	11 : MKT	23 : 35,000-126,499	7	581,143	0	581,143	0	581,143	
NSE	NSE	201705	CHAMPION	11 : MKT	24 : 126,500 & above	6	2,936,445	1,445,000	1,491,445	0	1,491,445	
NSE	NSE	201705	CHAMPION	12 : MLO	21 : 0-6,499	56	70,602	129	70,473	0	60,923	
NSE	NSE	201705	CHAMPION	12 : MLO	22 : 6,500-34,999	45	815,439	0	812,439	0	799,039	
NSE	NSE	201705	CHAMPION	12 : MLO	23 : 35,000-126,499	58	4,462,259	301,143	4,000,164	0	3,418,971	
NSE	NSE	201705	CHAMPION	12 : MLO	24 : 126,500 & above	39	13,750,148	942,129	9,524,493	0	6,068,058	
NSE	NSE	201705	CHAMPION	13 : ITQ	21 : 0-6,499	21	26,262	0	20,537	0	-	
NSE	NSE	201705	CHAMPION	13 : ITQ	22 : 6,500-34,999	29	668,076	200,184	195,543	0	-	
NSE	NSE	201705	CHAMPION	13 : ITQ	23 : 35,000-126,499	38	2,661,037	1,103,857	915,417	0	-	
NSE	NSE	201705	CHAMPION	13 : ITQ	24 : 126,500 & above	14	4,349,325	2,259,391	1,497,534	0	-	
NSE	NSE	201705	CHAMPION	14 : ATQ	21 : 0-6,499	9	17,277	4,251	11,871	0	-	
NSE	NSE	201705	CHAMPION	14 : ATQ	22 : 6,500-34,999	12	230,280	77,050	98,500	0	-	
NSE	NSE	201705	CHAMPION	14 : ATQ	23 : 35,000-126,499	56	3,864,709	1,110,880	1,486,079	0	-	
NSE	NSE	201705	CHAMPION	14 : ATQ	24 : 126,500 & above	19	5,435,784	1,820,000	1,946,885	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0571	0.068642		0	0.0000	0.0	28,600	0.0	4,000	0.0097	0.0
-	-	-	-	0.0808	0.080470		0	0.0000	0.0	130,500	0.0	25,000	0.0069	0.0
-	-	-	-	0.0770	0.066533		0	0.0000	0.0	406,143	0.0	175,000	0.0092	0.0
-	-	-	-	0.0640	0.062458		0	0.0000	0.0	1,291,445	0.0	200,000	0.0087	0.0
2,550	-	7,000	-	0.0439	0.065486		0	0.0000	0.0	70,473	166.4	0	0.0000	0.0
-	-	9,700	3,700	0.0465	0.061333		0	0.0000	0.0	764,439	17.3	48,000	0.0279	0.0
600	52,055	197,991	149,496	0.0367	0.058496		0	0.0000	0.0	3,484,164	391.1	516,000	0.0407	7.6
870,020	1,083,874	547,137	89,000	0.0498	0.079558		0	0.0000	0.0	6,784,452	538.0	2,740,041	0.0158	1142.0
-	7,655	12,148	200	-0.0584										
850	91,073	58,620	15,000	-0.0509										
-	295,226	333,573	235,730	0.0035										
200,000	201,375	320,129	776,030	-0.0428										
102	3,769	7,000	-	-0.2148										
-	-	65,000	-	-0.1136										
34,721	409,844	743,414	134,880	-0.0954										
400,000	1,335,625	15,815	-	-0.1459										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CHAMPION	15 : NTQ	21 : 0-6,499	19	11,565	0	1,923	0	-	
NSE	NSE	201705	CHAMPION	15 : NTQ	22 : 6,500-34,999	23	434,639	149,132	45,199	0	-	
NSE	NSE	201705	CHAMPION	15 : NTQ	23 : 35,000-126,499	29	1,850,348	539,845	350,275	0	-	
NSE	NSE	201705	CHAMPION	15 : NTQ	24 : 126,500 & above	9	3,073,600	1,373,600	806,080	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	110	710	-	-0.0976									
-	-	30,000	-	-0.0911									
59,875	-	89,040	200,000	-0.0970									
-	-	806,080	-	-0.0671									

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CHAMS	11 : MKT	21 : 0-6,499	1	200	0	200	0	200	200
NSE	NSE	201705	CHAMS	11 : MKT	22 : 6,500-34,999	1	8,000	0	8,000	0	8,000	8,000
NSE	NSE	201705	CHAMS	12 : MLO	21 : 0-6,499	4	7,520	0	7,520	0	7,520	7,520
NSE	NSE	201705	CHAMS	12 : MLO	23 : 35,000-126,499	1	90,500	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,520	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CHELLARAM	11 : MKT	21 : 0-6,499	2	120	0	120	0	120	120
NSE	NSE	201705	CHELLARAM	12 : MLO	21 : 0-6,499	1	33	0	33	0	33	33

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	120	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	33	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CILEASING	11 : MKT	21 : 0-6,499	12	12,315	0	12,315	0	12,315	
NSE	NSE	201705	CILEASING	11 : MKT	22 : 6,500-34,999	5	78,029	0	78,029	0	78,029	
NSE	NSE	201705	CILEASING	11 : MKT	23 : 35,000-126,499	10	625,800	0	625,800	0	625,800	
NSE	NSE	201705	CILEASING	11 : MKT	24 : 126,500 & above	9	3,710,900	2,800,000	910,900	0	910,900	
NSE	NSE	201705	CILEASING	12 : MLO	21 : 0-6,499	43	74,254	0	74,254	0	66,055	
NSE	NSE	201705	CILEASING	12 : MLO	22 : 6,500-34,999	43	785,786	38,380	716,785	0	647,685	
NSE	NSE	201705	CILEASING	12 : MLO	23 : 35,000-126,499	61	4,212,340	113,197	4,009,758	0	3,103,890	
NSE	NSE	201705	CILEASING	12 : MLO	24 : 126,500 & above	64	39,470,464	3,121,374	28,703,344	0	22,163,966	
NSE	NSE	201705	CILEASING	13 : ITQ	21 : 0-6,499	7	11,216	1,500	9,216	0	-	
NSE	NSE	201705	CILEASING	13 : ITQ	22 : 6,500-34,999	8	135,500	39,000	72,620	0	-	
NSE	NSE	201705	CILEASING	13 : ITQ	23 : 35,000-126,499	24	1,864,449	571,000	849,949	0	-	
NSE	NSE	201705	CILEASING	13 : ITQ	24 : 126,500 & above	19	5,975,817	2,355,677	2,391,850	0	-	
NSE	NSE	201705	CILEASING	14 : ATQ	21 : 0-6,499	10	19,735	2,500	17,235	0	-	
NSE	NSE	201705	CILEASING	14 : ATQ	22 : 6,500-34,999	18	296,982	55,000	179,982	0	-	
NSE	NSE	201705	CILEASING	14 : ATQ	23 : 35,000-126,499	31	2,534,115	190,000	1,312,895	0	39,000	
NSE	NSE	201705	CILEASING	14 : ATQ	24 : 126,500 & above	47	16,763,004	4,353,351	5,906,568	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0228	0.015473		0	0.0000	0.0	12,315	0.0	0	0.0000	0.0
-	-	-	-	0.0220	0.018321		0	0.0000	0.0	78,029	0.0	0	0.0000	0.0
-	-	-	-	0.0253	0.029403		0	0.0000	0.0	625,800	0.0	0	0.0000	0.0
-	-	-	-	0.0161	0.020761		0	0.0000	0.0	700,000	0.0	210,900	0.0082	0.0
5	4,194	4,000	-	0.0219	0.019271		0	0.0000	0.0	74,254	91.3	0	0.0000	0.0
16,879	-	31,001	11,120	0.0172	0.018926		0	0.0000	0.0	706,785	121.4	10,000	0.0300	1287.0
-	107,802	235,970	408,941	0.0192	0.022963		0	0.0000	0.0	3,695,266	445.4	314,492	0.0291	933.7
125,000	693,692	1,293,030	2,552,428	0.0148	0.030509		0	0.0000	0.0	19,500,693	781.2	9,202,651	0.0252	261.5
-	2,000	2,166	5,050	-0.0081										
-	10,000	31,620	7,000	0.0170										
165,000	175,140	46,449	463,360	-0.0057										
200,000	-	1,432,500	379,350	-0.0132										
-	-	10,500	3,735	-0.0020										
-	10,000	84,717	16,265	-0.0221										
621	247,858	458,551	331,085	-0.0208										
411,000	1,027,214	1,337,277	1,602,692	-0.0116										

**Guidance:**

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CILEASING	15 : NTQ	21 : 0-6,499	3	5,450	0	300	0	-	
NSE	NSE	201705	CILEASING	15 : NTQ	22 : 6,500-34,999	13	201,079	48,717	45,681	0	-	
NSE	NSE	201705	CILEASING	15 : NTQ	23 : 35,000-126,499	19	1,439,499	300,000	386,732	0	-	
NSE	NSE	201705	CILEASING	15 : NTQ	24 : 126,500 & above	53	19,976,400	5,888,000	2,663,400	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	50	-0.0117									
-	-	25,000	-	-0.0250									
-	-	-	186,620	-0.0220									
-	200,000	422,571	60,829	-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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CONOIL	11 : MKT	21 : 0-6,499	42	41,455	9,453	32,002	0	32,002	
NSE	NSE	201705	CONOIL	11 : MKT	22 : 6,500-34,999	4	37,249	20,000	17,249	0	17,249	
NSE	NSE	201705	CONOIL	11 : MKT	23 : 35,000-126,499	1	49,800	0	49,800	0	49,800	
NSE	NSE	201705	CONOIL	12 : MLO	21 : 0-6,499	265	318,397	18,463	266,950	0	230,728	
NSE	NSE	201705	CONOIL	12 : MLO	22 : 6,500-34,999	53	755,231	25,461	583,655	0	449,825	
NSE	NSE	201705	CONOIL	12 : MLO	23 : 35,000-126,499	12	628,143	903	588,805	0	397,632	
NSE	NSE	201705	CONOIL	12 : MLO	24 : 126,500 & above	3	3,014,144	0	3,014,144	0	3,014,144	
NSE	NSE	201705	CONOIL	13 : ITQ	21 : 0-6,499	95	214,980	65,585	94,364	0	380	
NSE	NSE	201705	CONOIL	13 : ITQ	22 : 6,500-34,999	38	462,402	146,444	135,515	0	-	
NSE	NSE	201705	CONOIL	13 : ITQ	23 : 35,000-126,499	2	129,058	14,803	35,197	0	-	
NSE	NSE	201705	CONOIL	14 : ATQ	21 : 0-6,499	71	115,469	47,025	51,475	0	-	
NSE	NSE	201705	CONOIL	14 : ATQ	22 : 6,500-34,999	12	208,888	54,994	71,317	0	-	
NSE	NSE	201705	CONOIL	14 : ATQ	23 : 35,000-126,499	2	86,343	36,343	0	0	-	
NSE	NSE	201705	CONOIL	14 : ATQ	24 : 126,500 & above	1	150,000	0	150,000	0	-	
NSE	NSE	201705	CONOIL	15 : NTQ	21 : 0-6,499	22	47,144	19,849	13,480	0	-	
NSE	NSE	201705	CONOIL	15 : NTQ	22 : 6,500-34,999	4	79,240	0	29,240	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	1.3107	1.310807		0	0.0000	0.0	22,006	0.0	9,996	0.2617	0.0
-	-	-	-	2.1991	0.992712		0	0.0000	0.0	7,678	0.0	9,571	0.1148	0.0
-	-	-	-	1.2828	1.592778		0	0.0000	0.0	0	0.0	49,800	0.4514	0.0
2,155	12,221	17,413	3,988	0.5140	0.781398		0	0.0000	0.0	256,509	128.0	10,441	0.2042	92.0
10,157	7,462	49,216	41,766	0.7707	1.002359		0	0.0000	0.0	428,267	807.3	155,388	0.1264	60.8
-	1,175	14,626	94,726	0.7208	1.366645		0	0.0000	0.0	383,611	1717.7	205,194	0.7403	0.0
-	-	-	-	2.3300	1.610000		0	0.0000	0.0	3,014,144	0.0	0	0.0000	0.0
1,977	13,958	38,465	10,355	-0.7677										
8,753	2,376	56,274	34,836	-1.1558										
-	35,197	-	-	-1.6000										
6,153	4,755	16,967	17,234	-1.3321										
-	11,913	516	35,000	-0.4880										
-	-	-	-	0.0000										
150,000	-	-	-	-2.3300										
840	-	6,040	3,700	-1.1773										
29,240	-	-	-	-2.8600										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CONOIL	15 : NTQ	23 : 35,000-126,499	2	139,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CONTINSURE	11 : MKT	21 : 0-6,499	55	95,852	8,000	87,552	0	87,552	
NSE	NSE	201705	CONTINSURE	11 : MKT	22 : 6,500-34,999	18	273,966	0	273,966	0	273,966	
NSE	NSE	201705	CONTINSURE	11 : MKT	23 : 35,000-126,499	12	814,519	50,000	764,519	0	764,519	
NSE	NSE	201705	CONTINSURE	11 : MKT	24 : 126,500 & above	6	3,329,621	1,139,621	2,190,000	0	2,190,000	
NSE	NSE	201705	CONTINSURE	12 : MLO	21 : 0-6,499	40	86,750	0	85,750	0	81,850	
NSE	NSE	201705	CONTINSURE	12 : MLO	22 : 6,500-34,999	57	1,073,710	27,395	941,701	0	861,480	
NSE	NSE	201705	CONTINSURE	12 : MLO	23 : 35,000-126,499	75	5,533,260	559,393	4,622,758	0	4,098,143	
NSE	NSE	201705	CONTINSURE	12 : MLO	24 : 126,500 & above	54	18,176,542	2,789,290	11,708,072	0	10,407,661	
NSE	NSE	201705	CONTINSURE	13 : ITQ	21 : 0-6,499	16	45,860	13,000	25,690	0	-	
NSE	NSE	201705	CONTINSURE	13 : ITQ	22 : 6,500-34,999	40	791,436	250,800	365,389	0	-	
NSE	NSE	201705	CONTINSURE	13 : ITQ	23 : 35,000-126,499	62	4,543,455	1,543,036	2,031,619	0	95,000	
NSE	NSE	201705	CONTINSURE	13 : ITQ	24 : 126,500 & above	33	9,022,921	3,728,931	2,642,490	0	-	
NSE	NSE	201705	CONTINSURE	14 : ATQ	21 : 0-6,499	18	66,961	11,000	35,551	0	-	
NSE	NSE	201705	CONTINSURE	14 : ATQ	22 : 6,500-34,999	41	849,489	334,300	262,120	0	-	
NSE	NSE	201705	CONTINSURE	14 : ATQ	23 : 35,000-126,499	65	4,708,032	1,975,233	1,390,809	0	-	
NSE	NSE	201705	CONTINSURE	14 : ATQ	24 : 126,500 & above	33	11,903,910	5,432,585	2,336,626	0	-	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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)	
-	-	-	-	0.0563	0.049778		0	0.0000	0.0	87,552	0.0	0	0.0000	0.0
-	-	-	-	0.0434	0.046193		0	0.0000	0.0	273,966	0.0	0	0.0000	0.0
-	-	-	-	0.0429	0.063072		0	0.0000	0.0	539,519	0.0	225,000	0.0276	0.0
-	-	-	-	0.0618	0.068637		0	0.0000	0.0	250,000	0.0	1,940,000	0.0120	0.0
-	-	2,900	1,000	0.0121	0.029385		0	0.0000	0.0	85,750	61.8	0	0.0000	0.0
28,602	-	28,300	-	0.0247	0.031337	10,000	0.0064	0.0	917,842	75.6	13,859	0.0100	9978.9	
11,400	162,675	170,540	129,623	0.0207	0.031697		0	0.0000	0.0	4,453,362	202.4	169,396	0.0214	1.8
112,680	83,500	615,336	295,195	0.0200	0.030812		0	0.0000	0.0	9,884,052	234.0	1,824,020	0.0117	6.1
-	-	17,650	-	-0.0319										
15,000	82,000	175,875	62,500	-0.0156										
358,005	411,190	483,924	317,000	-0.0215										
110,000	216,660	916,910	415,100	-0.0293										
-	5,000	15,400	8,900	-0.0445										
19,000	64,436	40,000	70,564	-0.0140										
100,000	250,000	216,490	214,845	-0.0282										
26,623	380,000	687,300	572,073	-0.0329										

#### Guidance:

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



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### Market Execution Quality Detail: May 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	201705	CONTINSURE	15 : NTQ	21 : 0-6,499	11	38,150	16,750	2,000	0	-	
NSE	NSE	201705	CONTINSURE	15 : NTQ	22 : 6,500-34,999	39	753,797	354,410	25,710	0	-	
NSE	NSE	201705	CONTINSURE	15 : NTQ	23 : 35,000-126,499	118	8,598,788	3,550,322	1,078,400	0	-	
NSE	NSE	201705	CONTINSURE	15 : NTQ	24 : 126,500 & above	66	20,657,126	7,441,125	1,662,737	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 Quality Detail: May 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)
-	-	2,000	-	-0.0200									
-	10	25,700	-	-0.0800									
-	216,360	241,930	170,000	-0.0372									
-	-	550,000	445,237	-0.0419									

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

Market Execution Information				Order Segmentation				All order				
F1 Participant	F2 Market Centre	F3 Week-ending Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201705	CORNERST	11 : MKT	21 : 0-6,499	11	7,560	0	7,560	0	7,560	
NSE	NSE	201705	CORNERST	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	
NSE	NSE	201705	CORNERST	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	
NSE	NSE	201705	CORNERST	12 : MLO	21 : 0-6,499	15	9,257	0	9,257	0	9,257	

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	7,560	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	50,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,257	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	201705	COURTVILLE	11 : MKT	21 : 0-6,499	2	2,100	0	2,100	0	2,100	2,100
NSE	NSE	201705	COURTVILLE	12 : MLO	21 : 0-6,499	4	115	0	115	0	115	115

*Guidance:*

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

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#### execution information

#### Market and Marketable Limit Orders execution information

Executed	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	115	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	201705	CUSTODYINS	11 : MKT	21 : 0-6,499	23	40,671	3,000	37,671	0	37,671	
NSE	NSE	201705	CUSTODYINS	11 : MKT	22 : 6,500-34,999	8	105,750	0	105,750	0	105,750	
NSE	NSE	201705	CUSTODYINS	11 : MKT	23 : 35,000-126,499	2	90,000	50,000	40,000	0	40,000	
NSE	NSE	201705	CUSTODYINS	12 : MLO	21 : 0-6,499	57	127,558	0	121,466	0	107,701	
NSE	NSE	201705	CUSTODYINS	12 : MLO	22 : 6,500-34,999	36	596,775	98,265	491,158	0	364,191	
NSE	NSE	201705	CUSTODYINS	12 : MLO	23 : 35,000-126,499	35	2,389,093	112,300	2,241,793	0	1,870,017	
NSE	NSE	201705	CUSTODYINS	12 : MLO	24 : 126,500 & above	13	19,435,551	10,010	19,425,541	0	19,425,541	
NSE	NSE	201705	CUSTODYINS	13 : ITQ	21 : 0-6,499	43	106,768	35,770	48,606	0	-	
NSE	NSE	201705	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	31	601,097	252,098	102,850	0	-	
NSE	NSE	201705	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	25	1,477,043	311,820	494,425	0	-	
NSE	NSE	201705	CUSTODYINS	13 : ITQ	24 : 126,500 & above	7	2,982,975	1,192,975	1,055,800	0	-	
NSE	NSE	201705	CUSTODYINS	14 : ATQ	21 : 0-6,499	10	31,162	5,000	20,862	0	-	
NSE	NSE	201705	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	27	423,050	210,049	181,081	0	-	
NSE	NSE	201705	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	19	1,336,416	271,129	306,310	0	-	
NSE	NSE	201705	CUSTODYINS	14 : ATQ	24 : 126,500 & above	8	20,500,520	2,793,479	6,418,161	0	-	1,
NSE	NSE	201705	CUSTODYINS	15 : NTQ	21 : 0-6,499	9	15,311	4,476	4,328	0	-	

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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)	
-	-	-	-	0.1578	0.117456		0	0.0000	0.0	37,671	0.0	0	0.0000	0.0
-	-	-	-	0.1365	0.195141		0	0.0000	0.0	65,750	0.0	40,000	0.1615	0.0
-	-	-	-	0.3100	0.170000		0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
5,738	2,673	3,246	-	0.1737	0.159064		0	0.0000	0.0	121,466	102.7	0	0.0000	0.0
35,139	15,500	63,934	12,148	0.1016	0.122260		0	0.0000	0.0	466,012	198.9	25,146	0.0064	0.0
79,437	150,150	117,983	2,405	0.1052	0.123181		0	0.0000	0.0	1,752,464	127.5	489,329	0.0536	69.9
-	-	-	-	0.1186	0.111448		0	0.0000	0.0	13,787,944	0.8	5,637,597	0.0119	0.0
4,500	6,904	27,022	2,317	-0.0965										
-	-	60,301	17,799	-0.0778										
-	49,600	219,000	126,225	-0.0516										
-	555,300	500,000	-	0.1282										
-	3,035	17,827	-	-0.1354										
-	28,700	66,650	6,000	-0.1998										
-	108,000	59,199	9,000	-0.1582										
068,020	13,620	5,106,521	-	-0.1587										
-	-	-	-	-0.1423										

#### Guidance:

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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	201705	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	14	206,705	86,850	0	0	0	-
NSE	NSE	201705	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	18	1,179,131	363,465	51,372	0	0	-
NSE	NSE	201705	CUSTODYINS	15 : NTQ	24 : 126,500 & above	8	6,242,961	207,961	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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#### 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								
-	-	38,000	7,892	-0.0523									
-	-	-	-	-0.2800									

#### Guidance:

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

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201705	CUTIX	11 : MKT	21 : 0-6,499	9	13,310	0	13,310	0	13,310	13,310
NSE	NSE	201705	CUTIX	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201705	CUTIX	11 : MKT	23 : 35,000-126,499	4	349,950	50,000	299,950	0	299,950	299,950
NSE	NSE	201705	CUTIX	11 : MKT	24 : 126,500 & above	1	182,400	0	182,400	0	182,400	182,400
NSE	NSE	201705	CUTIX	12 : MLO	21 : 0-6,499	33	71,215	200	70,901	0	70,401	70,401
NSE	NSE	201705	CUTIX	12 : MLO	22 : 6,500-34,999	17	313,440	22,500	290,940	0	254,591	254,591
NSE	NSE	201705	CUTIX	12 : MLO	23 : 35,000-126,499	13	1,017,271	0	974,015	0	892,615	892,615
NSE	NSE	201705	CUTIX	12 : MLO	24 : 126,500 & above	3	714,848	0	714,848	0	714,848	714,848
NSE	NSE	201705	CUTIX	13 : ITQ	21 : 0-6,499	10	15,809	6,200	1,750	0	-	-
NSE	NSE	201705	CUTIX	13 : ITQ	22 : 6,500-34,999	19	316,191	67,687	101,433	0	-	-
NSE	NSE	201705	CUTIX	13 : ITQ	23 : 35,000-126,499	20	1,332,575	688,574	211,450	0	-	-
NSE	NSE	201705	CUTIX	13 : ITQ	24 : 126,500 & above	3	900,000	0	174,190	0	-	-
NSE	NSE	201705	CUTIX	14 : ATQ	21 : 0-6,499	20	57,538	17,000	11,388	0	-	-
NSE	NSE	201705	CUTIX	14 : ATQ	22 : 6,500-34,999	15	249,390	101,235	26,067	0	-	-
NSE	NSE	201705	CUTIX	14 : ATQ	23 : 35,000-126,499	9	544,551	100,000	194,614	0	-	-
NSE	NSE	201705	CUTIX	14 : ATQ	24 : 126,500 & above	4	1,550,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0656	0.066506		0	0.0000	0.0	13,310	0.0	0	0.0000	0.0
-	-	-	-	0.0300	0.030000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
-	-	-	-	0.1168	0.100147		0	0.0000	0.0	100,000	0.0	199,950	0.0126	0.0
-	-	-	-	0.0983	0.118256		0	0.0000	0.0	0	0.0	182,400	0.0191	0.0
-	-	-	500	0.0522	0.070361		0	0.0000	0.0	65,901	19.4	5,000	0.0088	0.0
-	-	-	-	0.0722	0.085068		0	0.0000	0.0	257,340	704.7	33,600	0.0185	0.0
-	10,000	1,500	-	0.1064	0.096558		0	0.0000	0.0	974,015	279.9	0	0.0000	0.0
-	-	-	-	0.1400	0.137771		0	0.0000	0.0	714,848	0.0	0	0.0000	0.0
-	-	500	650	-0.0286										
-	10,000	41,500	10,233	-0.0340										
-	-	108,470	-	-0.0760										
-	-	169,190	-	-0.1245										
-	6,000	3,851	537	-0.0219										
-	-	2,686	23,114	-0.0755										
-	-	138,951	600	-0.0192										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	CUTIX	15 : NTQ	21 : 0-6,499	6	13,763	0	7,100	0	0	-
NSE	NSE	201705	CUTIX	15 : NTQ	22 : 6,500-34,999	6	125,901	30,000	25,000	0	0	-
NSE	NSE	201705	CUTIX	15 : NTQ	23 : 35,000-126,499	9	615,488	332,953	55,582	0	0	-
NSE	NSE	201705	CUTIX	15 : NTQ	24 : 126,500 & above	4	1,295,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	2,000	-	-0.0442									
-	-	-	-	-0.0900									
-	-	1,800	100	-0.0396									
-	-	-	-	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: May 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	201705	DAARCOMM	12 : MLO	21 : 0-6,499	1	4,000	0	4,000	0	4,000	

*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: May 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	4,000	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	DANGCEM	11 : MKT	21 : 0-6,499	151	124,251	0	124,251	0	124,251	
NSE	NSE	201705	DANGCEM	11 : MKT	22 : 6,500-34,999	13	190,759	27,000	163,759	0	163,759	
NSE	NSE	201705	DANGCEM	11 : MKT	23 : 35,000-126,499	1	39,500	0	39,500	0	39,500	
NSE	NSE	201705	DANGCEM	12 : MLO	21 : 0-6,499	322	478,336	22,497	455,739	0	439,823	
NSE	NSE	201705	DANGCEM	12 : MLO	22 : 6,500-34,999	169	2,685,257	159,630	2,494,063	0	2,275,911	
NSE	NSE	201705	DANGCEM	12 : MLO	23 : 35,000-126,499	73	5,157,354	309,769	4,652,105	0	3,775,782	
NSE	NSE	201705	DANGCEM	12 : MLO	24 : 126,500 & above	64	39,851,184	389,002	38,552,055	0	37,365,174	
NSE	NSE	201705	DANGCEM	13 : ITQ	21 : 0-6,499	431	913,041	560,204	206,140	0	13,000	
NSE	NSE	201705	DANGCEM	13 : ITQ	22 : 6,500-34,999	257	3,660,718	2,040,863	836,752	0	63,564	
NSE	NSE	201705	DANGCEM	13 : ITQ	23 : 35,000-126,499	42	2,753,250	1,793,312	667,564	0	188,197	
NSE	NSE	201705	DANGCEM	13 : ITQ	24 : 126,500 & above	29	13,344,789	2,040,613	11,164,869	0	8,509,427	1,
NSE	NSE	201705	DANGCEM	14 : ATQ	21 : 0-6,499	145	373,103	211,971	87,542	0	200	
NSE	NSE	201705	DANGCEM	14 : ATQ	22 : 6,500-34,999	167	2,572,760	1,117,825	944,476	0	87,614	
NSE	NSE	201705	DANGCEM	14 : ATQ	23 : 35,000-126,499	38	2,600,027	848,611	1,186,716	0	247,016	
NSE	NSE	201705	DANGCEM	14 : ATQ	24 : 126,500 & above	13	7,154,672	431,716	6,460,419	0	4,841,505	
NSE	NSE	201705	DANGCEM	15 : NTQ	21 : 0-6,499	147	320,398	195,022	22,203	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	1.9814	2.076617		0	0.0000	0.0	103,155	0.0	21,096	0.6805	0.0
-	-	-	-	0.2460	2.284730		0	0.0000	0.0	83,800	0.0	79,959	0.8600	0.0
-	-	-	-	2.2400	2.570000		0	0.0000	0.0	39,500	0.0	0	0.0000	0.0
5,240	1,327	3,111	4,040	0.7086	1.380714		0	0.0000	0.0	389,139	57.4	66,600	0.1524	0.8
124,070	71,721	77	22,284	0.7297	1.534479		0	0.0000	0.0	1,967,952	30.7	526,111	0.2983	7.2
230,999	182,722	112,787	30,217	1.3062	1.496893		0	0.0000	0.0	4,048,904	391.8	603,201	0.5407	10.3
617,767	126,216	151,853	69,757	1.6874	2.249463		0	0.0000	0.0	25,123,653	48.8	13,428,402	0.7185	0.1
30,750	54,061	84,705	17,461	-0.9971										
173,879	143,536	283,840	119,542	-0.8505										
119,175	180,322	120,005	59,865	-1.5986										
933,079	686,777	25,400	-	-1.4061										
12,586	9,392	42,619	17,010	-0.3994										
177,516	308,663	165,213	97,818	-0.8157										
219,577	223,897	496,226	-	0.5403										
644,271	200,010	-	-	-0.7078										
5,000	1,305	7,656	3,292	-0.5392										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	DANGCEM	15 : NTQ	22 : 6,500-34,999	203	3,319,637	1,863,645	420,789	0	22,497	
NSE	NSE	201705	DANGCEM	15 : NTQ	23 : 35,000-126,499	42	2,680,582	1,473,719	206,863	0	-	
NSE	NSE	201705	DANGCEM	15 : NTQ	24 : 126,500 & above	11	4,045,261	965,261	2,530,000	0	220,000	

*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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
Market	28,850	100,000	157,276	14,900	-0.5663								
Limit	52,753	-	54,110	-	-0.2782								
Marketable	-	190,000	-	1,000,000	-0.8161								

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	DANGSUGAR	11 : MKT	21 : 0-6,499	114	190,106	0	190,106	0	190,106	
NSE	NSE	201705	DANGSUGAR	11 : MKT	22 : 6,500-34,999	36	540,703	13,500	527,203	0	527,203	
NSE	NSE	201705	DANGSUGAR	11 : MKT	23 : 35,000-126,499	12	950,058	110,000	840,058	0	840,058	
NSE	NSE	201705	DANGSUGAR	11 : MKT	24 : 126,500 & above	6	1,749,582	450,000	1,299,582	0	1,299,582	
NSE	NSE	201705	DANGSUGAR	12 : MLO	21 : 0-6,499	198	475,004	13,611	451,158	0	422,132	
NSE	NSE	201705	DANGSUGAR	12 : MLO	22 : 6,500-34,999	144	2,293,040	90,264	2,164,834	0	1,918,549	
NSE	NSE	201705	DANGSUGAR	12 : MLO	23 : 35,000-126,499	60	4,473,020	377,643	3,906,692	0	3,091,990	
NSE	NSE	201705	DANGSUGAR	12 : MLO	24 : 126,500 & above	58	59,557,403	1,793,845	57,069,206	0	55,682,848	
NSE	NSE	201705	DANGSUGAR	13 : ITQ	21 : 0-6,499	103	248,132	72,725	164,011	0	10,500	
NSE	NSE	201705	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	117	1,823,353	474,637	873,323	0	5,260	
NSE	NSE	201705	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	61	4,836,946	2,010,498	1,700,503	0	3,308	
NSE	NSE	201705	DANGSUGAR	13 : ITQ	24 : 126,500 & above	32	11,849,480	3,587,485	4,706,626	0	-	
NSE	NSE	201705	DANGSUGAR	14 : ATQ	21 : 0-6,499	52	140,588	41,892	67,427	0	-	
NSE	NSE	201705	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	64	1,062,179	315,776	459,062	0	947	
NSE	NSE	201705	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	39	3,285,324	782,721	1,283,244	0	-	
NSE	NSE	201705	DANGSUGAR	14 : ATQ	24 : 126,500 & above	33	12,149,595	1,868,387	7,743,131	0	1,850,092	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.1959	0.170817		0	0.0000	0.0	159,996	0.0	30,110	0.0415	0.0
-	-	-	-	0.1523	0.197434		0	0.0000	0.0	342,294	0.0	184,909	0.0664	0.0
-	-	-	-	0.2295	0.282032	75,000	0.0321	0.0	0.0	346,734	0.0	418,324	0.0560	0.0
-	-	-	-	0.0745	0.157299		0	0.0000	0.0	429,791	0.0	869,791	0.0330	0.0
2,600	9,958	13,416	-	0.0870	0.116427		0	0.0000	0.0	442,838	66.3	8,320	0.0172	0.0
52,240	50,808	99,967	15,445	0.0854	0.103172		0	0.0000	0.0	1,978,627	138.1	186,207	0.0134	114.3
92,000	59,380	212,438	354,745	0.0702	0.128462		0	0.0000	0.0	2,733,510	531.9	1,173,182	0.0263	267.7
392,930	146,095	722,828	102,780	0.0749	0.130944		0	0.0000	0.0	19,293,802	29.6	37,775,404	0.0194	13.4
19,815	23,440	79,381	22,420	-0.1061										
81,100	124,102	415,587	103,858	-0.1166										
5,555	393,170	713,703	383,946	-0.1295										
89,000	1,971,585	1,854,427	458,164	-0.1350										
100	749	29,901	12,755	0.0157										
69,178	40,351	224,930	77,303	-0.1497										
4,666	4,751	688,637	328,692	-0.1164										
950,000	1,187,874	1,755,151	607,970	-0.0741										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	DANGSUGAR	15 : NTQ	21 : 0-6,499	61	168,258	65,439	40,634	0	-	
NSE	NSE	201705	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	104	1,820,281	667,120	352,284	0	-	
NSE	NSE	201705	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	77	5,925,883	1,929,450	902,887	0	-	
NSE	NSE	201705	DANGSUGAR	15 : NTQ	24 : 126,500 & above	52	38,908,354	2,489,100	27,070,995	0	23,899,634	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	297	25,332	5,000	-0.1231									
-	24,966	107,017	50,280	-0.1255									
-	169,193	733,694	-	-0.1539									
951,566	22,626	322,183	261,440	-0.0840									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: May 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	201705	DEAPCAP	12 : MLO	21 : 0-6,499	2	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	DIAMONDBNK	11 : MKT	21 : 0-6,499	91	214,394	0	214,394	0	214,394	
NSE	NSE	201705	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	67	1,143,660	0	1,143,660	0	1,143,660	
NSE	NSE	201705	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	36	2,911,914	0	2,911,914	0	2,911,914	
NSE	NSE	201705	DIAMONDBNK	11 : MKT	24 : 126,500 & above	33	22,785,593	0	22,785,593	0	22,785,593	
NSE	NSE	201705	DIAMONDBNK	12 : MLO	21 : 0-6,499	171	394,583	10	380,638	0	348,734	
NSE	NSE	201705	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	185	3,508,843	7,400	3,215,844	0	2,742,246	
NSE	NSE	201705	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	284	21,518,597	498,784	19,251,004	0	16,362,969	
NSE	NSE	201705	DIAMONDBNK	12 : MLO	24 : 126,500 & above	764	998,229,008	29,391,690	884,448,163	0	751,498,543	29,
NSE	NSE	201705	DIAMONDBNK	13 : ITQ	21 : 0-6,499	20	54,056	5,476	47,380	0	-	
NSE	NSE	201705	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	21	425,340	118,900	297,540	0	6,600	
NSE	NSE	201705	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	46	3,405,604	1,030,731	2,135,081	0	-	
NSE	NSE	201705	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	93	52,538,268	13,244,054	36,640,972	0	-	10,
NSE	NSE	201705	DIAMONDBNK	14 : ATQ	21 : 0-6,499	54	125,701	26,960	90,240	0	6,000	
NSE	NSE	201705	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	101	1,968,334	692,669	1,016,499	0	-	
NSE	NSE	201705	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	176	13,876,679	3,929,451	7,012,079	0	401,314	
NSE	NSE	201705	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	491	419,061,588	135,109,201	208,642,891	0	34,426,365	19,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0191	0.013615		0	0.0000	0.0	214,394	0.0	0	0.0000	0.0
-	-	-	-	0.0119	0.012035		0	0.0000	0.0	1,129,660	0.0	14,000	0.0086	0.0
-	-	-	-	0.0087	0.012192		0	0.0000	0.0	2,835,414	0.0	76,500	0.0099	0.0
-	-	-	-	0.0275	0.040760		0	0.0000	0.0	13,637,002	0.0	9,148,591	0.0334	0.0
5,450	1,700	14,179	3,275	0.0086	0.012450		0	0.0000	0.0	368,108	209.9	12,530	0.0092	37.1
-	19,990	213,708	107,900	0.0083	0.010885		0	0.0000	0.0	3,195,854	531.4	19,990	0.0100	176.0
494,590	232,461	1,046,013	328,863	0.0076	0.011616		0	0.0000	0.0	18,977,443	433.5	273,561	0.0121	156.6
523,473	21,282,044	40,698,789	9,216,245	0.0127	0.016928		0	0.0000	0.0	702,149,922	495.5	182,298,241	0.0115	9.8
5,500	13,090	25,970	1,020	0.0007										
45,150	167,595	27,000	20,000	0.0073										
625,000	605,811	470,170	135,770	-0.0080										
908,142	14,208,442	4,907,371	2,530,357	-0.0053										
8,619	11,786	45,600	1,900	-0.0036										
81,900	184,680	495,143	117,776	-0.0061										
428,278	1,558,847	2,641,147	726,023	-0.0046										
175,484	43,867,164	53,212,563	31,508,798	-0.0089										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	DIAMONDBNK	15 : NTQ	21 : 0-6,499	57	132,582	18,020	31,854	0	-	
NSE	NSE	201705	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	131	2,733,273	1,222,670	320,574	0	-	
NSE	NSE	201705	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	273	20,912,667	6,388,117	3,830,645	0	-	
NSE	NSE	201705	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	690	791,621,538	269,021,066	225,431,065	0	109,078,139	13,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	16,550	-	-0.0058									
11,000	10,000	105,400	75,674	-0.0193									
-	289,485	959,644	835,900	-0.0119									
549,350	4,385,739	35,680,456	12,938,029	-0.0297									

#### Guidance:

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

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### Market Execution Quality Detail: May 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	201705	DUNLOP	11 : MKT	21 : 0-6,499	1	200	0	200	0	200	200
NSE	NSE	201705	DUNLOP	12 : MLO	21 : 0-6,499	2	5,097	0	5,097	0	5,097	5,097
NSE	NSE	201705	DUNLOP	12 : MLO	22 : 6,500-34,999	3	39,133	0	39,133	0	39,133	39,133

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,097	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	39,133	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	EKOCORP	12 : MLO	21 : 0-6,499	3	2,520	0	2,520	0	2,520	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	2,520	0.0	0	0.0000	0.0

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	ELLAHLAKES	11 : MKT	21 : 0-6,499	1	4,990	4,990	0	0	0	-
NSE	NSE	201705	ELLAHLAKES	12 : MLO	21 : 0-6,499	1	4,985	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ENAMELWA	11 : MKT	21 : 0-6,499	6	9,158	0	9,158	0	9,158	
NSE	NSE	201705	ENAMELWA	12 : MLO	21 : 0-6,499	1	10	0	10	0	10	
NSE	NSE	201705	ENAMELWA	12 : MLO	22 : 6,500-34,999	1	12,463	0	12,463	0	12,463	
NSE	NSE	201705	ENAMELWA	12 : MLO	23 : 35,000-126,499	1	100,000	0	19,583	0		-
NSE	NSE	201705	ENAMELWA	12 : MLO	24 : 126,500 & above	1	367,230	0	367,230	0	367,230	

*Guidance:*

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	9,158	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	12,463	0.0	0	0.0000	0.0
-	1,200	-	-	0.0000	0.000000	0	0.0000	0.0	19,583	9017.5	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	367,230	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: May 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	201705	EQUITYASUR	11 : MKT	21 : 0-6,499	2	575	0	575	0	575	575
NSE	NSE	201705	EQUITYASUR	12 : MLO	21 : 0-6,499	7	2,566	0	2,566	0	2,566	2,566
NSE	NSE	201705	EQUITYASUR	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	50,000

*Guidance:*

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	575	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,566	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0

*Guidance:*

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ETERNA	11 : MKT	21 : 0-6,499	33	41,405	0	41,405	0	41,405	41,405
NSE	NSE	201705	ETERNA	11 : MKT	22 : 6,500-34,999	15	201,255	0	201,255	0	201,255	201,255
NSE	NSE	201705	ETERNA	11 : MKT	23 : 35,000-126,499	7	501,488	0	501,488	0	501,488	501,488
NSE	NSE	201705	ETERNA	11 : MKT	24 : 126,500 & above	2	465,000	0	465,000	0	465,000	465,000
NSE	NSE	201705	ETERNA	12 : MLO	21 : 0-6,499	113	252,982	0	213,442	0	193,953	193,953
NSE	NSE	201705	ETERNA	12 : MLO	22 : 6,500-34,999	130	2,503,687	98,165	2,186,234	0	1,862,716	1,862,716
NSE	NSE	201705	ETERNA	12 : MLO	23 : 35,000-126,499	68	4,637,644	237,401	3,881,694	0	3,368,567	3,368,567
NSE	NSE	201705	ETERNA	12 : MLO	24 : 126,500 & above	28	7,706,137	615,079	5,305,606	0	4,437,574	4,437,574
NSE	NSE	201705	ETERNA	13 : ITQ	21 : 0-6,499	51	107,643	27,039	56,476	0	2,000	2,000
NSE	NSE	201705	ETERNA	13 : ITQ	22 : 6,500-34,999	105	1,981,058	794,249	700,543	0	-	-
NSE	NSE	201705	ETERNA	13 : ITQ	23 : 35,000-126,499	73	4,970,933	1,436,201	1,401,983	0	18,000	18,000
NSE	NSE	201705	ETERNA	13 : ITQ	24 : 126,500 & above	9	1,881,940	645,970	643,721	0	-	-
NSE	NSE	201705	ETERNA	14 : ATQ	21 : 0-6,499	29	71,094	24,397	24,583	0	-	-
NSE	NSE	201705	ETERNA	14 : ATQ	22 : 6,500-34,999	60	1,110,110	446,519	324,235	0	-	-
NSE	NSE	201705	ETERNA	14 : ATQ	23 : 35,000-126,499	39	2,676,490	945,450	820,142	0	-	-
NSE	NSE	201705	ETERNA	14 : ATQ	24 : 126,500 & above	8	1,458,000	150,000	950,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0845	0.091997	0	0.0000	0.0	41,405	0.0	0	0.0000	0.0
-	-	-	-	0.1209	0.147705	0	0.0000	0.0	128,595	0.0	72,660	0.0621	0.0
-	-	-	-	0.1929	0.205056	0	0.0000	0.0	145,488	0.0	356,000	0.0145	0.0
-	-	-	-	0.0048	0.009462	0	0.0000	0.0	465,000	0.0	0	0.0000	0.0
909	700	15,780	2,100	0.0626	0.072558	0	0.0000	0.0	207,862	55.6	5,580	0.1065	1048.7
104,004	109,604	95,042	8,868	0.0485	0.079537	0	0.0000	0.0	2,061,234	64.6	125,000	0.0177	0.0
183,518	100,000	191,989	22,956	0.0289	0.068382	0	0.0000	0.0	3,624,194	77.6	257,500	0.0392	0.6
170,350	38,118	267,126	52,400	0.0693	0.109018	0	0.0000	0.0	2,971,434	93.8	2,334,172	0.0510	905.3
-	6,880	33,187	2,597	-0.0678									
23,600	51,780	376,647	91,300	-0.0887									
102,423	234,779	258,754	346,723	-0.0615									
-	78,488	339,497	-	-0.0158									
416	3,010	7,770	-	-0.1369									
45,500	68,295	157,729	30,946	-0.0713									
115,000	137,960	288,235	80,849	-0.0790									
200,000	150,000	519,800	80,200	-0.1109									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ETERNA	15 : NTQ	21 : 0-6,499	33	68,101	23,505	8,477	0	-	
NSE	NSE	201705	ETERNA	15 : NTQ	22 : 6,500-34,999	68	1,274,676	655,634	87,876	0	-	
NSE	NSE	201705	ETERNA	15 : NTQ	23 : 35,000-126,499	69	5,300,634	2,042,091	327,279	0	-	
NSE	NSE	201705	ETERNA	15 : NTQ	24 : 126,500 & above	15	3,844,000	1,250,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	3,877	-	-0.0491									
-	10,000	-	20,400	-0.0741									
-	-	243,138	34,141	-0.0385									
-	-	-	-	-0.0100									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: May 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	201705	ETI	11 : MKT	21 : 0-6,499	83	105,502	0	105,502	0	105,502	
NSE	NSE	201705	ETI	11 : MKT	22 : 6,500-34,999	22	364,591	0	364,591	0	364,591	
NSE	NSE	201705	ETI	11 : MKT	23 : 35,000-126,499	9	580,987	0	580,987	0	580,987	
NSE	NSE	201705	ETI	11 : MKT	24 : 126,500 & above	5	2,400,850	1,750,000	650,850	0	650,850	
NSE	NSE	201705	ETI	12 : MLO	21 : 0-6,499	355	509,481	7,748	472,331	0	422,319	
NSE	NSE	201705	ETI	12 : MLO	22 : 6,500-34,999	139	2,283,384	252,296	1,832,652	0	1,442,166	
NSE	NSE	201705	ETI	12 : MLO	23 : 35,000-126,499	145	9,825,426	1,424,151	7,589,669	0	5,713,043	
NSE	NSE	201705	ETI	12 : MLO	24 : 126,500 & above	129	206,701,557	5,016,736	194,817,281	0	157,977,106	31,
NSE	NSE	201705	ETI	13 : ITQ	21 : 0-6,499	149	313,882	86,631	158,738	0	2,206	
NSE	NSE	201705	ETI	13 : ITQ	22 : 6,500-34,999	85	1,370,060	533,627	600,650	0	20,000	
NSE	NSE	201705	ETI	13 : ITQ	23 : 35,000-126,499	89	6,036,957	3,508,582	983,130	0	-	
NSE	NSE	201705	ETI	13 : ITQ	24 : 126,500 & above	45	35,698,425	5,450,581	28,833,793	0	16,492,515	9,
NSE	NSE	201705	ETI	14 : ATQ	21 : 0-6,499	70	121,590	42,651	49,570	0	2,500	
NSE	NSE	201705	ETI	14 : ATQ	22 : 6,500-34,999	72	1,186,381	362,655	433,044	0	15,057	
NSE	NSE	201705	ETI	14 : ATQ	23 : 35,000-126,499	55	3,698,280	1,467,190	1,478,164	0	-	
NSE	NSE	201705	ETI	14 : ATQ	24 : 126,500 & above	36	16,475,918	4,623,049	10,049,996	0	7,136,918	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.1723	0.183033	0	0.0000	0.0	89,038	0.0	16,464	0.0366	0.0
-	-	-	-	0.1920	0.187896	0	0.0000	0.0	223,882	0.0	140,709	0.0427	0.0
-	-	-	-	0.2138	0.207670	0	0.0000	0.0	367,886	0.0	213,101	0.0849	0.0
-	-	-	-	0.1306	0.068339	0	0.0000	0.0	350,850	0.0	300,000	0.0091	0.0
2,748	7,370	25,865	4,500	0.0948	0.113712	0	0.0000	0.0	458,045	217.3	14,286	0.0427	73.6
17,755	26,182	168,038	88,457	0.0951	0.147063	0	0.0000	0.0	1,554,870	332.4	277,782	0.0919	1805.9
237,164	322,535	364,134	313,890	0.1242	0.162442	0	0.0000	0.0	6,220,463	619.9	1,369,206	0.0775	1428.0
098,881	1,460,380	1,186,027	382,551	0.0315	0.152558	0	0.0000	0.0	169,204,683	23.4	25,612,598	0.0636	774.5
12,620	27,867	77,963	17,479	-0.1207									
106,634	92,083	199,818	81,506	-0.1080									
145,300	229,599	425,808	132,423	-0.0589									
242,117	539,945	1,246,176	227,409	0.0539									
5,970	6,971	17,346	13,883	0.0020									
95,137	27,414	172,818	68,161	-0.0699									
371,100	316,370	368,540	206,962	-0.0870									
971,100	109,432	104,272	807,379	0.0294									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ETI	15 : NTQ	21 : 0-6,499	54	114,407	36,961	18,950	0	-	
NSE	NSE	201705	ETI	15 : NTQ	22 : 6,500-34,999	52	999,511	458,989	241,440	0	31,761	
NSE	NSE	201705	ETI	15 : NTQ	23 : 35,000-126,499	83	6,491,202	3,628,790	992,799	0	-	
NSE	NSE	201705	ETI	15 : NTQ	24 : 126,500 & above	45	35,845,090	11,103,831	20,276,207	0	18,702,625	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	66	12,807	2,400	-0.0839									
-	-	153,590	31,000	-0.0442									
169,300	100,167	318,554	296,298	-0.0883									
935,785	-	487,263	4,564	-0.1532									

#### Guidance:

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



# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	ETRANZACT	11 : MKT	21 : 0-6,499	2	46	0	46	0	46	46
NSE	NSE	201705	ETRANZACT	11 : MKT	23 : 35,000-126,499	2	96,890	96,890	0	0	0	-
NSE	NSE	201705	ETRANZACT	12 : MLO	21 : 0-6,499	6	11,054	0	6,254	0	6,254	6,254
NSE	NSE	201705	ETRANZACT	12 : MLO	22 : 6,500-34,999	1	16,280	0	100	0	100	100
NSE	NSE	201705	ETRANZACT	12 : MLO	23 : 35,000-126,499	2	96,226	0	0	0	0	-
NSE	NSE	201705	ETRANZACT	13 : ITQ	24 : 126,500 & above	1	489,050	0	160	0	0	-
NSE	NSE	201705	ETRANZACT	14 : ATQ	21 : 0-6,499	6	10,044	9,844	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	46	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.2000	0.200031		0	0.0000	0.0	6,254	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	0	0.0	0	0.0000	0.0
-	-	-	-	-0.1500										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	EVANSMED	11 : MKT	21 : 0-6,499	3	8,300	0	8,300	0	8,300	8,300
NSE	NSE	201705	EVANSMED	12 : MLO	21 : 0-6,499	10	6,917	0	6,917	0	6,917	6,917
NSE	NSE	201705	EVANSMED	12 : MLO	22 : 6,500-34,999	1	9,560	0	9,560	0	9,560	9,560

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	8,300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	6,917	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	9,560	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: May 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	201705	FBNH	11 : MKT	21 : 0-6,499	382	749,320	0	749,320	0	749,320	
NSE	NSE	201705	FBNH	11 : MKT	22 : 6,500-34,999	223	3,398,971	0	3,398,971	0	3,398,971	
NSE	NSE	201705	FBNH	11 : MKT	23 : 35,000-126,499	149	10,254,530	0	10,254,530	0	10,254,530	
NSE	NSE	201705	FBNH	11 : MKT	24 : 126,500 & above	97	39,113,680	150,000	38,963,680	0	38,963,680	
NSE	NSE	201705	FBNH	12 : MLO	21 : 0-6,499	1,069	2,577,261	41,226	2,394,243	0	2,101,262	
NSE	NSE	201705	FBNH	12 : MLO	22 : 6,500-34,999	1,017	17,108,471	399,586	15,887,621	0	13,570,181	
NSE	NSE	201705	FBNH	12 : MLO	23 : 35,000-126,499	1,023	75,393,463	3,582,430	65,449,797	0	54,260,354	2,
NSE	NSE	201705	FBNH	12 : MLO	24 : 126,500 & above	1,312	1,298,400,161	77,447,483	1,151,566,307	0	1,002,677,975	41,
NSE	NSE	201705	FBNH	13 : ITQ	21 : 0-6,499	147	374,246	83,542	278,679	0	32,134	
NSE	NSE	201705	FBNH	13 : ITQ	22 : 6,500-34,999	223	3,714,829	1,016,214	2,529,110	0	209,480	
NSE	NSE	201705	FBNH	13 : ITQ	23 : 35,000-126,499	268	20,171,779	5,725,975	13,355,159	0	973,617	3,
NSE	NSE	201705	FBNH	13 : ITQ	24 : 126,500 & above	217	96,882,477	38,779,639	51,802,216	0	3,192,744	12,
NSE	NSE	201705	FBNH	14 : ATQ	21 : 0-6,499	258	712,390	199,698	489,170	0	3,598	
NSE	NSE	201705	FBNH	14 : ATQ	22 : 6,500-34,999	402	6,903,208	2,120,262	4,431,713	0	271,916	
NSE	NSE	201705	FBNH	14 : ATQ	23 : 35,000-126,499	486	35,917,770	11,193,563	23,088,009	0	1,413,247	3,
NSE	NSE	201705	FBNH	14 : ATQ	24 : 126,500 & above	481	193,503,581	65,741,602	115,700,141	0	6,493,918	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0316	0.030718	0	0.0000	0.0	732,920	0.0	16,400	0.0267	0.0
-	-	-	-	0.0291	0.035545	0	0.0000	0.0	2,983,919	0.0	415,052	0.0131	0.0
-	-	-	-	0.0171	0.030170	67,700	0.0100	0.0	8,459,627	0.0	1,727,203	0.0166	0.0
-	-	-	-	0.0216	0.046638	0	0.0000	0.0	18,715,656	0.0	20,248,024	0.0190	0.0
19,998	54,269	84,883	66,766	0.0259	0.021690	4,400	0.0300	0.0	2,365,789	310.5	24,054	0.0109	501.6
316,103	698,919	414,424	375,566	0.0247	0.023042	34,000	0.0300	0.0	15,424,265	301.6	429,356	0.0139	112.5
314,761	3,536,081	1,902,597	1,656,173	0.0171	0.022154	70,890	0.0229	0.0	62,942,651	297.4	2,436,256	0.0126	348.0
832,193	30,456,572	26,512,347	19,092,533	0.0198	0.042019	215,000	0.0070	0.0	540,671,442	567.8	610,679,865	0.0198	9.4
103,069	97,700	34,637	11,139	-0.0104									
710,700	862,798	674,281	29,734	-0.0134									
490,311	4,369,776	3,706,935	398,659	-0.0145									
950,833	14,583,716	13,857,671	5,841,239	-0.0096									
75,251	181,091	181,970	32,760	-0.0059									
955,132	1,591,609	1,339,403	222,256	-0.0067									
741,300	7,625,592	8,008,559	1,192,161	-0.0054									
363,121	36,432,665	39,909,406	10,339,544	-0.0035									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FBNH	15 : NTQ	21 : 0-6,499	293	759,015	328,309	211,456	0	-	
NSE	NSE	201705	FBNH	15 : NTQ	22 : 6,500-34,999	559	10,115,577	4,634,213	3,130,983	0	38,000	
NSE	NSE	201705	FBNH	15 : NTQ	23 : 35,000-126,499	880	65,726,988	35,487,588	18,871,005	0	140,000	
NSE	NSE	201705	FBNH	15 : NTQ	24 : 126,500 & above	1,093	967,093,350	279,534,985	585,915,009	0	459,131,205	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
5,265	33,830	91,109	26,801	-0.0039									
178,492	440,818	1,090,665	627,456	-0.0240									
681,794	2,787,121	7,287,228	4,049,787	-0.0203									
866,055	13,277,560	42,981,111	18,062,797	-0.0346									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: May 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	201705	FCMB	11 : MKT	21 : 0-6,499	94	198,347	0	198,347	0	198,347	
NSE	NSE	201705	FCMB	11 : MKT	22 : 6,500-34,999	52	894,207	0	894,207	0	894,207	
NSE	NSE	201705	FCMB	11 : MKT	23 : 35,000-126,499	47	3,236,822	0	3,236,822	0	3,236,822	
NSE	NSE	201705	FCMB	11 : MKT	24 : 126,500 & above	46	27,973,165	3,250,000	24,723,165	0	24,723,165	
NSE	NSE	201705	FCMB	12 : MLO	21 : 0-6,499	268	582,364	5,400	568,216	0	547,270	
NSE	NSE	201705	FCMB	12 : MLO	22 : 6,500-34,999	211	3,940,959	124,951	3,736,008	0	3,542,045	
NSE	NSE	201705	FCMB	12 : MLO	23 : 35,000-126,499	334	25,935,803	533,867	25,098,036	0	23,791,353	
NSE	NSE	201705	FCMB	12 : MLO	24 : 126,500 & above	660	516,822,999	22,735,749	452,664,747	0	371,299,913	25,
NSE	NSE	201705	FCMB	13 : ITQ	21 : 0-6,499	29	56,288	1,002	54,535	0	2,091	
NSE	NSE	201705	FCMB	13 : ITQ	22 : 6,500-34,999	35	623,433	125,000	472,053	0	20,000	
NSE	NSE	201705	FCMB	13 : ITQ	23 : 35,000-126,499	67	5,215,496	1,382,702	3,545,145	0	-	
NSE	NSE	201705	FCMB	13 : ITQ	24 : 126,500 & above	128	76,926,604	35,265,457	35,507,552	0	1,224,060	6,
NSE	NSE	201705	FCMB	14 : ATQ	21 : 0-6,499	85	223,946	50,445	128,711	0	12,350	
NSE	NSE	201705	FCMB	14 : ATQ	22 : 6,500-34,999	102	1,771,789	604,651	862,282	0	29,181	
NSE	NSE	201705	FCMB	14 : ATQ	23 : 35,000-126,499	192	15,240,368	5,503,387	8,009,758	0	196,000	
NSE	NSE	201705	FCMB	14 : ATQ	24 : 126,500 & above	393	265,038,400	104,876,312	96,514,486	0	1,020,204	8,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0124	0.015934		0	0.0000	0.0	198,347	0.0	0	0.0000	0.0
-	-	-	-	0.0145	0.018390		0	0.0000	0.0	846,207	0.0	48,000	0.0130	0.0
-	-	-	-	0.0181	0.014614		0	0.0000	0.0	2,953,822	0.0	283,000	0.0090	0.0
-	-	-	-	0.0158	0.022103		0	0.0000	0.0	17,365,406	0.0	7,357,759	0.0086	0.0
326	-	20,620	-	0.0082	0.011813		0	0.0000	0.0	563,216	22.6	5,000	0.0094	0.0
13,053	83,135	49,375	45,000	0.0055	0.011797		0	0.0000	0.0	3,692,615	42.7	43,393	0.0089	83.1
412,183	456,506	407,994	30,000	0.0065	0.012567		0	0.0000	0.0	24,973,036	19.6	125,000	0.0098	0.0
795,249	28,694,420	18,745,703	5,346,273	0.0044	0.016674		0	0.0000	0.0	378,489,406	129.8	74,175,341	0.0112	8.1
5,919	6,686	37,836	2,003	-0.0068										
135,123	129,121	120,699	67,110	0.0013										
915,550	878,898	729,252	851,485	-0.0062										
327,096	9,034,517	13,393,756	3,885,266	-0.0084										
3,570	25,314	41,668	30,217	-0.0060										
48,300	220,338	275,452	160,965	-0.0045										
967,905	1,765,012	2,826,519	1,265,573	-0.0045										
091,368	21,280,673	40,840,646	10,041,625	-0.0073										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FCMB	15 : NTQ	21 : 0-6,499	75	236,998	53,168	58,160	0	-	
NSE	NSE	201705	FCMB	15 : NTQ	22 : 6,500-34,999	122	2,296,835	772,348	491,076	0	-	
NSE	NSE	201705	FCMB	15 : NTQ	23 : 35,000-126,499	337	27,159,572	11,287,719	5,070,214	0	-	
NSE	NSE	201705	FCMB	15 : NTQ	24 : 126,500 & above	696	533,475,383	207,269,690	88,497,159	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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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### 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)
-	5,750	18,558	11,511	-0.0073									
-	26,847	135,269	123,435	-0.0147									
100,000	356,410	2,064,090	1,145,019	-0.0169									
900,130	12,416,854	25,991,864	19,214,300	-0.0166									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	201705	FIDELITYBK	11 : MKT	21 : 0-6,499	142	305,648	0	305,648	0	305,648	
NSE	NSE	201705	FIDELITYBK	11 : MKT	22 : 6,500-34,999	81	1,318,201	0	1,318,201	0	1,318,201	
NSE	NSE	201705	FIDELITYBK	11 : MKT	23 : 35,000-126,499	46	3,264,350	0	3,264,350	0	3,264,350	
NSE	NSE	201705	FIDELITYBK	11 : MKT	24 : 126,500 & above	51	25,288,227	667,075	24,621,152	0	24,621,152	
NSE	NSE	201705	FIDELITYBK	12 : MLO	21 : 0-6,499	207	587,800	1,880	549,820	0	484,997	
NSE	NSE	201705	FIDELITYBK	12 : MLO	22 : 6,500-34,999	274	4,766,924	128,259	4,441,331	0	3,851,250	
NSE	NSE	201705	FIDELITYBK	12 : MLO	23 : 35,000-126,499	380	29,962,888	593,178	28,288,437	0	23,694,248	
NSE	NSE	201705	FIDELITYBK	12 : MLO	24 : 126,500 & above	735	626,490,487	45,808,152	535,878,046	0	370,172,882	20,
NSE	NSE	201705	FIDELITYBK	13 : ITQ	21 : 0-6,499	15	60,150	5,000	55,150	0	-	
NSE	NSE	201705	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	31	564,538	78,500	476,038	0	46,500	
NSE	NSE	201705	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	50	4,013,723	1,121,300	2,375,423	0	6,300	
NSE	NSE	201705	FIDELITYBK	13 : ITQ	24 : 126,500 & above	72	36,185,733	15,525,268	15,627,799	0	150,000	1,
NSE	NSE	201705	FIDELITYBK	14 : ATQ	21 : 0-6,499	83	238,062	56,920	160,392	0	-	
NSE	NSE	201705	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	134	2,522,670	680,800	1,488,370	0	45,000	
NSE	NSE	201705	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	213	16,394,113	5,637,858	7,944,662	0	12,350	
NSE	NSE	201705	FIDELITYBK	14 : ATQ	24 : 126,500 & above	385	235,317,158	86,502,046	115,108,940	0	757,098	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0143	0.013455	0	0.0000	0.0	305,648	0.0	0	0.0000	0.0
-	-	-	-	0.0119	0.012960	0	0.0000	0.0	1,318,201	0.0	0	0.0000	0.0
-	-	-	-	0.0166	0.014480	0	0.0000	0.0	3,039,350	0.0	225,000	0.0075	0.0
-	-	-	-	0.0021	0.015603	0	0.0000	0.0	20,348,549	0.0	4,272,603	0.0153	0.0
383	16,805	26,515	21,120	0.0071	0.010021	0	0.0000	0.0	541,420	151.4	8,400	0.0071	0.0
50,000	27,428	340,963	81,700	0.0091	0.010307	0	0.0000	0.0	4,429,081	241.0	12,250	0.0056	0.0
266,340	735,164	1,665,595	1,500,962	0.0074	0.010162	0	0.0000	0.0	27,978,115	266.4	310,322	0.0086	0.2
878,555	26,735,228	75,161,739	27,904,921	0.0039	0.010654	0	0.0000	0.0	502,680,459	443.1	33,197,587	0.0092	11.2
10,000	17,800	27,350	-	-0.0045									
79,000	96,512	233,397	12,000	-0.0010									
347,700	959,123	817,040	219,760	-0.0001									
425,850	4,902,097	7,468,486	1,272,950	-0.0044									
25,300	42,421	57,086	19,477	-0.0030									
48,981	376,885	719,326	212,435	-0.0032									
496,660	2,067,028	2,803,045	1,013,691	-0.0107									
060,518	15,841,417	49,160,048	19,486,968	-0.0081									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FIDELITYBK	15 : NTQ	21 : 0-6,499	57	173,641	46,681	42,420	0	-	
NSE	NSE	201705	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	115	2,536,420	1,019,415	301,755	0	-	
NSE	NSE	201705	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	342	27,154,472	11,830,577	3,236,390	0	-	
NSE	NSE	201705	FIDELITYBK	15 : NTQ	24 : 126,500 & above	651	476,248,786	230,648,512	63,767,031	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	10,000	20,792	5,000	-0.0088									
-	35,000	74,450	48,905	-0.0067									
-	162,600	503,390	1,078,400	-0.0145									
424,000	8,114,719	14,003,955	14,370,129	-0.0084									

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FIDSON	11 : MKT	21 : 0-6,499	39	65,840	0	65,840	0	65,840	
NSE	NSE	201705	FIDSON	11 : MKT	22 : 6,500-34,999	17	228,000	20,000	208,000	0	208,000	
NSE	NSE	201705	FIDSON	11 : MKT	23 : 35,000-126,499	19	1,375,000	150,000	1,225,000	0	1,225,000	
NSE	NSE	201705	FIDSON	11 : MKT	24 : 126,500 & above	2	450,000	300,000	150,000	0	150,000	
NSE	NSE	201705	FIDSON	12 : MLO	21 : 0-6,499	80	157,205	9,000	128,812	0	110,240	
NSE	NSE	201705	FIDSON	12 : MLO	22 : 6,500-34,999	128	2,316,991	220,531	1,827,728	0	1,512,844	
NSE	NSE	201705	FIDSON	12 : MLO	23 : 35,000-126,499	164	11,871,127	1,279,920	8,869,614	0	6,436,264	
NSE	NSE	201705	FIDSON	12 : MLO	24 : 126,500 & above	108	49,754,693	4,512,182	36,809,188	0	28,823,736	1,
NSE	NSE	201705	FIDSON	13 : ITQ	21 : 0-6,499	23	59,537	14,837	35,000	0	-	
NSE	NSE	201705	FIDSON	13 : ITQ	22 : 6,500-34,999	55	1,103,930	542,419	412,721	0	-	
NSE	NSE	201705	FIDSON	13 : ITQ	23 : 35,000-126,499	90	6,401,507	3,184,622	1,726,370	0	-	
NSE	NSE	201705	FIDSON	13 : ITQ	24 : 126,500 & above	21	6,042,097	3,740,128	1,803,294	0	19,000	
NSE	NSE	201705	FIDSON	14 : ATQ	21 : 0-6,499	24	53,187	8,785	35,837	0	-	
NSE	NSE	201705	FIDSON	14 : ATQ	22 : 6,500-34,999	55	1,013,963	384,466	507,497	0	-	
NSE	NSE	201705	FIDSON	14 : ATQ	23 : 35,000-126,499	79	5,584,818	1,702,817	2,737,741	0	-	
NSE	NSE	201705	FIDSON	14 : ATQ	24 : 126,500 & above	20	8,856,530	2,211,118	4,988,512	0	2,112,419	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0334	0.047843		0	0.0000	0.0	65,840	0.0	0	0.0000	0.0
-	-	-	-	0.0621	0.051620	9,000	0.0056	0.0	166,500	0.0	32,500	0.0376	0.0	
-	-	-	-	0.0696	0.072374		0	0.0000	0.0	821,000	0.0	404,000	0.0169	0.0
-	-	-	-	0.0300	0.040000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
2,982	-	6,590	2,000	0.0587	0.057417		0	0.0000	0.0	123,530	406.7	5,282	0.0393	896.7
19,250	120,302	104,455	21,649	0.0309	0.046158	19,000	0.0500	0.0	1,723,428	218.5	85,300	0.0218	341.4	
79,371	397,254	1,051,577	405,148	0.0474	0.055287		0	0.0000	0.0	7,963,434	533.5	906,180	0.0360	1297.0
728,624	1,774,842	2,003,183	841,415	0.0251	0.040076		0	0.0000	0.0	32,070,528	359.1	4,738,660	0.0243	786.3
7,100	4,000	17,400	500	-0.0372										
25,000	79,000	261,321	36,947	-0.0431										
50,000	174,000	835,670	141,000	-0.0440										
284,000	-	662,854	237,500	-0.0292										
6,252	9,000	6,485	12,100	-0.0722										
105,000	50,000	271,000	48,256	-0.0757										
400,000	711,491	955,250	158,935	-0.0699										
553,253	250,000	679,740	362,100	-0.0547										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FIDSON	15 : NTQ	21 : 0-6,499	29	78,852	35,533	7,242	0	-	
NSE	NSE	201705	FIDSON	15 : NTQ	22 : 6,500-34,999	81	1,808,934	837,331	324,504	0	-	
NSE	NSE	201705	FIDSON	15 : NTQ	23 : 35,000-126,499	100	6,718,244	2,852,180	1,494,330	0	-	
NSE	NSE	201705	FIDSON	15 : NTQ	24 : 126,500 & above	28	8,583,768	2,850,000	688,768	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
Market	182	-	5,000	2,060	-0.0219								
Limit	-	15,005	96,000	-	-0.0436								
Market	60,000	180,000	637,800	166,530	-0.0750								
Limit	-	194,995	40,705	453,068	-0.0583								

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FIRSTALUM	11 : MKT	21 : 0-6,499	3	1,060	0	1,060	0	1,060	
NSE	NSE	201705	FIRSTALUM	11 : MKT	23 : 35,000-126,499	1	43,999	0	43,999	0	43,999	
NSE	NSE	201705	FIRSTALUM	12 : MLO	21 : 0-6,499	11	5,906	0	5,906	0	5,906	
NSE	NSE	201705	FIRSTALUM	12 : MLO	22 : 6,500-34,999	1	10,000	0	0	0		-
NSE	NSE	201705	FIRSTALUM	12 : MLO	24 : 126,500 & above	2	513,772	56	222,044	0	222,044	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,060	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	43,999	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	5,906	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	222,044	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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	FLOURMILL	11 : MKT	21 : 0-6,499	127	158,865	0	158,865	0	158,865	
NSE	NSE	201705	FLOURMILL	11 : MKT	22 : 6,500-34,999	21	428,456	0	428,456	0	428,456	
NSE	NSE	201705	FLOURMILL	11 : MKT	23 : 35,000-126,499	10	659,711	0	659,711	0	659,711	
NSE	NSE	201705	FLOURMILL	11 : MKT	24 : 126,500 & above	1	500,000	0	500,000	0	500,000	
NSE	NSE	201705	FLOURMILL	12 : MLO	21 : 0-6,499	335	561,620	13,102	536,007	0	504,465	
NSE	NSE	201705	FLOURMILL	12 : MLO	22 : 6,500-34,999	171	2,810,970	167,187	2,578,855	0	2,247,295	
NSE	NSE	201705	FLOURMILL	12 : MLO	23 : 35,000-126,499	137	9,660,967	698,426	8,353,128	0	7,087,937	
NSE	NSE	201705	FLOURMILL	12 : MLO	24 : 126,500 & above	66	88,092,407	2,673,164	84,232,801	0	82,621,176	
NSE	NSE	201705	FLOURMILL	13 : ITQ	21 : 0-6,499	187	391,513	138,939	197,973	0	226	
NSE	NSE	201705	FLOURMILL	13 : ITQ	22 : 6,500-34,999	181	3,096,611	1,361,038	1,232,497	0	18,000	
NSE	NSE	201705	FLOURMILL	13 : ITQ	23 : 35,000-126,499	111	7,164,163	2,910,545	3,332,774	0	161,000	
NSE	NSE	201705	FLOURMILL	13 : ITQ	24 : 126,500 & above	18	22,169,043	738,460	20,158,692	0	18,850,000	
NSE	NSE	201705	FLOURMILL	14 : ATQ	21 : 0-6,499	109	202,897	83,183	92,083	0	-	
NSE	NSE	201705	FLOURMILL	14 : ATQ	22 : 6,500-34,999	80	1,300,028	636,465	341,012	0	-	
NSE	NSE	201705	FLOURMILL	14 : ATQ	23 : 35,000-126,499	74	4,963,492	2,028,282	2,023,328	0	170,113	
NSE	NSE	201705	FLOURMILL	14 : ATQ	24 : 126,500 & above	19	18,746,690	1,945,302	15,472,981	0	4,450,000	10,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.3547	0.320552		0	0.0000	0.0	132,072	0.0	26,793	0.0532	0.0
-	-	-	-	0.2653	0.302447		0	0.0000	0.0	196,859	0.0	231,597	0.0809	0.0
-	-	-	-	0.2746	0.478798		0	0.0000	0.0	301,000	0.0	358,711	0.1215	0.0
-	-	-	-	0.7482	0.988238		0	0.0000	0.0	0	0.0	500,000	0.1441	0.0
8,321	2,476	12,595	8,150	0.1673	0.214256		0	0.0000	0.0	511,921	69.8	24,086	0.0233	0.0
21,779	99,104	71,777	133,900	0.1477	0.231564		0	0.0000	0.0	2,279,347	188.3	299,508	0.0373	27.9
282,662	328,836	383,503	216,150	0.1278	0.223892		0	0.0000	0.0	5,905,267	214.1	2,447,861	0.0523	13.9
965,138	41,091	501,610	5,162	0.1479	0.472810		0	0.0000	0.0	56,318,416	21.1	27,914,385	0.1129	0.0
26,516	36,038	91,592	34,092	-0.2106										
152,610	197,827	588,046	158,617	-0.0775										
320,513	808,619	1,063,144	598,562	-0.0510										
200,000	207,270	601,311	124,256	-0.2102										
3,010	20,450	56,566	6,622	-0.1922										
28,181	114,568	136,498	23,000	-0.0607										
250,000	459,457	835,823	141,615	-0.2611										
300,000	100,000	200,000	217,131	-0.2400										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FLOURMILL	15 : NTQ	21 : 0-6,499	66	123,716	53,872	35,256	0	-	
NSE	NSE	201705	FLOURMILL	15 : NTQ	22 : 6,500-34,999	87	1,648,135	758,856	284,844	0	-	
NSE	NSE	201705	FLOURMILL	15 : NTQ	23 : 35,000-126,499	93	5,839,552	3,175,363	1,062,697	0	-	
NSE	NSE	201705	FLOURMILL	15 : NTQ	24 : 126,500 & above	22	28,758,603	5,695,302	21,639,942	0	14,964,500	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
	7,655	6,375	10,081	6,564	-0.1395								
	1,517	49,783	106,611	47,941	0.0755								
	-	119,492	494,316	226,003	-0.2087								
	500,000	222,525	400,000	-	-0.1211								

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FO	11 : MKT	21 : 0-6,499	162	155,124	10,300	144,824	0	144,824	
NSE	NSE	201705	FO	11 : MKT	22 : 6,500-34,999	19	239,342	0	239,342	0	239,342	
NSE	NSE	201705	FO	11 : MKT	23 : 35,000-126,499	2	151,224	0	151,224	0	151,224	
NSE	NSE	201705	FO	12 : MLO	21 : 0-6,499	544	883,210	50,777	783,140	0	603,347	
NSE	NSE	201705	FO	12 : MLO	22 : 6,500-34,999	248	4,068,518	293,199	3,573,099	0	2,597,810	
NSE	NSE	201705	FO	12 : MLO	23 : 35,000-126,499	90	5,655,154	778,066	4,324,935	0	3,303,882	
NSE	NSE	201705	FO	12 : MLO	24 : 126,500 & above	18	4,733,100	63,995	3,877,085	0	3,373,620	
NSE	NSE	201705	FO	13 : ITQ	21 : 0-6,499	415	861,701	382,516	378,986	0	7,155	
NSE	NSE	201705	FO	13 : ITQ	22 : 6,500-34,999	165	2,569,839	1,218,045	941,830	0	10,063	
NSE	NSE	201705	FO	13 : ITQ	23 : 35,000-126,499	29	1,670,546	952,357	518,191	0	40,000	
NSE	NSE	201705	FO	13 : ITQ	24 : 126,500 & above	1	300,000	0	300,000	0	300,000	
NSE	NSE	201705	FO	14 : ATQ	21 : 0-6,499	205	427,591	157,449	202,981	0	4,221	
NSE	NSE	201705	FO	14 : ATQ	22 : 6,500-34,999	88	1,236,297	489,249	464,097	0	1,600	
NSE	NSE	201705	FO	14 : ATQ	23 : 35,000-126,499	29	1,653,240	896,607	665,837	0	100,000	
NSE	NSE	201705	FO	14 : ATQ	24 : 126,500 & above	2	435,000	0	435,000	0	199,970	
NSE	NSE	201705	FO	15 : NTQ	21 : 0-6,499	119	251,207	111,531	70,521	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	1.2953	1.200793		0	0.0000	0.0	106,759	0.0	38,065	0.4888	0.0
-	-	-	-	1.1764	1.388449		0	0.0000	0.0	86,775	0.0	152,567	0.0418	0.0
-	-	-	-	0.1036	0.743985		0	0.0000	0.0	51,224	0.0	100,000	0.1475	0.0
27,953	51,622	70,366	17,833	0.3559	0.757426	6,300	0.0786	0.0	707,111	234.3	69,729	0.3023	417.2	
206,661	278,550	189,094	126,017	0.5591	0.837721		0	0.0000	0.0	2,986,185	447.4	586,914	0.5021	58.8
171,316	318,979	194,130	201,000	0.4072	0.977375		0	0.0000	0.0	2,484,831	624.9	1,840,104	0.2877	17.4
20,007	36,200	134,928	133,559	0.3553	1.377834		0	0.0000	0.0	1,870,913	569.2	2,006,172	0.6105	122.2
31,989	79,355	174,950	53,889	-0.7475										
104,287	275,064	397,365	57,725	-0.8595										
147,935	111,540	130,638	49,278	-0.2071										
-	-	-	-	0.1100										
19,578	49,761	67,279	20,713	-0.8265										
72,193	102,702	200,069	60,000	-0.4369										
-	122,234	333,763	-	-0.9089										
30	-	-	235,000	-0.3146										
3,060	13,881	20,222	7,455	-1.0282										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FO	15 : NTQ	22 : 6,500-34,999	56	861,720	299,471	327,508	0	-	
NSE	NSE	201705	FO	15 : NTQ	23 : 35,000-126,499	18	1,135,663	694,160	292,800	0	-	
NSE	NSE	201705	FO	15 : NTQ	24 : 126,500 & above	7	1,255,000	285,000	500,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
Market	12,000	-	123,545	97,363	-0.7174								
Limit	52,000	50,000	90,800	100,000	-1.1458								
Marketable	-	-	200,000	300,000	-0.0940								

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FORTISMFB	11 : MKT	21 : 0-6,499	2	3,010	0	3,010	0	3,010	0
NSE	NSE	201705	FORTISMFB	12 : MLO	21 : 0-6,499	1	500	0	500	0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	3,010	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	500	0.0	0	0.0000	0.0

*Guidance:*

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	FTNCOCOA	11 : MKT	21 : 0-6,499	5	24	0	24	0	24	24
NSE	NSE	201705	FTNCOCOA	12 : MLO	21 : 0-6,499	5	8,645	0	8,645	0	8,645	8,645

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	24	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,645	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	GLAXOSMITH	11 : MKT	21 : 0-6,499	45	75,884	3,500	72,384	0	72,384	
NSE	NSE	201705	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	5	62,540	0	62,540	0	62,540	
NSE	NSE	201705	GLAXOSMITH	11 : MKT	23 : 35,000-126,499	3	128,944	0	128,944	0	128,944	
NSE	NSE	201705	GLAXOSMITH	12 : MLO	21 : 0-6,499	97	160,660	7,428	145,348	0	139,726	
NSE	NSE	201705	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	47	795,254	104,328	588,660	0	542,041	
NSE	NSE	201705	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	22	1,451,293	128,284	755,461	0	627,040	
NSE	NSE	201705	GLAXOSMITH	12 : MLO	24 : 126,500 & above	8	8,864,895	150,000	8,397,476	0	8,142,044	
NSE	NSE	201705	GLAXOSMITH	13 : ITQ	21 : 0-6,499	74	156,759	63,185	66,033	0	4,189	
NSE	NSE	201705	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	57	981,337	607,541	142,176	0	-	
NSE	NSE	201705	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	27	1,677,051	1,078,217	152,949	0	-	
NSE	NSE	201705	GLAXOSMITH	13 : ITQ	24 : 126,500 & above	2	450,000	0	0	0	-	
NSE	NSE	201705	GLAXOSMITH	14 : ATQ	21 : 0-6,499	43	85,032	23,996	37,559	0	-	
NSE	NSE	201705	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	23	353,325	133,758	73,796	0	-	
NSE	NSE	201705	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	17	1,138,174	522,964	265,504	0	-	
NSE	NSE	201705	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	1	900,000	900,000	0	0	-	
NSE	NSE	201705	GLAXOSMITH	15 : NTQ	21 : 0-6,499	20	44,000	27,653	1,933	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.7307	0.691820		0	0.0000	0.0	67,884	0.0	4,500	0.0861	0.0
-	-	-	-	0.9260	0.927070		0	0.0000	0.0	0	0.0	62,540	0.1139	0.0
-	-	-	-	0.6159	0.744881		0	0.0000	0.0	0	0.0	128,944	0.0194	0.0
-	1,184	2,948	-	0.5901	0.608930		0	0.0000	0.0	128,142	148.4	17,206	0.0892	16.1
-	15,875	30,744	-	0.2601	0.374974		0	0.0000	0.0	506,635	38.1	82,025	0.0279	67.8
5,642	-	81,353	-	-0.1283	0.406496		0	0.0000	0.0	713,912	424.6	41,549	0.0096	0.0
20,000	228,998	-	1,125	0.0753	0.831747		0	0.0000	0.0	4,182,525	8.6	4,214,951	0.4332	7.3
1,305	9,471	37,126	9,772	-0.1634										
1,000	10,060	95,847	1,644	-0.3996										
-	2,160	41,750	38,684	-0.2043										
-	-	-	-	0.0000										
-	-	6,500	2,313	-0.4997										
-	96	4,826	19,030	-0.8863										
3,000	-	-	-	-0.3890										
-	-	-	-	0.0000										
-	-	-	-	-1.4600										

#### 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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	8	133,589	97,379	26,210	0	-	
NSE	NSE	201705	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	4	274,386	47,000	50,000	0	-	
NSE	NSE	201705	GLAXOSMITH	15 : NTQ	24 : 126,500 & above	6	4,200,000	2,200,000	0	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	25,505	-	-0.7397									
-	-	-	-	-0.8300									
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	GNI	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0	2,000	2,000
NSE	NSE	201705	GNI	12 : MLO	21 : 0-6,499	6	1,881	0	1,881	0	1,881	1,881

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	2,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,881	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	GOLDBREW	12 : MLO	21 : 0-6,499	1	3,416	0	3,416	0	3,416	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	3,416	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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	GUARANTY	11 : MKT	21 : 0-6,499	346	536,646	0	536,646	0	536,646	
NSE	NSE	201705	GUARANTY	11 : MKT	22 : 6,500-34,999	114	1,763,311	27,000	1,736,311	0	1,736,311	
NSE	NSE	201705	GUARANTY	11 : MKT	23 : 35,000-126,499	50	3,634,566	0	3,634,566	0	3,634,566	
NSE	NSE	201705	GUARANTY	11 : MKT	24 : 126,500 & above	20	5,937,817	0	5,937,817	0	5,937,817	
NSE	NSE	201705	GUARANTY	12 : MLO	21 : 0-6,499	1,018	2,056,791	28,680	2,008,696	0	1,823,907	
NSE	NSE	201705	GUARANTY	12 : MLO	22 : 6,500-34,999	652	10,991,751	258,088	10,656,090	0	9,774,900	
NSE	NSE	201705	GUARANTY	12 : MLO	23 : 35,000-126,499	716	51,732,233	3,023,982	48,314,395	0	43,260,767	1,
NSE	NSE	201705	GUARANTY	12 : MLO	24 : 126,500 & above	656	504,687,944	43,730,315	435,463,580	0	385,006,836	16,
NSE	NSE	201705	GUARANTY	13 : ITQ	21 : 0-6,499	367	765,805	248,578	508,926	0	45,209	
NSE	NSE	201705	GUARANTY	13 : ITQ	22 : 6,500-34,999	316	5,172,920	1,637,521	3,198,065	0	223,374	
NSE	NSE	201705	GUARANTY	13 : ITQ	23 : 35,000-126,499	371	25,846,367	12,170,049	12,361,227	0	1,189,549	4,
NSE	NSE	201705	GUARANTY	13 : ITQ	24 : 126,500 & above	248	119,505,389	53,064,727	59,625,824	0	32,110,348	14,
NSE	NSE	201705	GUARANTY	14 : ATQ	21 : 0-6,499	308	666,401	231,194	398,193	0	9,840	
NSE	NSE	201705	GUARANTY	14 : ATQ	22 : 6,500-34,999	247	4,344,145	1,806,258	2,384,312	0	166,452	
NSE	NSE	201705	GUARANTY	14 : ATQ	23 : 35,000-126,499	376	27,620,807	13,755,695	12,194,844	0	620,767	3,
NSE	NSE	201705	GUARANTY	14 : ATQ	24 : 126,500 & above	269	123,984,913	50,245,806	65,293,472	0	16,903,064	23,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.1468	0.186200	4,000	0.0200	0.0	469,219	0.0	63,427	0.0634	0.0
-	-	-	-	0.2012	0.157560	0	0.0000	0.0	1,468,599	0.0	267,712	0.0333	0.0
-	-	-	-	0.1616	0.276769	0	0.0000	0.0	2,744,566	0.0	890,000	0.1262	0.0
-	-	-	-	0.1097	0.310817	0	0.0000	0.0	2,519,922	0.0	3,417,895	0.0808	0.0
32,466	18,504	41,860	3,900	0.1291	0.123070	2,948	0.0992	0.0	1,970,526	403.6	35,222	0.0422	3.7
122,708	88,501	186,450	70,578	0.0841	0.130215	40,000	0.0375	0.0	10,232,144	390.5	383,946	0.0391	5.2
849,666	1,060,671	651,889	145,000	0.0419	0.127580	0	0.0000	0.0	44,232,493	255.9	4,081,902	0.0390	4.3
980,067	11,417,882	8,657,541	7,456,370	0.1609	0.279061	500,000	0.0200	0.0	293,342,046	255.7	141,621,534	0.1752	0.4
149,013	163,817	126,696	20,400	-0.0418									
823,238	931,077	935,570	134,461	-0.0095									
196,149	3,101,814	3,005,317	427,684	-0.0437									
876,491	7,097,435	4,881,782	250,000	-0.0786									
80,454	109,919	163,023	10,176	-0.0480									
370,698	948,167	774,745	75,250	-0.0266									
607,380	3,464,627	3,670,773	739,826	-0.0600									
737,146	9,926,313	8,565,266	5,217,739	-0.0858									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	GUARANTY	15 : NTQ	21 : 0-6,499	292	671,034	340,467	267,827	0	-	
NSE	NSE	201705	GUARANTY	15 : NTQ	22 : 6,500-34,999	278	4,699,455	2,457,705	1,874,477	0	27,000	
NSE	NSE	201705	GUARANTY	15 : NTQ	23 : 35,000-126,499	482	35,326,028	23,791,189	9,315,645	0	323,691	
NSE	NSE	201705	GUARANTY	15 : NTQ	24 : 126,500 & above	428	229,786,114	107,855,240	95,323,826	0	41,114,497	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
5,605	47,674	130,123	32,652	-0.1973									
63,542	354,529	754,518	264,212	-0.0401									
453,725	2,017,191	3,490,879	1,501,146	-0.0302									
435,060	8,251,230	19,577,950	10,400,299	-0.1929									

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	GUINEAINS	11 : MKT	21 : 0-6,499	1	200	0	200	0	200	200
NSE	NSE	201705	GUINEAINS	12 : MLO	21 : 0-6,499	7	8,631	0	8,631	0	8,631	8,631

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,631	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: May 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	201705	GUINNESS	11 : MKT	21 : 0-6,499	83	102,068	0	102,068	0	102,068	
NSE	NSE	201705	GUINNESS	11 : MKT	22 : 6,500-34,999	10	120,481	10,297	110,184	0	110,184	
NSE	NSE	201705	GUINNESS	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	
NSE	NSE	201705	GUINNESS	12 : MLO	21 : 0-6,499	235	331,691	15,788	309,048	0	275,583	
NSE	NSE	201705	GUINNESS	12 : MLO	22 : 6,500-34,999	67	980,628	133,609	829,096	0	728,585	
NSE	NSE	201705	GUINNESS	12 : MLO	23 : 35,000-126,499	32	2,025,391	254,433	1,552,398	0	1,333,686	
NSE	NSE	201705	GUINNESS	12 : MLO	24 : 126,500 & above	21	8,056,455	423,848	7,598,292	0	7,433,011	
NSE	NSE	201705	GUINNESS	13 : ITQ	21 : 0-6,499	244	437,678	191,623	167,430	0	10,678	
NSE	NSE	201705	GUINNESS	13 : ITQ	22 : 6,500-34,999	112	1,588,463	901,610	394,148	0	25,000	
NSE	NSE	201705	GUINNESS	13 : ITQ	23 : 35,000-126,499	15	1,027,620	325,784	598,875	0	371,836	
NSE	NSE	201705	GUINNESS	13 : ITQ	24 : 126,500 & above	6	1,645,000	300,000	1,345,000	0	1,260,000	
NSE	NSE	201705	GUINNESS	14 : ATQ	21 : 0-6,499	117	163,803	60,575	65,835	0	-	
NSE	NSE	201705	GUINNESS	14 : ATQ	22 : 6,500-34,999	39	656,188	192,835	269,529	0	30,047	
NSE	NSE	201705	GUINNESS	14 : ATQ	23 : 35,000-126,499	18	1,025,726	257,698	377,550	0	-	
NSE	NSE	201705	GUINNESS	14 : ATQ	24 : 126,500 & above	4	1,104,757	200,043	904,714	0	904,714	
NSE	NSE	201705	GUINNESS	15 : NTQ	21 : 0-6,499	52	84,623	22,141	21,577	0	-	

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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)	
-	-	-	-	1.8313	2.218259		0	0.0000	0.0	80,600	0.0	21,468	0.4846	0.0
-	-	-	-	2.1401	2.534369		0	0.0000	0.0	37,689	0.0	72,495	0.7572	0.0
-	-	-	-	1.7023	6.692264		0	0.0000	0.0	0	0.0	50,000	3.3461	0.0
18,249	5,980	6,155	986	0.8126	1.473882		0	0.0000	0.0	257,375	90.0	51,673	0.1558	3.5
46,943	3,783	27,873	21,912	1.1262	1.955415		0	0.0000	0.0	590,911	135.9	238,185	0.4885	117.5
34,832	40,307	143,573	-	0.6172	1.548812		0	0.0000	0.0	1,341,110	42.5	211,288	0.2418	332.0
8,888	64,301	91,877	-	2.3435	2.700630		0	0.0000	0.0	2,485,515	0.2	5,112,777	0.8630	7.9
15,162	22,619	62,996	31,764	-0.4219										
95,496	14,810	223,871	14,217	-1.4813										
36,289	148,000	2,750	40,000	-0.8171										
85,000	-	-	-	-0.4132										
5,796	4,862	31,897	7,897	-0.9358										
44,270	14,960	120,372	23,904	-0.7821										
195,135	-	58,280	5,900	-1.2926										
-	-	-	-	-1.2236										
-	-	14,054	5,196	-1.5130										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	GUINNESS	15 : NTQ	22 : 6,500-34,999	20	329,487	264,854	54,633	0	-	
NSE	NSE	201705	GUINNESS	15 : NTQ	23 : 35,000-126,499	9	524,699	220,399	204,300	0	-	
NSE	NSE	201705	GUINNESS	15 : NTQ	24 : 126,500 & above	9	2,127,380	608,271	675,989	0	533,822	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
Market	20,900	-	1,733	20,000	-0.3595								
Limit	114,300	50,000	-	40,000	0.6902								
Total	142,167	-	-	-	-3.7244								

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	201705	HMARKINS	11 : MKT	21 : 0-6,499	8	1,910	0	1,910	0	1,910	
NSE	NSE	201705	HMARKINS	11 : MKT	24 : 126,500 & above	3	1,795,020	1,795,020	0	0	0	-
NSE	NSE	201705	HMARKINS	12 : MLO	21 : 0-6,499	10	14,256	0	14,256	0	14,256	
NSE	NSE	201705	HMARKINS	12 : MLO	22 : 6,500-34,999	1	25,799	0	25,799	0	0	-
NSE	NSE	201705	HMARKINS	12 : MLO	23 : 35,000-126,499	1	49,150	0	49,150	0	0	49,150
NSE	NSE	201705	HMARKINS	12 : MLO	24 : 126,500 & above	3	1,767,221	0	1,980	0	0	-
NSE	NSE	201705	HMARKINS	14 : ATQ	21 : 0-6,499	1	1,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,910	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0028	0.002777	0	0.0000	0.0	14,256	0.0	0	0.0000	0.0
-	-	25,799	-	0.0000	0.000000	0	0.0000	0.0	25,799	1394.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	49,150	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,980	8267.4	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	201705	HONYFLOUR	11 : MKT	21 : 0-6,499	38	68,121	1,000	67,121	0	67,121	
NSE	NSE	201705	HONYFLOUR	11 : MKT	22 : 6,500-34,999	9	117,434	21,000	96,434	0	96,434	
NSE	NSE	201705	HONYFLOUR	11 : MKT	23 : 35,000-126,499	10	529,594	50,000	479,594	0	479,594	
NSE	NSE	201705	HONYFLOUR	11 : MKT	24 : 126,500 & above	6	1,420,000	500,000	920,000	0	920,000	
NSE	NSE	201705	HONYFLOUR	12 : MLO	21 : 0-6,499	68	156,220	11,456	135,413	0	130,133	
NSE	NSE	201705	HONYFLOUR	12 : MLO	22 : 6,500-34,999	62	1,015,874	47,614	883,260	0	747,596	
NSE	NSE	201705	HONYFLOUR	12 : MLO	23 : 35,000-126,499	54	3,859,805	431,425	3,121,128	0	2,579,193	
NSE	NSE	201705	HONYFLOUR	12 : MLO	24 : 126,500 & above	27	11,140,263	2,879,630	5,241,804	0	3,890,007	
NSE	NSE	201705	HONYFLOUR	13 : ITQ	21 : 0-6,499	27	81,656	22,850	38,876	0	-	
NSE	NSE	201705	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	45	833,809	315,060	360,014	0	-	
NSE	NSE	201705	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	28	1,730,395	947,365	464,880	0	-	
NSE	NSE	201705	HONYFLOUR	13 : ITQ	24 : 126,500 & above	15	8,584,506	3,052,657	1,623,596	0	-	
NSE	NSE	201705	HONYFLOUR	14 : ATQ	21 : 0-6,499	23	46,977	11,671	19,610	0	-	
NSE	NSE	201705	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	39	811,970	284,500	206,700	0	-	
NSE	NSE	201705	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	21	1,399,506	213,526	589,829	0	-	
NSE	NSE	201705	HONYFLOUR	14 : ATQ	24 : 126,500 & above	23	6,946,011	2,077,918	1,778,593	0	191,004	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0325	0.034615		0	0.0000	0.0	67,121	0.0	0	0.0000	0.0
-	-	-	-	0.0382	0.028508		0	0.0000	0.0	43,000	0.0	53,434	0.0080	0.0
-	-	-	-	0.0422	0.023976		0	0.0000	0.0	442,594	0.0	37,000	0.0098	0.0
-	-	-	-	0.0237	0.055121		0	0.0000	0.0	350,000	0.0	570,000	0.0146	0.0
-	-	5,231	-	0.0384	0.042991		0	0.0000	0.0	135,413	33.8	0	0.0000	0.0
9,951	-	94,973	22,740	0.0141	0.026999		0	0.0000	0.0	838,760	160.8	44,500	0.0065	0.0
10,000	62,146	234,508	113,081	0.0275	0.032589		0	0.0000	0.0	2,973,595	369.1	147,533	0.0064	0.0
47,300	84,496	367,589	32,633	0.0141	0.038561		0	0.0000	0.0	4,136,057	1188.5	1,105,747	0.0168	0.0
-	4,597	10,500	13,725	0.0004										
44,467	44,760	131,239	66,714	-0.0068										
44,000	25,000	236,946	40,000	-0.0043										
-	178,996	715,000	229,600	0.0038										
4,000	-	9,850	760	-0.0453										
10,000	25,000	45,900	70,000	-0.0324										
-	-	76,500	276,166	-0.0498										
-	2,000	87,496	751,070	-0.0272										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	HONYFLOUR	15 : NTQ	21 : 0-6,499	19	46,728	2,945	12,000	0	-	
NSE	NSE	201705	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	47	949,994	430,380	227,029	0	-	
NSE	NSE	201705	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	39	2,689,728	985,200	368,928	0	-	
NSE	NSE	201705	HONYFLOUR	15 : NTQ	24 : 126,500 & above	23	10,714,200	3,750,000	500,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	6,000	6,000	0.0350									
-	-	13,775	133,754	-0.0796									
-	5,000	85,000	105,600	-0.0371									
-	-	200,000	300,000	-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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	INFINITY	11 : MKT	21 : 0-6,499	2	3,550	3,050	500	0	500	
NSE	NSE	201705	INFINITY	12 : MLO	21 : 0-6,499	9	5,395	0	5,395	0	4,545	
NSE	NSE	201705	INFINITY	12 : MLO	22 : 6,500-34,999	1	10,945	0	850	0	850	
NSE	NSE	201705	INFINITY	14 : ATQ	21 : 0-6,499	3	541	500	0	0	-	
NSE	NSE	201705	INFINITY	14 : ATQ	24 : 126,500 & above	2	386,090	0	0	0	-	
NSE	NSE	201705	INFINITY	15 : NTQ	21 : 0-6,499	1	1,000	1,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	500	0.0	0	0.0000	0.0
	-	-	-	0.0193	0.019277		0	0.0000	0.0	5,395	704.1	0	0.0000	0.0
	-	-	-	0.0000	0.000000		0	0.0000	0.0	850	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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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	INTBREW	11 : MKT	21 : 0-6,499	22	28,869	0	28,869	0	28,869	
NSE	NSE	201705	INTBREW	11 : MKT	22 : 6,500-34,999	3	34,500	0	34,500	0	34,500	
NSE	NSE	201705	INTBREW	12 : MLO	21 : 0-6,499	77	135,519	10,413	117,898	0	112,202	
NSE	NSE	201705	INTBREW	12 : MLO	22 : 6,500-34,999	23	394,909	67,080	285,375	0	281,125	
NSE	NSE	201705	INTBREW	12 : MLO	23 : 35,000-126,499	24	1,634,250	212,205	1,386,045	0	1,316,758	
NSE	NSE	201705	INTBREW	12 : MLO	24 : 126,500 & above	23	10,803,594	166,600	9,248,794	0	8,478,505	
NSE	NSE	201705	INTBREW	13 : ITQ	21 : 0-6,499	37	71,535	15,824	21,927	0	-	
NSE	NSE	201705	INTBREW	13 : ITQ	22 : 6,500-34,999	30	568,407	131,803	210,645	0	16,000	
NSE	NSE	201705	INTBREW	13 : ITQ	23 : 35,000-126,499	19	1,186,000	587,090	163,846	0	-	
NSE	NSE	201705	INTBREW	13 : ITQ	24 : 126,500 & above	9	3,924,755	243,900	2,337,280	0	2,137,280	
NSE	NSE	201705	INTBREW	14 : ATQ	21 : 0-6,499	21	31,448	5,667	12,381	0	-	
NSE	NSE	201705	INTBREW	14 : ATQ	22 : 6,500-34,999	19	336,538	97,489	91,685	0	-	
NSE	NSE	201705	INTBREW	14 : ATQ	23 : 35,000-126,499	8	639,485	147,655	171,615	0	-	
NSE	NSE	201705	INTBREW	14 : ATQ	24 : 126,500 & above	10	2,400,493	1,388,579	450,000	0	-	
NSE	NSE	201705	INTBREW	15 : NTQ	21 : 0-6,499	4	3,500	0	1,000	0	-	
NSE	NSE	201705	INTBREW	15 : NTQ	22 : 6,500-34,999	6	134,669	20,000	7,500	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.8953	0.904047		0	0.0000	0.0	26,869	0.0	2,000	0.1250	0.0
-	-	-	-	0.6870	0.866956		0	0.0000	0.0	34,500	0.0	0	0.0000	0.0
-	-	363	5,333	0.8235	0.865337		0	0.0000	0.0	110,362	110.6	7,536	0.1707	0.0
2,000	-	-	250	1.0977	1.013449		0	0.0000	0.0	285,375	30.0	0	0.0000	0.0
-	7,500	41,787	20,000	0.7535	0.710464		0	0.0000	0.0	1,152,045	80.1	234,000	0.0127	0.0
400,000	2,000	188,289	180,000	0.2550	0.623395		0	0.0000	0.0	8,282,205	2.0	966,589	0.0503	620.9
-	1,170	7,470	8,425	-0.2566										
-	25,600	79,804	66,425	-0.8572										
-	410	101,000	53,931	-0.5881										
-	200,000	-	-	0.0190										
-	2,000	6,390	2,800	-1.2159										
-	31,600	16,900	27,105	-0.7644										
-	8,213	156,732	5,450	-1.1783										
250,000	-	-	-	-1.9038										
-	-	-	-	0.1000										
-	-	-	500	-0.4967										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	INTBREW	15 : NTQ	23 : 35,000-126,499	6	441,210	218,755	100	0	-	
NSE	NSE	201705	INTBREW	15 : NTQ	24 : 126,500 & above	2	500,000	250,000	250,000	0	230,000	

*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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
	-	-	-	100	-1.0400								
20,000	-	-	-	-	-2.2100								

#### 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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	INTENEGINS	11 : MKT	21 : 0-6,499	1	100	0	100	0	100	100
NSE	NSE	201705	INTENEGINS	12 : MLO	21 : 0-6,499	3	4,535	0	4,535	0	4,535	4,535

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	4,535	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	INTERLINK	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	JAPAUOIL	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	10
NSE	NSE	201705	JAPAUOIL	12 : MLO	21 : 0-6,499	4	2,955	0	2,955	0	2,955	2,955
NSE	NSE	201705	JAPAUOIL	12 : MLO	22 : 6,500-34,999	1	32,300	0	32,300	0	32,300	32,300
NSE	NSE	201705	JAPAUOIL	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	50,000

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	10	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,955	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	32,300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	JBERGER	11 : MKT	21 : 0-6,499	8	1,485	0	1,485	0	1,485	
NSE	NSE	201705	JBERGER	12 : MLO	21 : 0-6,499	38	25,780	0	25,780	0	25,780	
NSE	NSE	201705	JBERGER	12 : MLO	22 : 6,500-34,999	3	35,000	0	35,000	0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,485	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	25,780	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	JOHNHOLT	12 : MLO	21 : 0-6,499	3	1,856	0	1,856	0	1,856	
NSE	NSE	201705	JOHNHOLT	12 : MLO	22 : 6,500-34,999	1	27,476	0	0	0	0	-
NSE	NSE	201705	JOHNHOLT	12 : MLO	23 : 35,000-126,499	2	127,476	0	100,000	0	50,000	
NSE	NSE	201705	JOHNHOLT	15 : NTQ	23 : 35,000-126,499	1	50,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,856	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	50,000	0.0	50,000	0.0100	11726.0
	-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	JULI	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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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## (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	201705	LASACO	11 : MKT	21 : 0-6,499	5	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201705	LASACO	12 : MLO	21 : 0-6,499	12	11,350	0	11,350	0	11,350	11,350
NSE	NSE	201705	LASACO	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201705	LASACO	12 : MLO	24 : 126,500 & above	1	800,000	0	800,000	0	800,000	800,000

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	11,350	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	800,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	LAWUNION	11 : MKT	21 : 0-6,499	15	7,609	0	7,609	0	7,609	
NSE	NSE	201705	LAWUNION	11 : MKT	24 : 126,500 & above	4	827,750	183,600	644,150	0	644,150	
NSE	NSE	201705	LAWUNION	12 : MLO	21 : 0-6,499	20	31,939	0	26,339	0	26,339	
NSE	NSE	201705	LAWUNION	12 : MLO	22 : 6,500-34,999	13	205,057	0	205,057	0	143,950	
NSE	NSE	201705	LAWUNION	12 : MLO	23 : 35,000-126,499	19	1,258,913	0	833,294	0	833,294	
NSE	NSE	201705	LAWUNION	12 : MLO	24 : 126,500 & above	10	62,148,743	0	61,831,733	0	61,331,643	
NSE	NSE	201705	LAWUNION	13 : ITQ	23 : 35,000-126,499	5	426,659	0	83,659	0	-	
NSE	NSE	201705	LAWUNION	14 : ATQ	21 : 0-6,499	11	21,615	12,890	8,725	0	-	
NSE	NSE	201705	LAWUNION	14 : ATQ	22 : 6,500-34,999	4	84,000	18,000	20,790	0	-	
NSE	NSE	201705	LAWUNION	14 : ATQ	23 : 35,000-126,499	15	1,012,300	472,800	106,001	0	-	
NSE	NSE	201705	LAWUNION	14 : ATQ	24 : 126,500 & above	3	1,706,000	0	0	0	-	
NSE	NSE	201705	LAWUNION	15 : NTQ	21 : 0-6,499	1	6,000	0	0	0	-	
NSE	NSE	201705	LAWUNION	15 : NTQ	22 : 6,500-34,999	3	41,907	0	0	0	-	
NSE	NSE	201705	LAWUNION	15 : NTQ	23 : 35,000-126,499	3	245,500	95,500	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0349	0.021771		0	0.0000	0.0	7,609	0.0	0	0.0000	0.0
-	-	-	-	0.0020	0.002031		0	0.0000	0.0	644,150	0.0	0	0.0000	0.0
-	-	-	-	0.0212	0.020453		0	0.0000	0.0	26,339	0.0	0	0.0000	0.0
-	-	32,907	-	0.0215	0.021545		0	0.0000	0.0	205,057	876.9	0	0.0000	0.0
-	-	-	-	0.0275	0.027500		0	0.0000	0.0	764,887	0.0	68,407	0.0547	0.0
-	-	495,000	100	0.0349	0.034915		0	0.0000	0.0	61,393,833	14.3	437,900	0.0365	0.0
81,159	-	-	2,500	0.0000										
-	-	10	1,715	-0.0415										
-	-	-	790	-0.0300										
-	50,000	1,501	50,300	-0.0496										
-	-	-	-	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	LEARNAFRCA	11 : MKT	21 : 0-6,499	18	13,664	0	13,664	0	13,664	13,664
NSE	NSE	201705	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	7	112,651	0	112,651	0	112,651	112,651
NSE	NSE	201705	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	2	203,919	0	203,919	0	203,919	203,919
NSE	NSE	201705	LEARNAFRCA	11 : MKT	24 : 126,500 & above	2	345,000	200,000	145,000	0	145,000	145,000
NSE	NSE	201705	LEARNAFRCA	12 : MLO	21 : 0-6,499	24	68,003	0	68,003	0	68,003	65,503
NSE	NSE	201705	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	13	222,355	7,414	214,422	0	214,422	188,941
NSE	NSE	201705	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	9	491,438	76,519	361,393	0	361,393	361,393
NSE	NSE	201705	LEARNAFRCA	12 : MLO	24 : 126,500 & above	4	640,114	0	312,167	0	312,167	310,897
NSE	NSE	201705	LEARNAFRCA	13 : ITQ	21 : 0-6,499	5	23,568	6,000	8,000	0	8,000	-
NSE	NSE	201705	LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	3	75,124	0	25,770	0	25,770	-
NSE	NSE	201705	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	9	631,214	223,770	11,633	0	11,633	-
NSE	NSE	201705	LEARNAFRCA	13 : ITQ	24 : 126,500 & above	1	200,639	0	25,224	0	25,224	-
NSE	NSE	201705	LEARNAFRCA	14 : ATQ	21 : 0-6,499	8	24,991	0	18,870	0	18,870	-
NSE	NSE	201705	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	11	256,452	70,124	57,600	0	57,600	-
NSE	NSE	201705	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	16	1,138,400	542,123	333,577	0	333,577	-
NSE	NSE	201705	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	3	763,230	335,000	250,000	0	250,000	-

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0507	0.038060		0	0.0000	0.0	13,664	0.0	0	0.0000	0.0
-	-	-	-	0.0514	0.053204		0	0.0000	0.0	62,151	0.0	50,500	0.0253	0.0
-	-	-	-	0.0320	0.032047		0	0.0000	0.0	203,919	0.0	0	0.0000	0.0
-	-	-	-	0.0527	0.052690		0	0.0000	0.0	0	0.0	145,000	0.0263	0.0
-	-	-	2,500	0.0282	0.028278		0	0.0000	0.0	65,503	0.0	2,500	0.0100	2496.6
-	19,000	6,400	81	0.0220	0.027660		0	0.0000	0.0	214,422	31.3	0	0.0000	0.0
-	-	-	-	0.0367	0.039903		0	0.0000	0.0	361,393	0.0	0	0.0000	0.0
-	-	1,270	-	0.0496	0.039421		0	0.0000	0.0	312,167	4.8	0	0.0000	0.0
-	2,000	6,000	-	-0.0275										
-	-	-	25,020	-0.0503										
-	-	3	11,600	-0.0516										
-	-	-	-	-0.0541										
-	1,000	4,000	-	-0.0429										
-	3,600	4,000	40,000	-0.0032										
100,000	6,000	40,636	135,077	-0.0473										
-	91,519	158,481	-	-0.0227										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	13	1,091,900	320,900	16,000	0	-	
NSE	NSE	201705	LEARNAFRCA	15 : NTQ	24 : 126,500 & above	3	17,200,000	17,200,000	0	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	16,000	-	-0.0400									
-	-	-	-	0.0000									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	LINKASSURE	11 : MKT	21 : 0-6,499	4	715	0	715	0	715	715
NSE	NSE	201705	LINKASSURE	11 : MKT	22 : 6,500-34,999	2	50,666	0	50,666	0	50,666	50,666
NSE	NSE	201705	LINKASSURE	12 : MLO	21 : 0-6,499	12	9,286	1,000	8,186	0	8,186	8,186
NSE	NSE	201705	LINKASSURE	12 : MLO	22 : 6,500-34,999	3	44,000	0	44,000	0	44,000	44,000
NSE	NSE	201705	LINKASSURE	12 : MLO	23 : 35,000-126,499	15	1,284,962	73,140	1,211,822	0	1,111,822	1,111,822
NSE	NSE	201705	LINKASSURE	12 : MLO	24 : 126,500 & above	10	2,777,556	0	2,373,556	0	2,357,556	2,357,556
NSE	NSE	201705	LINKASSURE	13 : ITQ	21 : 0-6,499	1	90	0	0	0	0	-
NSE	NSE	201705	LINKASSURE	13 : ITQ	23 : 35,000-126,499	2	200,000	100,000	100,000	0	0	-
NSE	NSE	201705	LINKASSURE	13 : ITQ	24 : 126,500 & above	2	600,000	400,000	0	0	0	-
NSE	NSE	201705	LINKASSURE	14 : ATQ	21 : 0-6,499	2	4,000	0	3,000	0	0	-
NSE	NSE	201705	LINKASSURE	14 : ATQ	22 : 6,500-34,999	2	56,140	26,140	4,000	0	0	-
NSE	NSE	201705	LINKASSURE	14 : ATQ	23 : 35,000-126,499	3	173,140	0	0	0	0	-
NSE	NSE	201705	LINKASSURE	14 : ATQ	24 : 126,500 & above	3	1,100,000	0	600,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0144	0.014265	0	0.0000	0.0	715	0.0	0	0.0000	0.0	
-	-	-	-	0.0032	0.006315	0	0.0000	0.0	50,666	0.0	0	0.0000	0.0	
-	-	-	-	0.0323	0.032738	0	0.0000	0.0	8,186	0.0	0	0.0000	0.0	
-	-	-	-	0.0082	0.008181	0	0.0000	0.0	44,000	0.0	0	0.0000	0.0	
-	-	100,000	-	0.0090	0.012614	0	0.0000	0.0	1,086,851	47.5	124,971	0.0160	0.0	
-	-	-	-	0.0042	0.010196	0	0.0000	0.0	2,123,556	39.7	250,000	0.0128	0.0	
-	-	-	-	0.0000										
-	100,000	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	3,000	-0.0100										
-	-	4,000	-	-0.0600										
-	-	-	-	0.0000										
100,000	200,000	16,000	284,000	-0.0197										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	LIVESTOCK	11 : MKT	21 : 0-6,499	37	56,517	0	56,517	0	56,517	
NSE	NSE	201705	LIVESTOCK	11 : MKT	22 : 6,500-34,999	26	423,705	0	423,705	0	423,705	
NSE	NSE	201705	LIVESTOCK	11 : MKT	23 : 35,000-126,499	7	486,000	80,000	406,000	0	406,000	
NSE	NSE	201705	LIVESTOCK	11 : MKT	24 : 126,500 & above	10	4,415,000	2,750,000	1,665,000	0	1,665,000	
NSE	NSE	201705	LIVESTOCK	12 : MLO	21 : 0-6,499	98	234,953	0	195,978	0	188,599	
NSE	NSE	201705	LIVESTOCK	12 : MLO	22 : 6,500-34,999	115	2,112,886	28,401	1,943,498	0	1,875,198	
NSE	NSE	201705	LIVESTOCK	12 : MLO	23 : 35,000-126,499	105	7,459,468	229,497	5,851,767	0	5,273,108	
NSE	NSE	201705	LIVESTOCK	12 : MLO	24 : 126,500 & above	92	27,339,293	2,714,829	21,470,521	0	15,047,043	
NSE	NSE	201705	LIVESTOCK	13 : ITQ	21 : 0-6,499	14	34,855	11,200	23,355	0	-	
NSE	NSE	201705	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	30	625,407	212,840	340,567	0	-	
NSE	NSE	201705	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	43	3,078,340	967,812	1,444,175	0	50,000	
NSE	NSE	201705	LIVESTOCK	13 : ITQ	24 : 126,500 & above	29	8,525,409	2,478,754	3,284,742	0	-	
NSE	NSE	201705	LIVESTOCK	14 : ATQ	21 : 0-6,499	20	63,816	20,850	31,936	0	-	
NSE	NSE	201705	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	58	1,239,578	462,271	596,154	0	-	
NSE	NSE	201705	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	61	4,565,461	1,181,924	2,125,257	0	-	
NSE	NSE	201705	LIVESTOCK	14 : ATQ	24 : 126,500 & above	53	20,388,267	6,408,168	4,468,612	0	5,000	

#### 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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0202	0.023062	0	0.0000	0.0	54,017	0.0	2,500	0.0098	0.0
-	-	-	-	0.0211	0.022331	0	0.0000	0.0	423,705	0.0	0	0.0000	0.0
-	-	-	-	0.0279	0.028173	0	0.0000	0.0	256,000	0.0	150,000	0.0093	0.0
-	-	-	-	0.0169	0.040613	0	0.0000	0.0	800,000	0.0	865,000	0.0226	0.0
-	4,350	2,489	500	0.0119	0.017142	0	0.0000	0.0	191,128	8.4	4,850	0.0338	567.5
-	12,100	54,800	1,400	0.0059	0.013971	0	0.0000	0.0	1,907,748	13.8	35,750	0.0100	500.9
1,163	162,821	358,722	15,953	0.0083	0.016490	0	0.0000	0.0	5,536,667	95.7	315,100	0.0074	1034.1
293,190	1,279,959	2,362,068	500,796	0.0122	0.021920	0	0.0000	0.0	17,142,727	682.9	4,327,794	0.0118	1217.5
-	-	19,455	1,200	-0.0110									
33,000	55,300	138,424	79,843	-0.0051									
1,000	35,250	692,800	386,825	-0.0088									
40,200	515,559	1,487,028	656,650	-0.0120									
-	-	18,301	3,800	-0.0199									
14,800	119,980	260,773	154,151	-0.0157									
100,000	374,847	784,100	396,911	-0.0209									
365,367	368,858	908,488	1,298,215	-0.0180									

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	LIVESTOCK	15 : NTQ	21 : 0-6,499	11	19,190	12,170	6,840	0	-	
NSE	NSE	201705	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	57	1,286,790	530,900	247,152	0	-	
NSE	NSE	201705	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	104	7,691,047	3,109,875	1,112,068	0	-	
NSE	NSE	201705	LIVESTOCK	15 : NTQ	24 : 126,500 & above	71	31,734,254	6,579,705	3,053,973	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	4,540	0.0058									
-	-	47,650	57,000	-0.0227									
-	98,075	533,152	154,000	-0.0228									
-	-	598,693	584,123	-0.0281									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MANSARD	11 : MKT	21 : 0-6,499	29	61,860	7,000	54,860	0	54,860	
NSE	NSE	201705	MANSARD	11 : MKT	22 : 6,500-34,999	6	67,500	0	67,500	0	67,500	
NSE	NSE	201705	MANSARD	11 : MKT	23 : 35,000-126,499	4	237,000	100,000	137,000	0	137,000	
NSE	NSE	201705	MANSARD	11 : MKT	24 : 126,500 & above	2	700,000	0	700,000	0	700,000	
NSE	NSE	201705	MANSARD	12 : MLO	21 : 0-6,499	57	126,936	4,800	86,307	0	83,473	
NSE	NSE	201705	MANSARD	12 : MLO	22 : 6,500-34,999	34	471,626	9,000	365,385	0	354,894	
NSE	NSE	201705	MANSARD	12 : MLO	23 : 35,000-126,499	78	4,609,581	89,980	2,617,871	0	2,392,381	
NSE	NSE	201705	MANSARD	12 : MLO	24 : 126,500 & above	27	39,296,873	2,747,950	32,047,059	0	31,563,040	
NSE	NSE	201705	MANSARD	13 : ITQ	21 : 0-6,499	7	23,045	13,045	10,000	0	-	
NSE	NSE	201705	MANSARD	13 : ITQ	22 : 6,500-34,999	6	59,860	17,000	10,000	0	-	
NSE	NSE	201705	MANSARD	13 : ITQ	23 : 35,000-126,499	26	1,867,320	706,300	712,820	0	-	
NSE	NSE	201705	MANSARD	13 : ITQ	24 : 126,500 & above	8	8,743,316	2,540,000	1,201,745	0	-	
NSE	NSE	201705	MANSARD	14 : ATQ	21 : 0-6,499	7	28,067	3,600	8,867	0	-	
NSE	NSE	201705	MANSARD	14 : ATQ	22 : 6,500-34,999	13	215,247	92,169	79,339	0	-	
NSE	NSE	201705	MANSARD	14 : ATQ	23 : 35,000-126,499	13	758,500	95,000	515,000	0	-	
NSE	NSE	201705	MANSARD	14 : ATQ	24 : 126,500 & above	16	8,047,273	4,751,400	1,892,302	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0811	0.088245		0	0.0000	0.0	48,860	0.0	6,000	0.0275	0.0
-	-	-	-	0.0677	0.032148		0	0.0000	0.0	67,500	0.0	0	0.0000	0.0
-	-	-	-	-0.0526	0.026277		0	0.0000	0.0	137,000	0.0	0	0.0000	0.0
-	-	-	-	0.1114	0.071428		0	0.0000	0.0	700,000	0.0	0	0.0000	0.0
-	-	100	980	0.0167	0.030975		0	0.0000	0.0	85,307	83.2	1,000	0.0200	4237.0
-	-	3,491	7,000	0.0102	0.017771		0	0.0000	0.0	361,894	52.8	3,491	0.0300	387.0
750	-	130,150	42,000	0.0489	0.047439		0	0.0000	0.0	2,477,871	215.1	140,000	0.0359	86.3
51,500	120,000	168,650	52,210	0.0280	0.056657		0	0.0000	0.0	26,517,920	18.4	5,529,139	0.0196	152.2
-	4,500	2,253	-	-0.0563										
-	-	10,000	-	0.0100										
45,000	276,700	250,000	100,020	0.0028										
-	-	158,581	1,041,419	-0.0616										
-	-	-	5,200	-0.1031										
-	16,300	46,300	10,000	-0.0890										
-	107,500	257,500	78,619	-0.0636										
4,500	86,840	860,481	551,000	-0.0917										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MANSARD	15 : NTQ	21 : 0-6,499	7	19,180	4,180	1,000	0	-	
NSE	NSE	201705	MANSARD	15 : NTQ	22 : 6,500-34,999	6	85,000	16,500	0	0	-	
NSE	NSE	201705	MANSARD	15 : NTQ	23 : 35,000-126,499	13	906,480	363,481	260,999	0	-	
NSE	NSE	201705	MANSARD	15 : NTQ	24 : 126,500 & above	11	6,693,756	1,945,698	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	1,000	-	-	-0.1000									
-	-	-	-	0.0000									
-	-	60,000	100,000	-0.0826									
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MAYBAKER	11 : MKT	21 : 0-6,499	42	93,142	10,445	82,697	0	82,697	
NSE	NSE	201705	MAYBAKER	11 : MKT	22 : 6,500-34,999	24	399,576	70,000	329,576	0	329,576	
NSE	NSE	201705	MAYBAKER	11 : MKT	23 : 35,000-126,499	10	531,900	75,000	456,900	0	456,900	
NSE	NSE	201705	MAYBAKER	11 : MKT	24 : 126,500 & above	2	375,000	0	375,000	0	375,000	
NSE	NSE	201705	MAYBAKER	12 : MLO	21 : 0-6,499	94	249,820	0	234,859	0	203,513	
NSE	NSE	201705	MAYBAKER	12 : MLO	22 : 6,500-34,999	81	1,422,652	62,520	1,264,214	0	1,064,055	
NSE	NSE	201705	MAYBAKER	12 : MLO	23 : 35,000-126,499	92	6,410,136	914,732	4,620,089	0	3,198,996	
NSE	NSE	201705	MAYBAKER	12 : MLO	24 : 126,500 & above	52	32,245,014	4,312,742	17,055,841	0	14,808,382	
NSE	NSE	201705	MAYBAKER	13 : ITQ	21 : 0-6,499	13	30,507	4,400	20,907	0	-	
NSE	NSE	201705	MAYBAKER	13 : ITQ	22 : 6,500-34,999	27	503,377	268,248	138,453	0	-	
NSE	NSE	201705	MAYBAKER	13 : ITQ	23 : 35,000-126,499	26	1,674,913	952,738	327,873	0	-	
NSE	NSE	201705	MAYBAKER	13 : ITQ	24 : 126,500 & above	3	3,050,000	0	2,900,900	0	-	2,
NSE	NSE	201705	MAYBAKER	14 : ATQ	21 : 0-6,499	18	55,833	12,904	29,889	0	-	
NSE	NSE	201705	MAYBAKER	14 : ATQ	22 : 6,500-34,999	19	365,293	105,877	201,676	0	-	
NSE	NSE	201705	MAYBAKER	14 : ATQ	23 : 35,000-126,499	44	3,103,387	933,000	1,186,802	0	-	
NSE	NSE	201705	MAYBAKER	14 : ATQ	24 : 126,500 & above	14	3,094,916	1,548,000	860,588	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0676	0.062683	0	0.0000	0.0	77,009	0.0	5,688	0.0258	0.0
-	-	-	-	0.0571	0.074011	0	0.0000	0.0	304,576	0.0	25,000	0.0399	0.0
-	-	-	-	0.0394	0.049741	0	0.0000	0.0	287,900	0.0	169,000	0.0172	0.0
-	-	-	-	0.0497	0.105733	0	0.0000	0.0	225,000	0.0	150,000	0.0347	0.0
-	9,445	16,901	-	0.0247	0.028428	0	0.0000	0.0	232,859	243.2	2,000	0.0200	72.0
18,100	26,153	31,486	23,920	0.0350	0.037434	0	0.0000	0.0	1,230,214	582.8	34,000	0.0618	0.0
154,000	314,381	363,614	186,260	0.0331	0.034879	0	0.0000	0.0	4,315,162	711.7	304,927	0.0403	1806.5
100,000	214,785	552,801	566,316	0.0544	0.036119	0	0.0000	0.0	15,764,431	452.7	1,291,410	0.0099	337.4
6,326	-	13,521	100	-0.0114									
5,000	21,800	48,715	43,000	-0.0545									
-	62,100	156,013	88,360	0.0013									
500,000	-	400,000	900	-0.0762									
5,984	-	23,405	500	0.0103									
31,500	51,200	106,967	2,009	-0.0464									
-	120,000	445,719	292,685	-0.0497									
-	-	356,199	93,368	-0.0335									

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MAYBAKER	15 : NTQ	21 : 0-6,499	4	4,471	4,011	230	0	-	
NSE	NSE	201705	MAYBAKER	15 : NTQ	22 : 6,500-34,999	26	521,576	153,884	60,692	0	-	
NSE	NSE	201705	MAYBAKER	15 : NTQ	23 : 35,000-126,499	38	2,810,250	1,267,657	193,703	0	-	
NSE	NSE	201705	MAYBAKER	15 : NTQ	24 : 126,500 & above	19	13,849,000	11,840,890	508,110	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	230	-0.0700									
-	30,000	9,020	21,672	-0.0240									
-	142,593	-	-	-0.0972									
-	-	8,110	200,000	-0.1045									

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MBENEFIT	11 : MKT	21 : 0-6,499	7	5,460	0	5,460	0	5,460	
NSE	NSE	201705	MBENEFIT	12 : MLO	21 : 0-6,499	8	2,856	0	2,856	0	2,856	
NSE	NSE	201705	MBENEFIT	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	
NSE	NSE	201705	MBENEFIT	12 : MLO	24 : 126,500 & above	1	200,000	0	200,000	0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	5,460	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	2,856	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	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MCNICHOLS	11 : MKT	21 : 0-6,499	4	83	0	83	0	83	83
NSE	NSE	201705	MCNICHOLS	11 : MKT	23 : 35,000-126,499	1	44,050	0	44,050	0	44,050	44,050
NSE	NSE	201705	MCNICHOLS	12 : MLO	21 : 0-6,499	9	3,113	0	3,113	0	3,113	3,113
NSE	NSE	201705	MCNICHOLS	12 : MLO	22 : 6,500-34,999	1	20,122	0	20,122	0	20,122	20,122
NSE	NSE	201705	MCNICHOLS	13 : ITQ	21 : 0-6,499	1	400	0	400	0	0	-
NSE	NSE	201705	MCNICHOLS	14 : ATQ	21 : 0-6,499	3	1,190	100	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0422	0.042168		0	0.0000	0.0	83	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	44,050	0.0	0	0.0000	0.0
-	-	-	-	0.0063	0.006264		0	0.0000	0.0	3,113	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	20,122	0.0	0	0.0000	0.0
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MEYER	11 : MKT	21 : 0-6,499	4	266	0	266	0	266	266
NSE	NSE	201705	MEYER	12 : MLO	21 : 0-6,499	7	14,765	0	14,765	0	14,765	14,765
NSE	NSE	201705	MEYER	12 : MLO	23 : 35,000-126,499	2	140,531	0	55,683	0	55,683	55,683
NSE	NSE	201705	MEYER	12 : MLO	24 : 126,500 & above	1	200,000	100,000	100,000	0	100,000	100,000
NSE	NSE	201705	MEYER	13 : ITQ	22 : 6,500-34,999	3	78,034	0	0	0	0	-
NSE	NSE	201705	MEYER	13 : ITQ	23 : 35,000-126,499	1	100,000	0	0	0	0	-
NSE	NSE	201705	MEYER	14 : ATQ	21 : 0-6,499	4	356	56	0	0	0	-
NSE	NSE	201705	MEYER	14 : ATQ	22 : 6,500-34,999	4	70,034	63,034	0	0	0	-
NSE	NSE	201705	MEYER	14 : ATQ	23 : 35,000-126,499	5	350,000	0	100,000	0	0	-
NSE	NSE	201705	MEYER	14 : ATQ	24 : 126,500 & above	2	300,000	0	8,065	0	0	-
NSE	NSE	201705	MEYER	15 : NTQ	24 : 126,500 & above	1	150,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0465	0.046466		0	0.0000	0.0	266	0.0	0	0.0000	0.0
-	-	-	-	0.0273	0.027311		0	0.0000	0.0	14,765	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	55,683	0.0	0	0.0000	0.0
-	-	-	-	0.0500	0.050000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	-	0.0000										
-	-	-	100,000	-0.0500										
-	4,065	-	-	-0.0500										
-	-	-	-	0.0000										

**Guidance:**

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MOBIL	11 : MKT	21 : 0-6,499	38	29,729	8,082	21,647	0	21,647	
NSE	NSE	201705	MOBIL	12 : MLO	21 : 0-6,499	182	247,855	5,842	191,575	0	146,872	
NSE	NSE	201705	MOBIL	12 : MLO	22 : 6,500-34,999	15	166,083	3,000	134,191	0	101,240	
NSE	NSE	201705	MOBIL	13 : ITQ	21 : 0-6,499	54	92,591	59,946	16,136	0	-	
NSE	NSE	201705	MOBIL	13 : ITQ	22 : 6,500-34,999	9	98,853	28,976	8,000	0	-	
NSE	NSE	201705	MOBIL	14 : ATQ	21 : 0-6,499	46	78,817	33,615	33,767	0	15	
NSE	NSE	201705	MOBIL	14 : ATQ	22 : 6,500-34,999	1	8,000	0	8,000	0	-	
NSE	NSE	201705	MOBIL	15 : NTQ	21 : 0-6,499	14	32,449	14,924	12,425	0	-	
NSE	NSE	201705	MOBIL	15 : NTQ	22 : 6,500-34,999	2	20,000	20,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Executed	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	9.2828	9.659602		0	0.0000	0.0	18,508	0.0	3,139	0.6494	0.0
9,541	2,535	26,487	4,708	3.9155	5.421368		0	0.0000	0.0	173,309	207.9	18,266	2.0747	92.6
-	9,710	23,241	-	1.5248	2.942183		0	0.0000	0.0	123,619	132.5	10,572	0.0411	0.0
1,002	373	8,215	6,546	-8.7470										
-	-	8,000	-	-5.3847										
5,901	7,667	17,647	1,922	-6.7286										
-	-	-	1,492	-5.5800										
-	5,000	5,100	-	-10.6364										
-	-	-	-	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: May 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	201705	MORISON	11 : MKT	21 : 0-6,499	2	502	0	502	0	502	502
NSE	NSE	201705	MORISON	12 : MLO	21 : 0-6,499	8	5,498	0	5,498	0	5,498	5,498
NSE	NSE	201705	MORISON	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	10,000
NSE	NSE	201705	MORISON	12 : MLO	23 : 35,000-126,499	1	38,200	0	38,200	0	38,200	38,200
NSE	NSE	201705	MORISON	13 : ITQ	21 : 0-6,499	1	1,000	1,000	0	0	0	-
NSE	NSE	201705	MORISON	14 : ATQ	21 : 0-6,499	1	1,000	1,000	0	0	0	-
NSE	NSE	201705	MORISON	14 : ATQ	24 : 126,500 & above	1	154,583	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	502	0.0	0	0.0000	0.0
-	-	-	-	0.0296	0.018915		0	0.0000	0.0	5,498	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	38,200	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MRS	11 : MKT	21 : 0-6,499	31	12,483	7,774	4,709	0	4,709	
NSE	NSE	201705	MRS	12 : MLO	21 : 0-6,499	116	124,435	806	105,365	0	86,143	
NSE	NSE	201705	MRS	12 : MLO	22 : 6,500-34,999	17	209,510	27,466	133,186	0	125,476	
NSE	NSE	201705	MRS	12 : MLO	23 : 35,000-126,499	3	142,806	0	142,806	0	142,806	
NSE	NSE	201705	MRS	13 : ITQ	21 : 0-6,499	13	27,839	5,132	13,741	0	-	
NSE	NSE	201705	MRS	13 : ITQ	22 : 6,500-34,999	9	98,165	34,633	7,156	0	250	
NSE	NSE	201705	MRS	14 : ATQ	21 : 0-6,499	15	7,442	1,693	3,556	0	-	
NSE	NSE	201705	MRS	14 : ATQ	22 : 6,500-34,999	2	21,000	10,000	11,000	0	-	
NSE	NSE	201705	MRS	14 : ATQ	23 : 35,000-126,499	1	60,000	0	0	0	-	
NSE	NSE	201705	MRS	15 : NTQ	21 : 0-6,499	2	5,100	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	1.0126	0.903673		0	0.0000	0.0	3,509	0.0	1,200	0.1251	0.0
515	8,583	2,465	5,146	0.2635	0.612093		0	0.0000	0.0	105,365	287.1	0	0.0000	0.0
-	3,015	1,720	290	0.7669	1.508304		0	0.0000	0.0	113,186	326.8	20,000	1.8611	0.0
-	-	-	-	1.5396	2.364791		0	0.0000	0.0	97,806	0.0	45,000	1.2782	0.0
3,000	2,500	7,324	-	-2.1370										
-	-	230	6,676	-3.0357										
53	100	2,906	197	-2.9411										
-	-	11,000	-	-1.9500										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MULTITREX	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	10
NSE	NSE	201705	MULTITREX	12 : MLO	21 : 0-6,499	2	10,000	0	10,000	0	10,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	10	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	MULTIVERSE	11 : MKT	21 : 0-6,499	10	8,700	0	8,700	0	8,700	
NSE	NSE	201705	MULTIVERSE	12 : MLO	21 : 0-6,499	9	8,051	0	8,051	0	8,051	
NSE	NSE	201705	MULTIVERSE	12 : MLO	22 : 6,500-34,999	1	20,000	0	0	0		-
NSE	NSE	201705	MULTIVERSE	12 : MLO	24 : 126,500 & above	1	525,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	8,700	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,051	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

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: May 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	201705	NAHCO	11 : MKT	21 : 0-6,499	217	144,053	7,500	136,553	0	136,553	
NSE	NSE	201705	NAHCO	11 : MKT	22 : 6,500-34,999	20	397,219	43,000	354,219	0	354,219	
NSE	NSE	201705	NAHCO	11 : MKT	23 : 35,000-126,499	9	629,036	40,000	589,036	0	589,036	
NSE	NSE	201705	NAHCO	11 : MKT	24 : 126,500 & above	4	822,032	440,002	382,030	0	382,030	
NSE	NSE	201705	NAHCO	12 : MLO	21 : 0-6,499	198	375,248	18,401	338,154	0	307,960	
NSE	NSE	201705	NAHCO	12 : MLO	22 : 6,500-34,999	171	2,912,824	136,554	2,456,188	0	2,056,139	
NSE	NSE	201705	NAHCO	12 : MLO	23 : 35,000-126,499	120	8,740,676	455,146	6,788,084	0	5,462,918	
NSE	NSE	201705	NAHCO	12 : MLO	24 : 126,500 & above	67	26,275,607	2,652,147	19,698,201	0	14,799,808	1,
NSE	NSE	201705	NAHCO	13 : ITQ	21 : 0-6,499	56	125,971	31,918	72,921	0	6,000	
NSE	NSE	201705	NAHCO	13 : ITQ	22 : 6,500-34,999	73	1,359,976	607,337	596,165	0	42,700	
NSE	NSE	201705	NAHCO	13 : ITQ	23 : 35,000-126,499	78	5,729,728	2,603,320	1,676,262	0	100,021	
NSE	NSE	201705	NAHCO	13 : ITQ	24 : 126,500 & above	22	11,646,417	6,395,385	3,011,221	0	1,700,000	
NSE	NSE	201705	NAHCO	14 : ATQ	21 : 0-6,499	46	85,805	43,539	33,639	0	2,000	
NSE	NSE	201705	NAHCO	14 : ATQ	22 : 6,500-34,999	54	1,120,791	384,096	329,668	0	-	
NSE	NSE	201705	NAHCO	14 : ATQ	23 : 35,000-126,499	60	4,340,774	2,112,247	987,468	0	-	
NSE	NSE	201705	NAHCO	14 : ATQ	24 : 126,500 & above	17	4,094,620	2,984,725	572,208	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0757	0.078845		21	0.0100	0.0	125,062	0.0	11,470	0.0615	0.0
-	-	-	-	0.0806	0.072660		0	0.0000	0.0	265,650	0.0	88,569	0.0174	0.0
-	-	-	-	0.0490	0.045092		0	0.0000	0.0	385,036	0.0	204,000	0.0281	0.0
-	-	-	-	-0.0024	0.064400		0	0.0000	0.0	382,030	0.0	0	0.0000	0.0
7,916	4,528	12,315	5,085	0.0481	0.053512		0	0.0000	0.0	326,374	64.0	11,780	0.0276	632.1
44,430	82,126	143,778	46,360	0.0472	0.056561	32,700	0.0100	0.0	2,281,792	341.5	141,696	0.0195	303.6	
244,100	370,708	455,261	135,147	0.0337	0.045140		0	0.0000	0.0	5,811,368	206.2	976,716	0.0142	156.1
858,583	909,258	1,413,808	158,996	0.0274	0.066235		0	0.0000	0.0	15,328,828	255.8	4,369,373	0.0123	265.2
7,483	17,893	21,639	13,602	-0.0195										
16,000	136,393	251,232	49,093	-0.0511										
804	290,596	739,660	130,921	-0.0696										
261,794	585,308	336,941	-	-0.0179										
-	8,800	19,835	3,004	-0.0187										
-	11,258	161,033	85,602	-0.0785										
65,400	135,068	589,712	43,975	-0.0505										
9,189	94,856	220,000	149,963	-0.0265										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NAHCO	15 : NTQ	21 : 0-6,499	157	110,398	48,610	27,195	0	-	
NSE	NSE	201705	NAHCO	15 : NTQ	22 : 6,500-34,999	56	991,844	392,526	141,460	0	-	
NSE	NSE	201705	NAHCO	15 : NTQ	23 : 35,000-126,499	88	6,516,467	2,698,868	828,436	0	-	
NSE	NSE	201705	NAHCO	15 : NTQ	24 : 126,500 & above	35	10,557,012	3,177,238	1,143,342	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	1,566	11,223	2,706	-0.0329									
-	32,000	18,843	40,617	-0.0759									
-	-	322,301	83,285	-0.0514									
-	-	929,592	210,000	-0.0704									

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	NASCON	11 : MKT	21 : 0-6,499	56	86,696	6,000	80,696	0	80,696	
NSE	NSE	201705	NASCON	11 : MKT	22 : 6,500-34,999	7	82,338	0	82,338	0	82,338	
NSE	NSE	201705	NASCON	11 : MKT	23 : 35,000-126,499	1	38,000	0	38,000	0	38,000	
NSE	NSE	201705	NASCON	12 : MLO	21 : 0-6,499	112	242,375	5,700	225,469	0	217,244	
NSE	NSE	201705	NASCON	12 : MLO	22 : 6,500-34,999	66	1,135,221	36,905	993,712	0	876,333	
NSE	NSE	201705	NASCON	12 : MLO	23 : 35,000-126,499	55	3,724,000	407,202	2,994,565	0	2,829,065	
NSE	NSE	201705	NASCON	12 : MLO	24 : 126,500 & above	36	12,189,076	2,029,724	7,454,556	0	7,246,865	
NSE	NSE	201705	NASCON	13 : ITQ	21 : 0-6,499	61	147,103	38,330	71,815	0	-	
NSE	NSE	201705	NASCON	13 : ITQ	22 : 6,500-34,999	63	1,076,184	310,854	496,212	0	9,725	
NSE	NSE	201705	NASCON	13 : ITQ	23 : 35,000-126,499	50	3,252,375	1,184,227	677,925	0	-	
NSE	NSE	201705	NASCON	13 : ITQ	24 : 126,500 & above	29	7,590,524	1,884,559	4,329,515	0	2,906,300	
NSE	NSE	201705	NASCON	14 : ATQ	21 : 0-6,499	42	83,676	17,806	44,580	0	-	
NSE	NSE	201705	NASCON	14 : ATQ	22 : 6,500-34,999	21	363,100	185,670	71,905	0	-	
NSE	NSE	201705	NASCON	14 : ATQ	23 : 35,000-126,499	26	1,453,436	504,828	400,500	0	-	
NSE	NSE	201705	NASCON	14 : ATQ	24 : 126,500 & above	19	4,211,645	1,192,111	1,390,638	0	260,000	
NSE	NSE	201705	NASCON	15 : NTQ	21 : 0-6,499	25	58,488	18,196	4,686	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.2235	0.191424		0	0.0000	0.0	69,121	0.0	11,575	0.0607	0.0
-	-	-	-	0.2932	0.306492		0	0.0000	0.0	62,338	0.0	20,000	0.0388	0.0
-	-	-	-	0.2500	0.270000		0	0.0000	0.0	38,000	0.0	0	0.0000	0.0
-	-	5,300	2,925	0.1440	0.178246		0	0.0000	0.0	223,469	49.8	2,000	0.0061	0.0
22,511	56,659	17,711	20,094	0.0771	0.147037		0	0.0000	0.0	942,012	70.4	51,700	0.0333	9.2
70,000	60,300	11,400	23,800	0.1144	0.169182		0	0.0000	0.0	2,713,265	5.4	281,300	0.0252	191.4
74,000	-	71,133	400	0.1148	0.264356		0	0.0000	0.0	4,560,214	2.4	2,894,342	0.0680	120.3
-	22,257	30,802	6,445	-0.1087										
92,267	58,898	203,580	20,000	-0.0433										
152,300	52,050	298,190	200	-0.0537										
200,000	87,165	201,200	201,000	-0.0253										
4,409	6,000	6,450	10,340	-0.1262										
3,500	19,100	27,071	11,000	-0.0894										
-	-	264,576	7,274	-0.1604										
150,000	99,000	200,000	50,000	-0.1629										
90	-	1	-	-0.2382										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NASCON	15 : NTQ	22 : 6,500-34,999	21	363,628	195,704	22,900	0	-	
NSE	NSE	201705	NASCON	15 : NTQ	23 : 35,000-126,499	23	1,653,017	502,857	341,962	0	-	
NSE	NSE	201705	NASCON	15 : NTQ	24 : 126,500 & above	13	3,437,284	572,993	321,000	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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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)
-	-	900	-	-0.0059									
162,660	-	1,500	-	-0.2362									
-	-	321,000	-	-0.0912									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	201705	NB	11 : MKT	21 : 0-6,499	126	190,436	0	190,436	0	190,436	
NSE	NSE	201705	NB	11 : MKT	22 : 6,500-34,999	28	393,711	0	393,711	0	393,711	
NSE	NSE	201705	NB	11 : MKT	23 : 35,000-126,499	4	289,944	0	289,944	0	289,944	
NSE	NSE	201705	NB	12 : MLO	21 : 0-6,499	478	880,119	22,008	857,873	0	834,979	
NSE	NSE	201705	NB	12 : MLO	22 : 6,500-34,999	312	5,021,679	304,365	4,686,094	0	4,370,685	
NSE	NSE	201705	NB	12 : MLO	23 : 35,000-126,499	157	10,716,632	1,220,764	9,312,837	0	8,646,493	
NSE	NSE	201705	NB	12 : MLO	24 : 126,500 & above	69	33,262,426	3,789,319	27,416,442	0	24,336,644	1,
NSE	NSE	201705	NB	13 : ITQ	21 : 0-6,499	490	1,126,409	571,854	460,357	0	33,129	
NSE	NSE	201705	NB	13 : ITQ	22 : 6,500-34,999	360	6,172,311	3,764,515	1,626,991	0	185,317	
NSE	NSE	201705	NB	13 : ITQ	23 : 35,000-126,499	138	8,390,402	5,097,701	2,777,191	0	865,542	
NSE	NSE	201705	NB	13 : ITQ	24 : 126,500 & above	42	23,451,610	11,430,104	11,279,606	0	8,908,906	1,
NSE	NSE	201705	NB	14 : ATQ	21 : 0-6,499	229	594,058	275,710	223,566	0	9,000	
NSE	NSE	201705	NB	14 : ATQ	22 : 6,500-34,999	172	2,788,659	1,325,389	972,570	0	46,535	
NSE	NSE	201705	NB	14 : ATQ	23 : 35,000-126,499	67	4,143,944	2,218,042	1,129,970	0	101,597	
NSE	NSE	201705	NB	14 : ATQ	24 : 126,500 & above	11	3,926,397	1,866,846	1,609,551	0	1,434,551	
NSE	NSE	201705	NB	15 : NTQ	21 : 0-6,499	211	524,865	373,368	100,264	0	683	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.9874	1.068116		0	0.0000	0.0	181,076	0.0	9,360	0.2453	0.0
-	-	-	-	1.3501	1.647913		0	0.0000	0.0	249,281	0.0	144,430	0.7860	0.0
-	-	-	-	2.6391	2.212450		0	0.0000	0.0	0	0.0	289,944	0.3756	0.0
12,823	6,649	3,422	-	0.7704	0.914776		0	0.0000	0.0	816,874	3.7	40,999	0.0863	0.0
138,868	156,546	19,995	-	0.1301	0.996957		0	0.0000	0.0	4,033,814	9.1	652,280	0.3238	2.2
299,768	138,982	226,079	1,515	0.5396	1.062099		0	0.0000	0.0	6,861,834	27.7	2,451,003	0.1235	0.9
170,326	1,082,988	408,932	2,595	0.2455	1.124113		0	0.0000	0.0	21,205,304	164.8	6,211,138	0.3515	18.4
91,475	123,792	164,354	34,543	-0.4082										
439,542	445,905	288,087	151,772	-0.6636										
768,097	428,177	455,109	171,171	-0.4053										
571,204	732,273	64,960	2,263	-0.4104										
27,412	43,363	102,330	27,083	-0.3704										
163,123	275,935	261,117	138,127	-0.7095										
291,049	175,751	429,110	14,001	-0.3361										
-	-	175,000	-	0.9037										
1,701	17,760	55,427	19,943	-0.0670										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NB	15 : NTQ	22 : 6,500-34,999	245	4,162,022	2,256,455	674,373	0	10,000	
NSE	NSE	201705	NB	15 : NTQ	23 : 35,000-126,499	125	7,764,069	5,633,521	597,876	0	-	
NSE	NSE	201705	NB	15 : NTQ	24 : 126,500 & above	14	4,125,350	1,315,449	387,452	0	237,893	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
50,000	166,501	196,695	125,100	-0.4273									
90,000	256,928	15,562	77,630	-0.1727									
129,799	19,760	-	-	0.4878									

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NCR	11 : MKT	21 : 0-6,499	10	2,009	1,132	877	0	877	
NSE	NSE	201705	NCR	12 : MLO	21 : 0-6,499	22	14,733	0	13,464	0	13,264	
NSE	NSE	201705	NCR	12 : MLO	23 : 35,000-126,499	1	55,091	0	0	0	-	
NSE	NSE	201705	NCR	13 : ITQ	21 : 0-6,499	1	1,300	0	0	0	-	
NSE	NSE	201705	NCR	14 : ATQ	21 : 0-6,499	4	1,063	0	1,063	0	-	
NSE	NSE	201705	NCR	14 : ATQ	22 : 6,500-34,999	1	10,000	0	10,000	0	-	
NSE	NSE	201705	NCR	15 : NTQ	21 : 0-6,499	2	5,200	500	4,700	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0688	0.068244		0	0.0000	0.0	877	0.0	0	0.0000	0.0
-	100	100	-	0.6016	0.601470		0	0.0000	0.0	8,264	9.7	5,200	0.0181	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	463	-	-0.6585										
-	-	-	-	-0.7500										
-	-	4,500	-	-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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NEIMETH	11 : MKT	21 : 0-6,499	14	29,478	0	29,478	0	29,478	
NSE	NSE	201705	NEIMETH	11 : MKT	22 : 6,500-34,999	5	92,612	0	92,612	0	92,612	
NSE	NSE	201705	NEIMETH	11 : MKT	23 : 35,000-126,499	2	160,000	100,000	60,000	0	60,000	
NSE	NSE	201705	NEIMETH	11 : MKT	24 : 126,500 & above	1	250,000	250,000	0	0	-	
NSE	NSE	201705	NEIMETH	12 : MLO	21 : 0-6,499	33	83,350	0	83,350	0	73,915	
NSE	NSE	201705	NEIMETH	12 : MLO	22 : 6,500-34,999	38	673,516	0	666,016	0	514,241	
NSE	NSE	201705	NEIMETH	12 : MLO	23 : 35,000-126,499	33	2,253,898	237,719	1,866,473	0	1,434,126	
NSE	NSE	201705	NEIMETH	12 : MLO	24 : 126,500 & above	14	5,377,847	0	4,468,535	0	3,023,757	
NSE	NSE	201705	NEIMETH	13 : ITQ	21 : 0-6,499	4	7,010	1,000	3,802	0	-	
NSE	NSE	201705	NEIMETH	13 : ITQ	22 : 6,500-34,999	7	140,766	54,266	46,722	0	-	
NSE	NSE	201705	NEIMETH	13 : ITQ	23 : 35,000-126,499	10	745,941	120,000	433,625	0	-	
NSE	NSE	201705	NEIMETH	13 : ITQ	24 : 126,500 & above	5	1,620,250	405,821	733,421	0	-	
NSE	NSE	201705	NEIMETH	14 : ATQ	21 : 0-6,499	9	19,848	5,545	457	0	-	
NSE	NSE	201705	NEIMETH	14 : ATQ	22 : 6,500-34,999	7	139,795	23,420	86,375	0	-	
NSE	NSE	201705	NEIMETH	14 : ATQ	23 : 35,000-126,499	25	1,832,382	319,000	551,867	0	-	
NSE	NSE	201705	NEIMETH	14 : ATQ	24 : 126,500 & above	12	3,823,072	2,358,321	368,550	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0076	0.007736	0	0.0000	0.0	29,478	0.0	0	0.0000	0.0
-	-	-	-	0.0207	0.024929	0	0.0000	0.0	63,612	0.0	29,000	0.0055	0.0
-	-	-	-	0.0500	0.050000	0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	5,435	0.0141	0.013936	0	0.0000	0.0	82,270	388.7	1,080	0.0099	0.0
-	32,376	19,144	69,217	0.0156	0.015219	0	0.0000	0.0	666,016	502.1	0	0.0000	0.0
-	105,900	48,500	23,550	0.0159	0.021101	0	0.0000	0.0	1,830,979	985.7	35,494	0.0056	0.0
6,140	-	50,000	848,655	0.0044	0.014090	0	0.0000	0.0	3,968,535	1724.0	500,000	0.0080	0.0
-	-	3,792	-	-0.0100									
-	50	25,000	6,000	-0.0131									
-	-	326,634	87,879	-0.0068									
-	-	49,550	461,950	0.0063									
357	-	100	-	-0.0322									
-	-	15,000	-	-0.0235									
-	-	150,188	94,073	-0.0314									
-	-	261,396	16,000	-0.0130									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NEIMETH	15 : NTQ	21 : 0-6,499	2	5,100	0	0	0	0	-
NSE	NSE	201705	NEIMETH	15 : NTQ	22 : 6,500-34,999	2	28,600	0	0	0	0	-
NSE	NSE	201705	NEIMETH	15 : NTQ	23 : 35,000-126,499	10	732,493	200,000	62,493	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Executed	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	-	-	-	-	0.0000								
-	-	-	-	-	0.0000								
-	-	-	-	-	0.0100								

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NEM	11 : MKT	21 : 0-6,499	21	35,249	0	35,249	0	35,249	
NSE	NSE	201705	NEM	11 : MKT	22 : 6,500-34,999	10	164,914	8,500	156,414	0	156,414	
NSE	NSE	201705	NEM	11 : MKT	23 : 35,000-126,499	8	669,283	100,000	569,283	0	569,283	
NSE	NSE	201705	NEM	11 : MKT	24 : 126,500 & above	4	2,168,226	488,226	1,680,000	0	1,680,000	
NSE	NSE	201705	NEM	12 : MLO	21 : 0-6,499	60	134,388	4,941	123,247	0	108,432	
NSE	NSE	201705	NEM	12 : MLO	22 : 6,500-34,999	49	844,544	4,400	800,971	0	742,841	
NSE	NSE	201705	NEM	12 : MLO	23 : 35,000-126,499	47	3,257,324	128,826	2,870,595	0	2,602,635	
NSE	NSE	201705	NEM	12 : MLO	24 : 126,500 & above	40	20,541,947	1,813,397	15,505,695	0	14,293,480	
NSE	NSE	201705	NEM	13 : ITQ	21 : 0-6,499	24	56,232	6,900	38,121	0	6,500	
NSE	NSE	201705	NEM	13 : ITQ	22 : 6,500-34,999	21	397,869	55,064	179,956	0	-	
NSE	NSE	201705	NEM	13 : ITQ	23 : 35,000-126,499	24	1,884,220	253,740	865,339	0	-	
NSE	NSE	201705	NEM	13 : ITQ	24 : 126,500 & above	17	7,914,770	2,642,466	2,024,890	0	534	
NSE	NSE	201705	NEM	14 : ATQ	21 : 0-6,499	28	78,791	28,031	31,403	0	-	
NSE	NSE	201705	NEM	14 : ATQ	22 : 6,500-34,999	20	315,038	56,438	179,600	0	-	
NSE	NSE	201705	NEM	14 : ATQ	23 : 35,000-126,499	40	2,717,803	651,035	1,514,637	0	-	
NSE	NSE	201705	NEM	14 : ATQ	24 : 126,500 & above	33	13,012,133	4,915,191	3,169,640	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0504	0.053479	0	0.0000	0.0	35,249	0.0	0	0.0000	0.0	
-	-	-	-	0.0378	0.036582	0	0.0000	0.0	156,414	0.0	0	0.0000	0.0	
-	-	-	-	0.0494	0.041406	0	0.0000	0.0	335,000	0.0	234,283	0.0222	0.0	
-	-	-	-	0.0803	0.092166	0	0.0000	0.0	680,000	0.0	1,000,000	0.0136	0.0	
4,510	-	5,205	100	0.0375	0.035826	0	0.0000	0.0	117,247	364.9	6,000	0.0160	0.0	
9,000	15,600	18,030	-	0.0240	0.027000	0	0.0000	0.0	738,511	149.7	62,460	0.0109	163.3	
-	35,900	62,300	69,618	0.0255	0.032075	0	0.0000	0.0	2,730,095	439.3	140,500	0.0302	0.0	
68,761	67,842	739,190	230,426	0.0438	0.059202	0	0.0000	0.0	7,911,382	272.0	7,594,313	0.0206	0.0	
-	4,000	13,000	9,621	-0.0153										
-	55,000	24,433	68,483	-0.0351										
10,000	6,660	363,847	192,456	-0.0352										
100,000	-	679,804	616,086	-0.0496										
-	1,011	14,304	9,988	-0.0402										
-	55,000	54,800	25,000	-0.0368										
12,014	101,000	633,325	407,616	-0.0401										
250,000	26,114	1,989,153	204,950	-0.0345										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NEM	15 : NTQ	21 : 0-6,499	12	15,570	3,400	1,300	0	-	
NSE	NSE	201705	NEM	15 : NTQ	22 : 6,500-34,999	8	164,857	69,857	0	0	-	
NSE	NSE	201705	NEM	15 : NTQ	23 : 35,000-126,499	14	1,046,400	305,308	97,163	0	-	
NSE	NSE	201705	NEM	15 : NTQ	24 : 126,500 & above	29	14,313,205	3,746,932	3,653,962	0	-	2,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
	-	-	-	1,300	-0.0500								
	-	-	-	-	0.0000								
	-	-	-	50,002	-0.0663								
<b>Total</b>	<b>893,789</b>	<b>260,173</b>	-	-	-0.0681								

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NESF	12 : MLO	21 : 0-6,499	2	18	0	18	0	18	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	18	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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	NESTLE	11 : MKT	21 : 0-6,499	81	23,618	0	23,618	0	23,618	
NSE	NSE	201705	NESTLE	11 : MKT	22 : 6,500-34,999	1	13,918	0	13,918	0	13,918	
NSE	NSE	201705	NESTLE	12 : MLO	21 : 0-6,499	270	322,610	54,920	248,353	0	232,181	
NSE	NSE	201705	NESTLE	12 : MLO	22 : 6,500-34,999	75	1,016,685	274,177	676,077	0	637,330	
NSE	NSE	201705	NESTLE	12 : MLO	23 : 35,000-126,499	18	1,123,743	57,544	852,121	0	755,594	
NSE	NSE	201705	NESTLE	12 : MLO	24 : 126,500 & above	9	2,239,013	232,704	2,006,309	0	1,887,992	
NSE	NSE	201705	NESTLE	13 : ITQ	21 : 0-6,499	556	1,125,400	869,543	129,481	0	6,035	
NSE	NSE	201705	NESTLE	13 : ITQ	22 : 6,500-34,999	121	1,671,241	1,244,222	162,427	0	68,590	
NSE	NSE	201705	NESTLE	13 : ITQ	23 : 35,000-126,499	3	161,657	0	161,657	0	161,657	
NSE	NSE	201705	NESTLE	13 : ITQ	24 : 126,500 & above	4	797,626	296,000	132,876	0	132,876	
NSE	NSE	201705	NESTLE	14 : ATQ	21 : 0-6,499	153	311,373	186,303	78,873	0	-	
NSE	NSE	201705	NESTLE	14 : ATQ	22 : 6,500-34,999	32	432,777	145,657	218,145	0	92,600	
NSE	NSE	201705	NESTLE	14 : ATQ	23 : 35,000-126,499	5	405,446	85,907	219,539	0	119,539	
NSE	NSE	201705	NESTLE	14 : ATQ	24 : 126,500 & above	2	500,000	0	300,000	0	-	
NSE	NSE	201705	NESTLE	15 : NTQ	21 : 0-6,499	160	374,556	250,533	31,573	0	-	
NSE	NSE	201705	NESTLE	15 : NTQ	22 : 6,500-34,999	49	769,787	518,201	29,924	0	10,900	

#### 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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	35.0064	34.872506		0	0.0000	0.0	15,929	0.0	7,689	2.8054	0.0
-	-	-	-	-17.0000	0.000000		0	0.0000	0.0	13,918	0.0	0	0.0000	0.0
9,339	4,096	2,737	-	12.6432	18.821037		0	0.0000	0.0	208,504	18.6	39,849	5.8881	0.3
18,130	11,146	9,206	165	12.6009	22.917182		0	0.0000	0.0	512,437	37.0	163,640	9.2380	3.0
11,200	85,327	-	-	18.5648	29.873424		0	0.0000	0.0	668,029	25.3	184,092	17.2830	1.0
80,500	-	1,531	36,286	7.5423	36.189385		0	0.0000	0.0	867,332	0.0	1,138,977	14.5560	76.8
30,076	46,544	35,165	4,844	-6.4443										
40,037	16,980	33,455	3,365	-16.4566										
-	-	-	-	-8.4190										
-	-	-	-	20.5100										
10,422	22,047	27,614	15,561	-11.8890										
-	32,077	63,555	6,797	-23.4851										
42,394	-	57,606	-	-32.1935										
-	-	300,000	-	-37.9000										
3,749	555	19,121	7,097	-7.6413										
-	-	19,024	-	-10.4729										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NESTLE	15 : NTQ	23 : 35,000-126,499	6	338,363	186,281	66,949	0	-	
NSE	NSE	201705	NESTLE	15 : NTQ	24 : 126,500 & above	2	400,000	0	200,000	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
Executed	14,867	-	52,082	-	7.2618								
	-	-	-	-	20.8100								

#### Market and Marketable Limit Orders execution information

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NIGERINS	11 : MKT	21 : 0-6,499	5	9,664	0	9,664	0	9,664	
NSE	NSE	201705	NIGERINS	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	
NSE	NSE	201705	NIGERINS	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	
NSE	NSE	201705	NIGERINS	12 : MLO	21 : 0-6,499	5	10,622	0	10,622	0	10,361	
NSE	NSE	201705	NIGERINS	12 : MLO	22 : 6,500-34,999	1	20,000	0	20,000	0	20,000	
NSE	NSE	201705	NIGERINS	12 : MLO	23 : 35,000-126,499	1	39,599	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 Execution Quality Detail: May 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	9,664	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	50,000	0.0	0	0.0000	0.0
261	-	-	-	0.0000	0.000000		0	0.0000	0.0	10,622	0.5	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	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NNFM	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	10
NSE	NSE	201705	NNFM	12 : MLO	21 : 0-6,499	6	3,272	0	2,772	0	2,772	2,772
NSE	NSE	201705	NNFM	13 : ITQ	23 : 35,000-126,499	1	94,000	0	0	0	0	-
NSE	NSE	201705	NNFM	14 : ATQ	21 : 0-6,499	4	1,570	0	1,520	0	0	-
NSE	NSE	201705	NNFM	14 : ATQ	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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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	10	0.0	0	0.0000	0.0
-	-	-	-	0.1841	0.184126		0	0.0000	0.0	2,772	0.0	0	0.0000	0.0
-	-	-	-	0.0000										
-	-	-	-	-0.3358										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NPFMCRCFBK	11 : MKT	21 : 0-6,499	74	66,120	1,600	64,520	0	64,520	
NSE	NSE	201705	NPFMCRCFBK	11 : MKT	22 : 6,500-34,999	8	159,659	0	159,659	0	159,659	
NSE	NSE	201705	NPFMCRCFBK	11 : MKT	23 : 35,000-126,499	7	517,776	100,000	417,776	0	417,776	
NSE	NSE	201705	NPFMCRCFBK	11 : MKT	24 : 126,500 & above	2	450,000	450,000	0	0	-	
NSE	NSE	201705	NPFMCRCFBK	12 : MLO	21 : 0-6,499	29	54,984	1,000	38,984	0	37,385	
NSE	NSE	201705	NPFMCRCFBK	12 : MLO	22 : 6,500-34,999	26	476,047	52,279	368,768	0	343,768	
NSE	NSE	201705	NPFMCRCFBK	12 : MLO	23 : 35,000-126,499	26	1,822,599	175,101	1,364,766	0	1,022,199	
NSE	NSE	201705	NPFMCRCFBK	12 : MLO	24 : 126,500 & above	12	5,617,576	733,578	1,441,823	0	1,209,292	
NSE	NSE	201705	NPFMCRCFBK	13 : ITQ	21 : 0-6,499	6	9,392	6,092	2,310	0	-	
NSE	NSE	201705	NPFMCRCFBK	13 : ITQ	22 : 6,500-34,999	12	249,459	88,459	76,720	0	-	
NSE	NSE	201705	NPFMCRCFBK	13 : ITQ	23 : 35,000-126,499	22	1,272,300	306,500	556,400	0	500	
NSE	NSE	201705	NPFMCRCFBK	13 : ITQ	24 : 126,500 & above	6	2,578,485	0	253,504	0	-	
NSE	NSE	201705	NPFMCRCFBK	14 : ATQ	21 : 0-6,499	9	11,433	4,461	2,002	0	-	
NSE	NSE	201705	NPFMCRCFBK	14 : ATQ	22 : 6,500-34,999	30	605,275	212,500	233,000	0	1,000	
NSE	NSE	201705	NPFMCRCFBK	14 : ATQ	23 : 35,000-126,499	23	1,318,300	244,000	217,493	0	-	
NSE	NSE	201705	NPFMCRCFBK	14 : ATQ	24 : 126,500 & above	5	2,000,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0421	0.036333		0	0.0000	0.0	64,520	0.0	0	0.0000	0.0
-	-	-	-	0.0433	0.041514		0	0.0000	0.0	126,200	0.0	33,459	0.0188	0.0
-	-	-	-	0.0225	0.058268		0	0.0000	0.0	364,938	0.0	52,838	0.0074	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	1,599	-	-	0.0281	0.025031		0	0.0000	0.0	38,984	8.2	0	0.0000	0.0
-	-	-	-	0.0096	0.024624		0	0.0000	0.0	368,768	435.6	0	0.0000	0.0
9,200	75,000	200,002	11,500	0.0364	0.050237		0	0.0000	0.0	1,222,066	651.5	142,700	0.0661	578.2
100,000	-	120,006	2,525	0.0898	0.089874		0	0.0000	0.0	790,911	188.1	650,912	0.0581	0.0
-	-	1,010	1,300	-0.0284										
-	18,970	17,030	20,000	-0.0084										
57,500	25,200	268,600	164,400	-0.0410										
-	37,900	192,673	21,731	-0.0298										
-	-	1	2,001	-0.0700										
1,300	31,000	113,000	68,700	-0.0783										
-	-	100,038	41,000	-0.0419										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NPFMCRCFBK	15 : NTQ	21 : 0-6,499	7	26,455	0	3,297	0	-	
NSE	NSE	201705	NPFMCRCFBK	15 : NTQ	22 : 6,500-34,999	18	390,013	176,900	50,000	0	-	
NSE	NSE	201705	NPFMCRCFBK	15 : NTQ	23 : 35,000-126,499	21	1,322,305	170,000	123,000	0	-	
NSE	NSE	201705	NPFMCRCFBK	15 : NTQ	24 : 126,500 & above	13	3,994,217	0	234,490	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	297	3,000	-0.0700									
-	-	39,200	10,800	-0.0900									
13,459	-	-	23,000	-0.0963									
-	-	234,490	-	-0.0497									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	NSLTECH	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	1,000	1,000
NSE	NSE	201705	NSLTECH	12 : MLO	21 : 0-6,499	2	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,000	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	OANDO	11 : MKT	21 : 0-6,499	223	398,929	5,000	393,929	0	393,929	
NSE	NSE	201705	OANDO	11 : MKT	22 : 6,500-34,999	78	1,220,309	38,500	1,181,809	0	1,181,809	
NSE	NSE	201705	OANDO	11 : MKT	23 : 35,000-126,499	45	3,506,934	100,000	3,406,934	0	3,406,934	
NSE	NSE	201705	OANDO	11 : MKT	24 : 126,500 & above	20	6,709,483	1,540,000	5,169,483	0	5,169,483	
NSE	NSE	201705	OANDO	12 : MLO	21 : 0-6,499	1,028	2,331,587	51,238	1,940,701	0	1,559,487	
NSE	NSE	201705	OANDO	12 : MLO	22 : 6,500-34,999	925	15,681,471	653,914	12,467,772	0	9,279,573	
NSE	NSE	201705	OANDO	12 : MLO	23 : 35,000-126,499	825	58,953,367	4,113,438	45,064,382	0	32,368,911	1,
NSE	NSE	201705	OANDO	12 : MLO	24 : 126,500 & above	538	230,723,808	33,126,849	156,250,030	0	110,933,043	4,
NSE	NSE	201705	OANDO	13 : ITQ	21 : 0-6,499	194	492,601	134,708	334,727	0	17,663	
NSE	NSE	201705	OANDO	13 : ITQ	22 : 6,500-34,999	289	4,875,641	2,104,364	2,427,453	0	145,610	
NSE	NSE	201705	OANDO	13 : ITQ	23 : 35,000-126,499	281	19,735,696	10,503,894	7,622,601	0	683,616	1,
NSE	NSE	201705	OANDO	13 : ITQ	24 : 126,500 & above	108	30,275,371	21,038,499	6,759,079	0	1,136,495	1,
NSE	NSE	201705	OANDO	14 : ATQ	21 : 0-6,499	228	584,666	209,618	336,856	0	21,270	
NSE	NSE	201705	OANDO	14 : ATQ	22 : 6,500-34,999	264	4,532,921	1,730,001	2,561,288	0	41,713	
NSE	NSE	201705	OANDO	14 : ATQ	23 : 35,000-126,499	258	18,821,852	7,633,804	9,905,931	0	245,000	1,
NSE	NSE	201705	OANDO	14 : ATQ	24 : 126,500 & above	90	31,467,324	13,998,475	16,342,615	0	1,215,973	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0925	0.114665		0	0.0000	0.0	374,459	0.0	19,470	0.0197	0.0
-	-	-	-	0.0965	0.096519		0	0.0000	0.0	1,045,303	0.0	136,506	0.0344	0.0
-	-	-	-	0.0848	0.140800		0	0.0000	0.0	2,369,980	0.0	1,036,954	0.0398	0.0
-	-	-	-	0.0559	0.170647		0	0.0000	0.0	1,583,130	0.0	3,586,353	0.0450	0.0
42,420	92,702	136,666	48,337	0.0550	0.080823	1,500	0.0400	0.0	1,892,426	380.2	46,775	0.0556	1044.6	
339,917	879,004	1,144,263	335,196	0.0685	0.085743		0	0.0000	0.0	11,951,930	408.4	515,842	0.0400	615.8
712,488	2,950,916	4,134,861	1,700,843	0.0686	0.098723		0	0.0000	0.0	39,784,478	527.7	5,279,904	0.0610	395.1
784,219	8,753,232	13,303,403	6,049,282	0.0790	0.141881		0	0.0000	0.0	102,316,774	1074.3	53,933,256	0.0570	43.3
59,972	137,558	98,987	13,522	-0.0628										
565,253	944,660	613,681	98,359	-0.0967										
360,018	2,423,046	2,375,591	407,210	-0.0902										
229,082	2,349,508	976,926	963,688	-0.1012										
46,733	121,471	114,422	22,960	-0.1370										
594,479	896,073	766,881	196,287	-0.1766										
724,171	3,098,001	3,599,186	582,093	-0.1353										
644,870	3,242,943	5,285,073	3,809,492	-0.1138										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	OANDO	15 : NTQ	21 : 0-6,499	249	738,521	378,472	253,208	0	5,000	
NSE	NSE	201705	OANDO	15 : NTQ	22 : 6,500-34,999	328	5,674,421	2,930,981	1,774,715	0	28,000	
NSE	NSE	201705	OANDO	15 : NTQ	23 : 35,000-126,499	374	27,094,050	14,675,955	7,509,998	0	124,690	
NSE	NSE	201705	OANDO	15 : NTQ	24 : 126,500 & above	164	49,890,948	27,899,353	12,274,251	0	588,773	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
9,151	67,273	121,627	18,143	-0.1370									
113,019	458,502	775,354	230,329	-0.0648									
664,519	1,306,783	3,325,388	1,331,637	-0.0754									
691,870	1,443,360	5,375,020	2,270,386	-0.1341									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	OKOMUOIL	11 : MKT	21 : 0-6,499	65	65,556	0	65,556	0	65,556	
NSE	NSE	201705	OKOMUOIL	11 : MKT	22 : 6,500-34,999	5	86,170	0	86,170	0	86,170	
NSE	NSE	201705	OKOMUOIL	11 : MKT	23 : 35,000-126,499	1	39,615	39,615	0	0	-	
NSE	NSE	201705	OKOMUOIL	12 : MLO	21 : 0-6,499	131	216,114	8,936	207,178	0	179,706	
NSE	NSE	201705	OKOMUOIL	12 : MLO	22 : 6,500-34,999	60	965,303	127	955,508	0	912,498	
NSE	NSE	201705	OKOMUOIL	12 : MLO	23 : 35,000-126,499	49	3,480,296	516,960	2,801,886	0	2,530,037	
NSE	NSE	201705	OKOMUOIL	12 : MLO	24 : 126,500 & above	17	3,477,664	692,447	2,451,399	0	1,939,079	
NSE	NSE	201705	OKOMUOIL	13 : ITQ	21 : 0-6,499	100	197,745	88,301	71,022	0	-	
NSE	NSE	201705	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	62	1,160,945	575,977	313,463	0	-	
NSE	NSE	201705	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	45	3,001,726	795,200	846,335	0	-	
NSE	NSE	201705	OKOMUOIL	13 : ITQ	24 : 126,500 & above	12	2,297,349	697,349	200,000	0	200,000	
NSE	NSE	201705	OKOMUOIL	14 : ATQ	21 : 0-6,499	45	64,472	24,350	9,899	0	-	
NSE	NSE	201705	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	36	553,534	186,914	166,142	0	-	
NSE	NSE	201705	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	17	972,345	240,160	330,691	0	-	
NSE	NSE	201705	OKOMUOIL	14 : ATQ	24 : 126,500 & above	5	966,471	98,499	473,178	0	-	
NSE	NSE	201705	OKOMUOIL	15 : NTQ	21 : 0-6,499	16	55,767	11,247	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	1.1127	1.159449		0	0.0000	0.0	62,456	0.0	3,100	0.3255	0.0
-	-	-	-	0.7024	0.686445		0	0.0000	0.0	39,000	0.0	47,170	0.0372	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
5,348	14,868	3,501	30	0.8495	0.958410		0	0.0000	0.0	186,639	108.7	20,539	0.5523	45.5
10,447	8,980	23,583	-	0.9497	1.075540		0	0.0000	0.0	738,998	23.9	216,510	0.2306	0.0
91,665	61,505	9,000	108,679	0.6419	0.947180		0	0.0000	0.0	1,927,816	84.6	874,070	0.1461	171.4
400,000	-	380	-	0.7310	1.029418		0	0.0000	0.0	2,117,705	259.8	333,694	0.5661	0.0
6,975	12,844	34,597	2,580	-0.3079										
43,000	64,998	111,734	57,551	-0.3521										
200,000	210,000	114,578	96,110	-0.4585										
-	-	-	-	-2.0600										
3	197	8,264	60	-1.7849										
20,000	81	81,148	-	-0.5687										
50,000	50,000	112,735	-	-0.7835										
-	161,084	14,962	246,066	-1.8443										
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	22	342,818	137,195	53,000	0	-	
NSE	NSE	201705	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	20	1,230,188	307,805	117,250	0	-	
NSE	NSE	201705	OKOMUOIL	15 : NTQ	24 : 126,500 & above	7	1,720,142	300,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	4,557	38,443	-	-0.6908									
-	50,000	50,000	-	-0.4838									
-	-	-	-	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PAINTCOM	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	10
NSE	NSE	201705	PAINTCOM	12 : MLO	21 : 0-6,499	3	8,786	0	8,786	0	8,786	8,786

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	10	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,786	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: May 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	201705	PHARMDEKO	11 : MKT	21 : 0-6,499	1	650	0	650	0	650	
NSE	NSE	201705	PHARMDEKO	12 : MLO	21 : 0-6,499	4	5,650	0	5,150	0	3,650	
NSE	NSE	201705	PHARMDEKO	12 : MLO	22 : 6,500-34,999	2	37,500	0	26,745	0	10,398	
NSE	NSE	201705	PHARMDEKO	12 : MLO	23 : 35,000-126,499	1	100,000	0	16,997	0	16,347	
NSE	NSE	201705	PHARMDEKO	12 : MLO	24 : 126,500 & above	2	1,000,000	0	999,500	0	500,000	
NSE	NSE	201705	PHARMDEKO	14 : ATQ	23 : 35,000-126,499	1	80,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	650	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	5,150	1568.2	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	26,745	2542.7	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	16,997	301.1	0	0.0000	0.0
-	-	499,500	-	0.0400	0.039979		0	0.0000	0.0	999,500	459.8	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PORTPAINT	11 : MKT	21 : 0-6,499	4	6,055	0	6,055	0	6,055	6,055
NSE	NSE	201705	PORTPAINT	12 : MLO	21 : 0-6,499	8	4,947	0	4,847	0	4,847	4,847
NSE	NSE	201705	PORTPAINT	12 : MLO	22 : 6,500-34,999	3	42,985	0	42,985	0	42,985	42,985
NSE	NSE	201705	PORTPAINT	12 : MLO	23 : 35,000-126,499	3	208,572	0	208,572	0	208,572	208,572
NSE	NSE	201705	PORTPAINT	12 : MLO	24 : 126,500 & above	1	450,000	0	62,850	0	58,800	58,800
NSE	NSE	201705	PORTPAINT	13 : ITQ	21 : 0-6,499	3	7,617	2,000	0	0	0	-
NSE	NSE	201705	PORTPAINT	14 : ATQ	21 : 0-6,499	1	2,000	2,000	0	0	0	-
NSE	NSE	201705	PORTPAINT	14 : ATQ	22 : 6,500-34,999	3	50,000	0	15	0	0	-
NSE	NSE	201705	PORTPAINT	14 : ATQ	24 : 126,500 & above	1	250,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Executed	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	-	-	-	0.0199	0.019900	0	0.0000	0.0	6,055	0.0	0	0.0000	0.0
-	-	-	-	0.0002	0.000206	0	0.0000	0.0	4,847	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	42,985	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	208,572	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	62,850	268.2	0	0.0000	0.0
-	-	-	-	0.0000									
-	-	-	-	0.0000									
-	-	-	-	-0.2000									
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PREMPAINTS	12 : MLO	21 : 0-6,499	2	120	0	120	0	120	120

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	120	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PRESKO	11 : MKT	21 : 0-6,499	39	50,024	0	50,024	0	50,024	
NSE	NSE	201705	PRESKO	11 : MKT	22 : 6,500-34,999	4	43,910	0	43,910	0	43,910	
NSE	NSE	201705	PRESKO	12 : MLO	21 : 0-6,499	141	225,664	15,286	205,428	0	190,475	
NSE	NSE	201705	PRESKO	12 : MLO	22 : 6,500-34,999	34	522,319	18,185	484,279	0	468,379	
NSE	NSE	201705	PRESKO	12 : MLO	23 : 35,000-126,499	14	873,349	55,632	817,717	0	812,213	
NSE	NSE	201705	PRESKO	12 : MLO	24 : 126,500 & above	9	4,010,555	162,610	3,540,942	0	3,316,352	
NSE	NSE	201705	PRESKO	13 : ITQ	21 : 0-6,499	144	298,805	97,376	100,828	0	-	
NSE	NSE	201705	PRESKO	13 : ITQ	22 : 6,500-34,999	37	536,652	224,564	172,423	0	10,000	
NSE	NSE	201705	PRESKO	13 : ITQ	23 : 35,000-126,499	33	1,944,317	514,849	293,437	0	-	
NSE	NSE	201705	PRESKO	13 : ITQ	24 : 126,500 & above	9	2,205,553	855,000	1,120,553	0	222,786	
NSE	NSE	201705	PRESKO	14 : ATQ	21 : 0-6,499	50	116,138	36,115	50,739	0	-	
NSE	NSE	201705	PRESKO	14 : ATQ	22 : 6,500-34,999	25	381,169	156,199	66,500	0	-	
NSE	NSE	201705	PRESKO	14 : ATQ	23 : 35,000-126,499	10	608,279	140,000	80,000	0	-	
NSE	NSE	201705	PRESKO	14 : ATQ	24 : 126,500 & above	6	2,100,000	0	1,450,000	0	979,800	
NSE	NSE	201705	PRESKO	15 : NTQ	21 : 0-6,499	31	93,099	41,239	17,410	0	-	
NSE	NSE	201705	PRESKO	15 : NTQ	22 : 6,500-34,999	20	297,555	88,901	41,823	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	1.2642	1.427636		0	0.0000	0.0	31,799	0.0	18,225	0.5928	0.0
-	-	-	-	2.7134	2.263359		0	0.0000	0.0	10,000	0.0	33,910	0.0288	0.0
1,762	-	9,159	2,242	0.6772	0.980997		0	0.0000	0.0	187,043	136.3	18,385	0.7044	0.0
2,500	-	500	7,900	0.7695	1.025540		0	0.0000	0.0	406,057	102.2	78,222	0.2383	0.0
-	2,264	3,240	-	0.6206	1.010349		0	0.0000	0.0	293,956	6.7	523,761	0.1976	0.8
-	798	1,172	222,620	0.6364	1.133347		0	0.0000	0.0	2,221,828	224.3	1,319,114	0.0817	18.0
-	10,205	38,216	27,283	-0.6643										
-	10,000	59,492	49,238	-0.2104										
7,000	44	110,453	7,000	-0.8264										
-	-	550,000	347,767	-0.1292										
2,294	10,976	17,388	10,950	-0.4087										
-	8,000	33,000	24,000	-0.4788										
-	-	-	40,000	-0.7950										
220,200	-	-	250,000	-0.3041										
-	1,910	4,250	11,250	-1.5854										
-	-	34,998	-	-0.9605										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PRESCO	15 : NTQ	23 : 35,000-126,499	12	776,142	72,000	0	0	-	
NSE	NSE	201705	PRESCO	15 : NTQ	24 : 126,500 & above	11	3,250,000	292,500	626,370	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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								
Executed	597,866	-	11,910	16,594	-2.0315								

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PRESTIGE	11 : MKT	21 : 0-6,499	2	969	0	969	0	969	969
NSE	NSE	201705	PRESTIGE	12 : MLO	21 : 0-6,499	8	3,908	0	3,908	0	3,908	3,908

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	969	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	3,908	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PZ	11 : MKT	21 : 0-6,499	53	79,426	800	78,626	0	78,626	
NSE	NSE	201705	PZ	11 : MKT	22 : 6,500-34,999	10	132,342	0	132,342	0	132,342	
NSE	NSE	201705	PZ	11 : MKT	23 : 35,000-126,499	1	62,533	62,533	0	0	-	
NSE	NSE	201705	PZ	12 : MLO	21 : 0-6,499	231	407,715	9,950	363,501	0	309,055	
NSE	NSE	201705	PZ	12 : MLO	22 : 6,500-34,999	92	1,549,734	79,816	1,189,440	0	1,012,948	
NSE	NSE	201705	PZ	12 : MLO	23 : 35,000-126,499	68	4,613,710	738,804	3,411,992	0	2,547,687	
NSE	NSE	201705	PZ	12 : MLO	24 : 126,500 & above	18	4,099,164	1,204,780	1,353,136	0	1,102,441	
NSE	NSE	201705	PZ	13 : ITQ	21 : 0-6,499	154	322,515	151,681	98,445	0	-	
NSE	NSE	201705	PZ	13 : ITQ	22 : 6,500-34,999	125	2,024,458	985,979	595,561	0	10,000	
NSE	NSE	201705	PZ	13 : ITQ	23 : 35,000-126,499	53	3,501,450	1,762,318	510,172	0	-	
NSE	NSE	201705	PZ	13 : ITQ	24 : 126,500 & above	17	3,867,553	2,751,257	621	0	-	
NSE	NSE	201705	PZ	14 : ATQ	21 : 0-6,499	56	105,465	52,724	38,363	0	4,917	
NSE	NSE	201705	PZ	14 : ATQ	22 : 6,500-34,999	45	694,168	277,736	237,090	0	-	
NSE	NSE	201705	PZ	14 : ATQ	23 : 35,000-126,499	29	1,863,636	686,119	521,688	0	-	
NSE	NSE	201705	PZ	14 : ATQ	24 : 126,500 & above	9	2,072,557	852,329	711,534	0	-	
NSE	NSE	201705	PZ	15 : NTQ	21 : 0-6,499	28	86,859	61,506	15,529	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.5561	0.585737		0	0.0000	0.0	48,640	0.0	29,986	0.1730	0.0
-	-	-	-	0.4164	0.770537		0	0.0000	0.0	57,433	0.0	74,909	0.1625	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
12,985	19,720	14,830	6,911	0.3146	0.373362		0	0.0000	0.0	343,788	93.1	19,713	0.3431	167.1
44,678	82,906	48,708	200	0.2275	0.329111		0	0.0000	0.0	1,088,480	42.7	100,960	0.0739	41.7
411,051	74,350	329,908	8,541	0.2723	0.426738		0	0.0000	0.0	2,393,148	167.2	1,018,844	0.0856	322.0
152,354	17,391	37,540	100	0.4170	0.574203		0	0.0000	0.0	718,770	9.0	634,366	0.2790	372.1
370	21,991	51,692	12,011	-0.4156										
10,110	182,295	207,409	43,366	-0.2621										
60,733	177,690	58,322	185,761	-0.1144										
621	-	-	-	-0.9354										
11,000	4,800	13,929	1,827	-0.4150										
27,638	87,378	87,101	22,043	-0.4078										
138,500	169,875	127,150	86,163	-0.3836										
197,551	34,315	479,668	-	-0.5903										
-	1,529	12,500	1,500	-0.5140										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	PZ	15 : NTQ	22 : 6,500-34,999	25	475,574	195,288	130,460	0	-	
NSE	NSE	201705	PZ	15 : NTQ	23 : 35,000-126,499	12	818,259	411,176	122,083	0	-	
NSE	NSE	201705	PZ	15 : NTQ	24 : 126,500 & above	9	2,172,326	646,301	238,313	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
Market	7,527	2,473	34,385	25,000	-0.6165								
Limit	-	50,000	50,000	-	-0.2985								
Marketable	-	-	238,313	-	-0.1200								

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	REDSTAREX	11 : MKT	21 : 0-6,499	4	4,701	0	4,701	0	4,701	4,701
NSE	NSE	201705	REDSTAREX	11 : MKT	22 : 6,500-34,999	3	31,521	15,000	16,521	0	16,521	16,521
NSE	NSE	201705	REDSTAREX	11 : MKT	23 : 35,000-126,499	2	90,000	0	90,000	0	90,000	90,000
NSE	NSE	201705	REDSTAREX	11 : MKT	24 : 126,500 & above	4	904,000	0	904,000	0	904,000	904,000
NSE	NSE	201705	REDSTAREX	12 : MLO	21 : 0-6,499	21	48,165	0	46,115	0	46,115	46,115
NSE	NSE	201705	REDSTAREX	12 : MLO	22 : 6,500-34,999	16	198,301	51,401	120,200	0	120,200	120,200
NSE	NSE	201705	REDSTAREX	12 : MLO	23 : 35,000-126,499	8	532,968	168,942	314,026	0	295,864	295,864
NSE	NSE	201705	REDSTAREX	12 : MLO	24 : 126,500 & above	3	550,512	0	350,512	0	230,000	230,000
NSE	NSE	201705	REDSTAREX	13 : ITQ	21 : 0-6,499	14	18,708	7,473	4,925	0	-	-
NSE	NSE	201705	REDSTAREX	13 : ITQ	22 : 6,500-34,999	11	184,719	107,611	16,697	0	-	-
NSE	NSE	201705	REDSTAREX	13 : ITQ	23 : 35,000-126,499	24	1,278,692	712,910	157,090	0	-	-
NSE	NSE	201705	REDSTAREX	13 : ITQ	24 : 126,500 & above	3	700,000	450,000	0	0	-	-
NSE	NSE	201705	REDSTAREX	14 : ATQ	21 : 0-6,499	8	16,330	2,430	12,900	0	-	-
NSE	NSE	201705	REDSTAREX	14 : ATQ	22 : 6,500-34,999	9	136,241	60,600	43,765	0	-	-
NSE	NSE	201705	REDSTAREX	14 : ATQ	23 : 35,000-126,499	8	404,140	204,777	101,724	0	-	-
NSE	NSE	201705	REDSTAREX	14 : ATQ	24 : 126,500 & above	3	700,000	450,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.2232	0.223218	0	0.0000	0.0	4,701	0.0	0	0.0000	0.0
-	-	-	-	0.3458	0.337365	0	0.0000	0.0	16,521	0.0	0	0.0000	0.0
-	-	-	-	0.3011	0.105555	0	0.0000	0.0	90,000	0.0	0	0.0000	0.0
-	-	-	-	0.3607	0.364614	0	0.0000	0.0	0	0.0	904,000	0.0673	0.0
-	-	-	-	0.1535	0.157721	0	0.0000	0.0	44,615	0.0	1,500	0.0533	0.0
-	-	-	-	0.2219	0.172685	0	0.0000	0.0	100,100	0.0	20,100	0.0197	0.0
18,162	-	-	-	0.1336	0.122415	0	0.0000	0.0	314,026	2.5	0	0.0000	0.0
120,512	-	-	-	0.0970	0.028529	0	0.0000	0.0	350,512	11.3	0	0.0000	0.0
-	-	-	2,000	-0.1415									
-	-	5,000	4,500	-0.1860									
-	-	40,000	6,700	-0.2762									
-	-	-	-	0.0000									
6,700	-	6,200	-	-0.2576									
-	-	18,021	-	-0.2714									
98,000	-	-	-	-0.3036									
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	REDSTAREX	15 : NTQ	21 : 0-6,499	4	2,201	200	0	0	-	
NSE	NSE	201705	REDSTAREX	15 : NTQ	22 : 6,500-34,999	7	150,000	40,000	15,000	0	-	
NSE	NSE	201705	REDSTAREX	15 : NTQ	23 : 35,000-126,499	9	577,311	199,311	5,000	0	-	

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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								
-	-	15,000	-	-	-0.3100								
-	-	5,000	-	-	-0.2000								

#### Guidance:

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

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### Market Execution Quality Detail: May 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	201705	REGALINS	11 : MKT	21 : 0-6,499	8	4,275	0	4,275	0	4,275	
NSE	NSE	201705	REGALINS	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	50,000	
NSE	NSE	201705	REGALINS	12 : MLO	21 : 0-6,499	17	19,293	0	19,293	0	19,293	
NSE	NSE	201705	REGALINS	12 : MLO	22 : 6,500-34,999	2	27,640	0	27,640	0	27,640	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	4,275	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	19,293	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	27,640	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ROADS	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	10
NSE	NSE	201705	ROADS	12 : MLO	21 : 0-6,499	4	1,433	0	1,433	0	1,433	1,433

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	10	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	1,433	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ROYALEX	11 : MKT	21 : 0-6,499	4	725	0	725	0	725	
NSE	NSE	201705	ROYALEX	12 : MLO	21 : 0-6,499	5	4,283	0	4,283	0	4,283	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	725	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	4,283	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	RTBRISCOE	11 : MKT	21 : 0-6,499	2	510	0	510	0	510	510
NSE	NSE	201705	RTBRISCOE	12 : MLO	21 : 0-6,499	3	7,695	0	7,695	0	7,695	7,695

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	510	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	7,695	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	SCOA	11 : MKT	21 : 0-6,499	3	35	0	35	0	35	35
NSE	NSE	201705	SCOA	12 : MLO	21 : 0-6,499	1	107	0	107	0	107	107

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	35	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	107	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	SEPLAT	11 : MKT	21 : 0-6,499	18	5,290	1,250	3,920	0	3,920	
NSE	NSE	201705	SEPLAT	11 : MKT	22 : 6,500-34,999	2	27,450	9,980	17,470	0	17,470	
NSE	NSE	201705	SEPLAT	12 : MLO	21 : 0-6,499	142	142,667	33,287	103,231	0	83,795	
NSE	NSE	201705	SEPLAT	12 : MLO	22 : 6,500-34,999	41	642,427	127,085	493,542	0	274,053	
NSE	NSE	201705	SEPLAT	12 : MLO	23 : 35,000-126,499	16	997,377	479,286	518,091	0	424,361	
NSE	NSE	201705	SEPLAT	12 : MLO	24 : 126,500 & above	13	20,279,291	1,080,687	19,198,604	0	19,197,029	
NSE	NSE	201705	SEPLAT	13 : ITQ	21 : 0-6,499	84	145,550	75,544	23,817	0	5,600	
NSE	NSE	201705	SEPLAT	13 : ITQ	22 : 6,500-34,999	45	697,528	331,589	90,195	0	30,600	
NSE	NSE	201705	SEPLAT	13 : ITQ	23 : 35,000-126,499	6	335,691	235,441	250	0	-	
NSE	NSE	201705	SEPLAT	14 : ATQ	21 : 0-6,499	41	47,956	14,159	24,253	0	2,232	
NSE	NSE	201705	SEPLAT	14 : ATQ	22 : 6,500-34,999	18	310,210	104,510	2,000	0	-	
NSE	NSE	201705	SEPLAT	14 : ATQ	23 : 35,000-126,499	3	188,106	104,950	0	0	-	
NSE	NSE	201705	SEPLAT	14 : ATQ	24 : 126,500 & above	2	1,400,000	0	1,400,000	0	-	1,
NSE	NSE	201705	SEPLAT	15 : NTQ	21 : 0-6,499	19	55,380	36,153	300	0	-	
NSE	NSE	201705	SEPLAT	15 : NTQ	22 : 6,500-34,999	25	327,204	104,515	101,683	0	-	
NSE	NSE	201705	SEPLAT	15 : NTQ	23 : 35,000-126,499	7	378,950	0	80,000	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	20.9673	23.042594		0	0.0000	0.0	2,175	0.0	1,745	3.0847	0.0
-	-	-	-	16.4600	16.310000		0	0.0000	0.0	17,470	0.0	0	0.0000	0.0
2,939	536	4,496	3,435	11.1746	14.586263		0	0.0000	0.0	77,435	87.9	25,796	6.8062	3076.5
31,100	100,234	1,000	-	6.4016	17.013621		0	0.0000	0.0	212,692	1254.0	280,850	6.5072	1609.5
-	-	-	-	15.2905	19.524309		0	0.0000	0.0	320,326	695.4	197,765	5.8648	3374.0
-	-	1,575	-	11.4713	17.546492		0	0.0000	0.0	3,669,919	4.9	15,528,685	7.9355	0.5
5	1,438	2,826	1,609	-8.8619										
-	358	31,473	1,000	-5.9917										
-	250	-	-	-5.0000										
7,013	6,165	3,203	205	-14.7992										
1,000	1,000	-	-	-17.9900										
-	-	-	-	0.0000										
400,000	-	-	-	9.0000										
300	-	-	-	-3.9900										
25,000	25,000	29,480	6,764	-9.0943										
-	80,000	-	-	-15.0000										

**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: May 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	201705	SEPLAT	15 : NTQ	24 : 126,500 & above	4	3,037,293	500,000	2,537,293	0	-	2,

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### Market Execution Quality Detail: May 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)
537,293	-	-	-	-15.0000									

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

Market Execution Information				Order Segmentation								All order
F1 Participant	F2 Market Centre	F3 Week-ending Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201705	SKYEBANK	11 : MKT	21 : 0-6,499	23	59,362	0	59,362	0	59,362	59,362
NSE	NSE	201705	SKYEBANK	11 : MKT	22 : 6,500-34,999	16	288,602	0	288,602	0	288,602	288,602
NSE	NSE	201705	SKYEBANK	11 : MKT	23 : 35,000-126,499	17	1,326,950	84,000	1,242,950	0	1,242,950	1,242,950
NSE	NSE	201705	SKYEBANK	11 : MKT	24 : 126,500 & above	4	7,955,000	7,300,000	655,000	0	655,000	655,000
NSE	NSE	201705	SKYEBANK	12 : MLO	21 : 0-6,499	75	168,377	0	151,073	0	132,072	132,072
NSE	NSE	201705	SKYEBANK	12 : MLO	22 : 6,500-34,999	67	1,210,390	0	1,067,454	0	779,530	779,530
NSE	NSE	201705	SKYEBANK	12 : MLO	23 : 35,000-126,499	57	4,169,062	50,000	2,934,261	0	2,341,407	2,341,407
NSE	NSE	201705	SKYEBANK	12 : MLO	24 : 126,500 & above	77	91,321,768	0	75,839,590	0	54,458,624	54,458,624
NSE	NSE	201705	SKYEBANK	13 : ITQ	21 : 0-6,499	1	1,350	1,350	0	0	-	-
NSE	NSE	201705	SKYEBANK	13 : ITQ	24 : 126,500 & above	2	453,925	453,920	5	0	-	-
NSE	NSE	201705	SKYEBANK	14 : ATQ	21 : 0-6,499	9	23,794	5,000	18,794	0	-	-
NSE	NSE	201705	SKYEBANK	14 : ATQ	22 : 6,500-34,999	14	254,600	97,800	119,000	0	-	-
NSE	NSE	201705	SKYEBANK	14 : ATQ	23 : 35,000-126,499	12	1,025,779	169,823	665,956	0	-	-
NSE	NSE	201705	SKYEBANK	14 : ATQ	24 : 126,500 & above	20	12,430,337	4,300,000	7,930,337	0	-	-
NSE	NSE	201705	SKYEBANK	15 : NTQ	21 : 0-6,499	2	7,194	7,194	0	0	-	-
NSE	NSE	201705	SKYEBANK	15 : NTQ	22 : 6,500-34,999	8	140,800	64,800	10,000	0	-	-

#### Guidance:

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0039	0.003741	0	0.0000	0.0	59,362	0.0	0	0.0000	0.0
-	-	-	-	0.0059	0.005855	0	0.0000	0.0	288,602	0.0	0	0.0000	0.0
-	-	-	-	0.0061	0.006500	0	0.0000	0.0	1,242,950	0.0	0	0.0000	0.0
-	-	-	-	0.0076	0.007633	0	0.0000	0.0	655,000	0.0	0	0.0000	0.0
-	-	5,582	12,894	0.0049	0.005736	0	0.0000	0.0	151,073	253.5	0	0.0000	0.0
13,335	21,696	151,329	57,759	0.0042	0.005588	0	0.0000	0.0	1,067,454	533.1	0	0.0000	0.0
25,799	153,481	219,124	194,450	0.0064	0.006115	0	0.0000	0.0	2,934,261	255.9	0	0.0000	0.0
725,100	9,829,510	7,034,172	3,527,798	0.0066	0.007046	0	0.0000	0.0	70,840,952	247.7	4,998,638	0.0135	7.5
-	-	-	-	0.0000									
-	5	-	-	-0.0300									
7,960	-	6,834	4,000	-0.0111									
-	31,000	88,000	-	-0.0100									
74,000	175,000	232,956	100,000	-0.0100									
59,823	650,419	3,467,341	828,354	-0.0102									
-	-	-	-	0.0000									
-	-	-	-	-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 Execution Quality Detail: May 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	201705	SKYEBANK	15 : NTQ	23 : 35,000-126,499	9	692,650	342,650	100,000	0	-	
NSE	NSE	201705	SKYEBANK	15 : NTQ	24 : 126,500 & above	14	5,284,445	1,502,244	1,063,201	0	-	

*Guidance:*

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	-	-0.0300								
-	-	563,201	500,000	-0.0305									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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	201705	SKYESHELT	11 : MKT	21 : 0-6,499	1	5	0	5	0	5	5
NSE	NSE	201705	SKYESHELT	12 : MLO	21 : 0-6,499	1	182	0	182	0	182	182

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	5	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	182	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 Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data for securities

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201705	SOVRENINS	11 : MKT	21 : 0-6,499	1	750	0	750	0	750	
NSE	NSE	201705	SOVRENINS	12 : MLO	21 : 0-6,499	9	5,355	0	5,355	0	5,355	

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-	-	-	-	0.0000	0.000000	0	0.0000	0.0	750	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	5,355	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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NSE	NSE	201705	STACO	11 : MKT	21 : 0-6,499	1	800	0	800	0	800	800
NSE	NSE	201705	STACO	12 : MLO	21 : 0-6,499	11	8,069	0	8,069	0	8,069	8,069

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-	-	-	-	0.0000	0.000000	0	0.0000	0.0	800	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	8,069	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	201705	STANBIC	11 : MKT	21 : 0-6,499	57	74,987	0	74,987	0	74,987	
NSE	NSE	201705	STANBIC	11 : MKT	22 : 6,500-34,999	7	118,035	0	118,035	0	118,035	
NSE	NSE	201705	STANBIC	11 : MKT	23 : 35,000-126,499	3	186,673	0	186,673	0	186,673	
NSE	NSE	201705	STANBIC	12 : MLO	21 : 0-6,499	181	349,689	8,587	329,102	0	322,003	
NSE	NSE	201705	STANBIC	12 : MLO	22 : 6,500-34,999	83	1,433,290	106,559	1,264,572	0	1,220,683	
NSE	NSE	201705	STANBIC	12 : MLO	23 : 35,000-126,499	103	7,304,872	690,842	6,410,046	0	6,172,930	
NSE	NSE	201705	STANBIC	12 : MLO	24 : 126,500 & above	75	64,585,833	1,106,313	61,079,473	0	57,339,088	1,
NSE	NSE	201705	STANBIC	13 : ITQ	21 : 0-6,499	149	391,709	182,724	168,013	0	841	
NSE	NSE	201705	STANBIC	13 : ITQ	22 : 6,500-34,999	137	2,620,543	1,071,217	664,518	0	10,000	
NSE	NSE	201705	STANBIC	13 : ITQ	23 : 35,000-126,499	111	7,566,133	4,593,456	1,625,878	0	-	
NSE	NSE	201705	STANBIC	13 : ITQ	24 : 126,500 & above	30	13,344,489	5,116,350	8,078,139	0	5,815,139	1,
NSE	NSE	201705	STANBIC	14 : ATQ	21 : 0-6,499	59	120,716	60,867	36,691	0	-	
NSE	NSE	201705	STANBIC	14 : ATQ	22 : 6,500-34,999	44	835,084	386,460	256,261	0	32,100	
NSE	NSE	201705	STANBIC	14 : ATQ	23 : 35,000-126,499	53	3,511,973	1,667,088	715,751	0	-	
NSE	NSE	201705	STANBIC	14 : ATQ	24 : 126,500 & above	18	15,270,944	1,076,591	13,194,353	0	10,374,457	2,
NSE	NSE	201705	STANBIC	15 : NTQ	21 : 0-6,499	34	87,715	60,890	20,068	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.5908	0.608102		0	0.0000	0.0	62,604	0.0	12,383	0.0464	0.0
-	-	-	-	0.5790	0.893061		0	0.0000	0.0	76,851	0.0	41,184	0.3793	0.0
-	-	-	-	1.1383	1.812433		0	0.0000	0.0	50,000	0.0	136,673	0.4770	0.0
2,334	134	4,631	-	0.3458	0.453647		0	0.0000	0.0	325,902	7.6	3,200	0.1629	0.0
-	15,810	28,079	-	0.2872	0.442628		0	0.0000	0.0	1,005,631	2.3	258,941	0.0525	149.2
-	103,070	134,046	-	0.2493	0.476080		0	0.0000	0.0	5,326,259	19.1	1,083,787	0.0850	0.0
502,852	16,265	751,672	4,323	0.1826	0.849929		0	0.0000	0.0	35,397,530	291.9	25,681,943	0.0590	8.7
13,052	38,327	65,704	29,894	-0.1915										
97,470	142,335	215,089	103,357	-0.2291										
413,871	340,611	488,846	144,753	-0.2552										
422,000	305,526	372,731	92,267	0.0568										
2,200	3,454	13,946	3,700	-0.1906										
-	48,201	60,260	51,700	-0.6580										
50,000	59,700	299,334	74,050	-0.4983										
358,242	370,156	91,498	-	-0.4182										
-	4,000	3,000	6,000	-0.6803										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	STANBIC	15 : NTQ	22 : 6,500-34,999	34	540,828	334,722	82,417	0	-	
NSE	NSE	201705	STANBIC	15 : NTQ	23 : 35,000-126,499	37	3,083,256	2,172,627	324,383	0	-	
NSE	NSE	201705	STANBIC	15 : NTQ	24 : 126,500 & above	23	29,710,263	3,035,531	21,575,727	0	-	20,

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	50	57,367	25,000	-0.8880									
-	-	174,383	50,000	0.1052									
525,102	290,888	500,148	9,589	0.1352									

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	201705	STDINSURE	11 : MKT	21 : 0-6,499	3	2,720	0	2,720	0	2,720	
NSE	NSE	201705	STDINSURE	12 : MLO	21 : 0-6,499	5	3,120	0	3,120	0	3,120	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	2,720	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	3,120	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: May 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	201705	STERLNBANK	11 : MKT	21 : 0-6,499	32	68,559	0	68,559	0	68,559	
NSE	NSE	201705	STERLNBANK	11 : MKT	22 : 6,500-34,999	23	384,256	0	384,256	0	384,256	
NSE	NSE	201705	STERLNBANK	11 : MKT	23 : 35,000-126,499	14	1,190,596	0	1,190,596	0	1,190,596	
NSE	NSE	201705	STERLNBANK	11 : MKT	24 : 126,500 & above	11	4,345,525	270,000	4,075,525	0	4,075,525	
NSE	NSE	201705	STERLNBANK	12 : MLO	21 : 0-6,499	105	313,332	0	313,332	0	157,058	
NSE	NSE	201705	STERLNBANK	12 : MLO	22 : 6,500-34,999	439	5,528,532	14,684	5,493,848	0	4,829,064	
NSE	NSE	201705	STERLNBANK	12 : MLO	23 : 35,000-126,499	374	25,256,772	1,787,130	23,275,487	0	20,083,847	
NSE	NSE	201705	STERLNBANK	12 : MLO	24 : 126,500 & above	296	135,649,178	2,995,339	130,393,917	0	113,696,801	1,
NSE	NSE	201705	STERLNBANK	13 : ITQ	21 : 0-6,499	10	32,632	15,200	17,432	0	-	-
NSE	NSE	201705	STERLNBANK	13 : ITQ	22 : 6,500-34,999	66	1,544,750	109,248	1,350,802	0	-	-
NSE	NSE	201705	STERLNBANK	13 : ITQ	23 : 35,000-126,499	77	4,486,762	1,402,551	3,084,211	0	-	-
NSE	NSE	201705	STERLNBANK	13 : ITQ	24 : 126,500 & above	36	17,208,477	4,931,603	7,488,668	0	139,345	
NSE	NSE	201705	STERLNBANK	14 : ATQ	21 : 0-6,499	342	1,525,519	19,773	1,484,626	0	-	-
NSE	NSE	201705	STERLNBANK	14 : ATQ	22 : 6,500-34,999	659	9,244,726	222,599	8,409,988	0	490,367	5,
NSE	NSE	201705	STERLNBANK	14 : ATQ	23 : 35,000-126,499	350	22,088,568	2,637,738	14,222,662	0	182,564	2,
NSE	NSE	201705	STERLNBANK	14 : ATQ	24 : 126,500 & above	165	69,787,581	11,702,066	40,072,503	0	170,625	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0244	0.022784	0	0.0000	0.0	66,349	0.0	2,210	0.0100	0.0
-	-	-	-	0.0200	0.022486	0	0.0000	0.0	344,256	0.0	40,000	0.0064	0.0
-	-	-	-	0.0249	0.025346	0	0.0000	0.0	990,596	0.0	200,000	0.0083	0.0
-	-	-	-	0.0230	0.019022	0	0.0000	0.0	2,549,415	0.0	1,526,110	0.0087	0.0
-	154,275	1,000	-	0.0021	0.012035	0	0.0000	0.0	313,332	53.5	0	0.0000	0.0
425,746	16,827	27,500	-	0.0112	0.013358	0	0.0000	0.0	5,368,593	283.7	125,255	0.0100	0.0
175,668	109,978	1,970,713	106,919	0.0225	0.020544	0	0.0000	0.0	20,884,486	334.0	2,391,001	0.0158	0.4
091,851	8,635,799	3,869,828	620,876	0.0199	0.021230	0	0.0000	0.0	108,256,266	210.9	22,137,651	0.0218	0.0
-	-	13,927	1,289	-0.0030									
11,500	30,744	539,077	28,316	0.0073									
255,842	436,899	699,682	468,235	0.0021									
655,409	1,401,041	3,624,439	1,005,300	-0.0133									
5,807	1,180,410	282,908	5,646	0.0024									
444,680	63,572	1,547,765	101,673	-0.0204									
479,754	6,613,787	1,546,889	1,798,693	-0.0221									
261,934	13,938,453	10,177,359	7,219,482	-0.0272									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	STERLNBANK	15 : NTQ	21 : 0-6,499	24	71,413	4,304	17,100	0	-	
NSE	NSE	201705	STERLNBANK	15 : NTQ	22 : 6,500-34,999	766	15,512,860	1,133,262	10,221,771	0	-	
NSE	NSE	201705	STERLNBANK	15 : NTQ	23 : 35,000-126,499	278	16,230,494	1,822,576	7,578,153	0	-	
NSE	NSE	201705	STERLNBANK	15 : NTQ	24 : 126,500 & above	133	79,261,679	14,044,840	15,037,312	0	3,864,208	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	1,000	6,000	2,000	-0.0182									
-	6,662,868	3,421,443	136,604	-0.0220									
-	5,936,754	555,772	700,000	-0.0487									
500,000	4,675,397	1,808,010	1,230,890	-0.0549									

#### Guidance:

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



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

Market Execution Information				Order Segmentation							All order	
F1 Participant	F2 Market Centre	F3 Week-ending Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	F12 Shares Executed 0 s - 9 s	F13 Shares Exe 10 s - 59 s
NSE	NSE	201705	STUDPRESS	12 : MLO	21 : 0-6,499	1	50	0	50	0	50	50

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	TANTALIZER	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	100	0.0	0	0.0000	0.0

#### Guidance:

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

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### Market Execution Quality Detail: May 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	201705	THOMASWY	12 : MLO	21 : 0-6,499	1	865	0	865	0	865	865

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	865	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: May 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	201705	TIGERBRANDS	11 : MKT	21 : 0-6,499	94	139,344	0	139,344	0	139,344	
NSE	NSE	201705	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	26	458,086	0	458,086	0	458,086	
NSE	NSE	201705	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	22	1,321,821	0	1,321,821	0	1,321,821	
NSE	NSE	201705	TIGERBRANDS	11 : MKT	24 : 126,500 & above	7	1,700,841	0	1,700,841	0	1,700,841	
NSE	NSE	201705	TIGERBRANDS	12 : MLO	21 : 0-6,499	302	573,749	12,069	544,677	0	513,724	
NSE	NSE	201705	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	167	3,037,394	94,251	2,896,679	0	2,836,018	
NSE	NSE	201705	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	202	14,660,006	532,292	13,764,671	0	12,375,366	
NSE	NSE	201705	TIGERBRANDS	12 : MLO	24 : 126,500 & above	95	30,395,160	1,364,547	28,748,291	0	24,352,839	1,
NSE	NSE	201705	TIGERBRANDS	13 : ITQ	21 : 0-6,499	104	172,609	52,524	107,249	0	-	
NSE	NSE	201705	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	114	2,173,982	799,525	1,056,277	0	-	
NSE	NSE	201705	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	123	9,046,091	2,730,976	4,661,068	0	99,999	
NSE	NSE	201705	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	32	9,756,572	3,266,792	2,541,883	0	-	
NSE	NSE	201705	TIGERBRANDS	14 : ATQ	21 : 0-6,499	127	282,545	106,742	137,813	0	2,000	
NSE	NSE	201705	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	109	2,026,044	678,587	954,787	0	-	
NSE	NSE	201705	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	109	8,287,986	2,455,137	3,886,061	0	39,190	
NSE	NSE	201705	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	45	11,710,189	2,366,222	4,870,647	0	300	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0718	0.065528		0	0.0000	0.0	122,099	0.0	17,245	0.0155	0.0
-	-	-	-	0.0534	0.078568		0	0.0000	0.0	405,240	0.0	52,846	0.0067	0.0
-	-	-	-	0.0656	0.094076		0	0.0000	0.0	712,328	0.0	609,493	0.0301	0.0
-	-	-	-	0.0542	0.066931		0	0.0000	0.0	564,641	0.0	1,136,200	0.0125	0.0
4,415	8,322	16,506	1,710	0.0375	0.047610		0	0.0000	0.0	544,677	40.4	0	0.0000	0.0
5,000	7,700	47,961	-	0.0330	0.048818	15,000	0.0500	0.0	2,673,589	11.4	208,090	0.0221	31.1	
418,781	407,266	439,518	32,740	0.0227	0.049598		0	0.0000	0.0	12,287,854	74.1	1,476,817	0.0230	2.9
706,824	1,395,720	1,214,275	36,933	0.0302	0.080267		0	0.0000	0.0	16,627,123	96.8	12,121,168	0.0419	11.2
7,250	24,779	52,414	14,122	-0.0475										
63,830	214,530	479,698	120,214	-0.0328										
471,065	579,826	1,953,083	608,907	-0.0403										
200,000	69,780	1,283,905	811,103	-0.0493										
5,325	26,109	55,144	24,416	-0.0507										
79,295	206,421	436,393	178,983	-0.0679										
155,000	1,053,615	1,507,323	834,272	-0.0519										
533,182	1,768,835	1,268,281	668,599	-0.0688										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	TIGERBRANDS	15 : NTQ	21 : 0-6,499	95	241,107	102,004	51,529	0	-	
NSE	NSE	201705	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	160	2,941,545	1,210,752	594,323	0	-	
NSE	NSE	201705	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	254	18,646,341	6,878,563	3,804,019	0	-	
NSE	NSE	201705	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	125	45,032,987	13,457,149	9,154,225	0	3,799,620	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
4,400	7,114	20,766	12,879	-0.0773									
7,500	99,455	291,120	62,080	-0.0556									
146,573	637,027	1,398,166	653,123	-0.0676									
400,000	650,000	1,099,648	737,113	-0.0843									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	TOTAL	11 : MKT	21 : 0-6,499	79	53,670	0	53,670	0	53,670	
NSE	NSE	201705	TOTAL	11 : MKT	22 : 6,500-34,999	1	9,990	0	9,990	0	9,990	
NSE	NSE	201705	TOTAL	12 : MLO	21 : 0-6,499	186	199,779	4,812	191,609	0	185,087	
NSE	NSE	201705	TOTAL	12 : MLO	22 : 6,500-34,999	51	814,619	132,950	675,657	0	619,794	
NSE	NSE	201705	TOTAL	12 : MLO	23 : 35,000-126,499	7	536,456	10,998	463,382	0	389,704	
NSE	NSE	201705	TOTAL	12 : MLO	24 : 126,500 & above	2	430,000	0	430,000	0	429,663	
NSE	NSE	201705	TOTAL	13 : ITQ	21 : 0-6,499	288	423,625	199,954	111,616	0	100	
NSE	NSE	201705	TOTAL	13 : ITQ	22 : 6,500-34,999	49	680,634	314,513	183,342	0	12,785	
NSE	NSE	201705	TOTAL	13 : ITQ	23 : 35,000-126,499	9	531,775	274,094	22,467	0	-	
NSE	NSE	201705	TOTAL	14 : ATQ	21 : 0-6,499	100	114,000	45,222	24,179	0	-	
NSE	NSE	201705	TOTAL	14 : ATQ	22 : 6,500-34,999	19	287,676	93,943	81,594	0	-	
NSE	NSE	201705	TOTAL	14 : ATQ	23 : 35,000-126,499	8	487,920	114,322	272,877	0	-	
NSE	NSE	201705	TOTAL	15 : NTQ	21 : 0-6,499	77	95,907	56,279	11,793	0	-	
NSE	NSE	201705	TOTAL	15 : NTQ	22 : 6,500-34,999	14	223,261	82,550	35,000	0	-	
NSE	NSE	201705	TOTAL	15 : NTQ	23 : 35,000-126,499	11	655,332	265,553	52,781	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	8.2455	10.185444		0	0.0000	0.0	24,100	0.0	29,570	2.5843	0.0
-	-	-	-	-0.9000	4.000000		0	0.0000	0.0	9,990	0.0	0	0.0000	0.0
4,697	-	945	880	3.6475	5.467729		0	0.0000	0.0	161,378	16.9	30,231	2.4474	1.5
27,605	14,900	13,358	-	2.7391	5.360859		0	0.0000	0.0	419,435	36.1	256,222	1.2911	18.8
-	15,005	267	-	1.9500	4.107992		0	0.0000	0.0	255,637	0.0	207,745	0.3360	1691.3
337	-	-	-	4.8768	9.963511		0	0.0000	0.0	130,000	0.1	300,000	4.5672	0.0
3,005	14,924	47,724	17,137	-4.3979										
7,217	42,490	67,800	1,341	-1.7212										
-	-	-	2,917	-5.7164										
50	2,600	7,601	8,317	-3.7101										
135	18,782	30,046	32,631	-6.1487										
-	-	70,000	149,987	-3.3190										
350	-	706	-	-0.1327										
-	10,000	-	-	3.7171										
-	-	-	1,361	-5.2094										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	TOURIST	11 : MKT	21 : 0-6,499	1	100	0	100	0	100	100
NSE	NSE	201705	TOURIST	12 : MLO	21 : 0-6,499	1	100	0	100	0	100	100
NSE	NSE	201705	TOURIST	12 : MLO	23 : 35,000-126,499	1	49,000	0	19,000	0	19,000	19,000
NSE	NSE	201705	TOURIST	14 : ATQ	21 : 0-6,499	2	7,000	0	200	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.3300	0.330000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
-	-	-	-	0.3600	0.360000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	19,000	0.0	0	0.0000	0.0
-	-	-	-	-0.3450									

*Guidance:*

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	201705	TRANSCORP	11 : MKT	21 : 0-6,499	98	216,273	0	216,273	0	216,273	
NSE	NSE	201705	TRANSCORP	11 : MKT	22 : 6,500-34,999	65	944,619	0	944,619	0	944,619	
NSE	NSE	201705	TRANSCORP	11 : MKT	23 : 35,000-126,499	52	3,638,071	0	3,638,071	0	3,638,071	
NSE	NSE	201705	TRANSCORP	11 : MKT	24 : 126,500 & above	41	18,087,554	1,303,000	16,784,554	0	16,784,554	
NSE	NSE	201705	TRANSCORP	12 : MLO	21 : 0-6,499	298	719,189	9,310	696,276	0	637,158	
NSE	NSE	201705	TRANSCORP	12 : MLO	22 : 6,500-34,999	307	5,315,187	90,500	4,883,437	0	3,980,133	
NSE	NSE	201705	TRANSCORP	12 : MLO	23 : 35,000-126,499	403	30,588,868	931,851	28,187,895	0	23,411,216	
NSE	NSE	201705	TRANSCORP	12 : MLO	24 : 126,500 & above	623	468,819,676	44,147,255	390,465,265	0	293,377,321	18,
NSE	NSE	201705	TRANSCORP	13 : ITQ	21 : 0-6,499	37	94,660	12,900	81,760	0	1,390	
NSE	NSE	201705	TRANSCORP	13 : ITQ	22 : 6,500-34,999	50	882,572	164,628	680,445	0	10,000	
NSE	NSE	201705	TRANSCORP	13 : ITQ	23 : 35,000-126,499	81	6,367,174	2,262,171	3,803,946	0	8,800	
NSE	NSE	201705	TRANSCORP	13 : ITQ	24 : 126,500 & above	105	61,656,890	28,447,184	26,735,963	0	503,200	1,
NSE	NSE	201705	TRANSCORP	14 : ATQ	21 : 0-6,499	82	207,069	44,242	143,465	0	-	
NSE	NSE	201705	TRANSCORP	14 : ATQ	22 : 6,500-34,999	139	2,587,681	724,458	1,552,838	0	50,350	
NSE	NSE	201705	TRANSCORP	14 : ATQ	23 : 35,000-126,499	241	19,450,894	5,523,395	11,128,541	0	50,000	
NSE	NSE	201705	TRANSCORP	14 : ATQ	24 : 126,500 & above	389	196,228,027	76,619,129	78,503,239	0	1,522,718	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0170	0.019064	0	0.0000	0.0	209,388	0.0	6,885	0.0098	0.0
-	-	-	-	0.0126	0.017578	0	0.0000	0.0	883,619	0.0	61,000	0.0094	0.0
-	-	-	-	0.0136	0.018751	0	0.0000	0.0	3,090,771	0.0	547,300	0.0080	0.0
-	-	-	-	0.0181	0.031924	0	0.0000	0.0	7,459,331	0.0	9,325,223	0.0129	0.0
13,715	7,017	19,096	4,990	0.0155	0.012497	0	0.0000	0.0	689,992	164.2	6,284	0.0098	8.6
130,620	168,563	287,851	78,470	0.0106	0.013129	0	0.0000	0.0	4,809,310	438.9	74,127	0.0145	174.0
913,419	1,123,135	1,615,700	697,425	0.0053	0.012638	0	0.0000	0.0	27,914,141	242.3	273,754	0.0137	703.5
719,130	15,675,196	20,588,163	15,380,936	0.0046	0.018453	0	0.0000	0.0	329,707,770	713.7	60,757,495	0.0131	26.2
15,645	25,544	27,302	7,500	-0.0073									
88,258	125,035	396,201	60,951	0.0042									
524,555	914,388	1,915,013	405,900	-0.0072									
511,700	7,929,515	12,046,894	2,842,255	0.0012									
22,625	26,611	63,361	6,000	0.0003									
130,898	220,905	743,143	148,826	-0.0031									
774,616	1,966,524	4,509,933	2,192,180	-0.0137									
445,442	14,998,147	28,810,190	10,310,395	-0.0129									

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	TRANSCORP	15 : NTQ	21 : 0-6,499	62	96,899	14,961	38,635	0	-	
NSE	NSE	201705	TRANSCORP	15 : NTQ	22 : 6,500-34,999	153	3,045,909	1,161,349	679,863	0	-	
NSE	NSE	201705	TRANSCORP	15 : NTQ	23 : 35,000-126,499	380	30,481,435	12,064,819	7,204,603	0	-	
NSE	NSE	201705	TRANSCORP	15 : NTQ	24 : 126,500 & above	685	423,035,806	207,660,786	69,842,949	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	8,400	6,132	1,000	-0.0106									
35,000	47,600	175,689	148,146	-0.0218									
361,422	639,786	1,580,554	2,164,523	-0.0214									
61,700	7,399,400	15,890,250	14,624,726	-0.0216									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: May 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	201705	TRANSEXP	11 : MKT	21 : 0-6,499	7	11,315	0	11,315	0	11,315	
NSE	NSE	201705	TRANSEXP	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	10,000	
NSE	NSE	201705	TRANSEXP	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0	100,000	
NSE	NSE	201705	TRANSEXP	11 : MKT	24 : 126,500 & above	2	379,723	227,329	152,394	0	152,394	
NSE	NSE	201705	TRANSEXP	12 : MLO	21 : 0-6,499	35	42,187	45	41,942	0	41,547	
NSE	NSE	201705	TRANSEXP	12 : MLO	22 : 6,500-34,999	23	515,850	77,500	378,406	0	352,706	
NSE	NSE	201705	TRANSEXP	12 : MLO	23 : 35,000-126,499	32	1,775,227	168,630	1,606,597	0	1,523,385	
NSE	NSE	201705	TRANSEXP	12 : MLO	24 : 126,500 & above	7	3,492,048	152,394	2,293,904	0	2,140,354	
NSE	NSE	201705	TRANSEXP	13 : ITQ	21 : 0-6,499	5	9,912	1,500	1,912	0	-	
NSE	NSE	201705	TRANSEXP	13 : ITQ	22 : 6,500-34,999	5	93,650	35,000	31,650	0	-	
NSE	NSE	201705	TRANSEXP	13 : ITQ	23 : 35,000-126,499	1	38,000	38,000	0	0	-	
NSE	NSE	201705	TRANSEXP	13 : ITQ	24 : 126,500 & above	10	6,406,149	4,233,371	22,671	0	-	
NSE	NSE	201705	TRANSEXP	14 : ATQ	21 : 0-6,499	20	57,073	18,209	18,760	0	-	
NSE	NSE	201705	TRANSEXP	14 : ATQ	22 : 6,500-34,999	18	389,650	51,000	188,000	0	-	
NSE	NSE	201705	TRANSEXP	14 : ATQ	23 : 35,000-126,499	21	1,412,709	833,730	298,979	0	-	
NSE	NSE	201705	TRANSEXP	14 : ATQ	24 : 126,500 & above	16	13,899,430	2,840,158	4,470,298	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0645	0.052032		0	0.0000	0.0	11,315	0.0	0	0.0000	0.0
-	-	-	-	0.0300	0.030000		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
-	-	-	-	0.0600	0.050000		0	0.0000	0.0	152,394	0.0	0	0.0000	0.0
-	-	395	-	0.0264	0.020984		0	0.0000	0.0	41,942	12.2	0	0.0000	0.0
-	700	10	-	0.0426	0.039341		0	0.0000	0.0	378,406	468.5	0	0.0000	0.0
-	-	74,615	8,597	0.0324	0.034805		0	0.0000	0.0	1,548,000	44.0	58,597	0.0341	0.0
-	-	50	51,000	0.0704	0.067701		0	0.0000	0.0	2,293,904	349.5	0	0.0000	0.0
-	-	212	-	-0.0167										
-	-	10,000	21,650	0.0037										
-	-	-	-	0.0000										
-	-	-	22,671	-0.0300										
-	8,235	1,125	-	-0.0407										
-	91,165	25,000	-	-0.0463										
90,000	30,000	163,979	15,000	-0.0606										
758,000	3,096,082	498,966	600	-0.0769										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	TRANSEXP	15 : NTQ	21 : 0-6,499	1	3,000	0	0	0	0	-
NSE	NSE	201705	TRANSEXP	15 : NTQ	22 : 6,500-34,999	9	138,050	29,250	0	0	0	-
NSE	NSE	201705	TRANSEXP	15 : NTQ	23 : 35,000-126,499	14	854,199	100,000	61,000	0	0	-
NSE	NSE	201705	TRANSEXP	15 : NTQ	24 : 126,500 & above	8	4,351,000	500,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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								
	-	-	-	-	0.0000								
	-	-	61,000	-	-0.0582								
	-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	TRIPPLEG	11 : MKT	21 : 0-6,499	2	850	0	850	0	850	850
NSE	NSE	201705	TRIPPLEG	12 : MLO	21 : 0-6,499	4	4,918	0	4,918	0	4,918	4,918

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	850	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	4,918	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: May 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	201705	UACN	11 : MKT	21 : 0-6,499	101	105,035	0	105,035	0	105,035	
NSE	NSE	201705	UACN	11 : MKT	22 : 6,500-34,999	21	312,878	0	312,878	0	312,878	
NSE	NSE	201705	UACN	11 : MKT	23 : 35,000-126,499	9	571,575	0	571,575	0	571,575	
NSE	NSE	201705	UACN	12 : MLO	21 : 0-6,499	298	519,983	20,734	491,638	0	481,513	
NSE	NSE	201705	UACN	12 : MLO	22 : 6,500-34,999	167	2,912,021	153,295	2,710,449	0	2,567,326	
NSE	NSE	201705	UACN	12 : MLO	23 : 35,000-126,499	168	11,714,186	1,238,633	10,323,207	0	9,426,237	
NSE	NSE	201705	UACN	12 : MLO	24 : 126,500 & above	61	36,200,949	3,193,664	31,286,640	0	29,988,079	
NSE	NSE	201705	UACN	13 : ITQ	21 : 0-6,499	214	513,763	194,723	254,025	0	7,450	
NSE	NSE	201705	UACN	13 : ITQ	22 : 6,500-34,999	217	3,514,156	1,768,573	1,256,917	0	31,420	
NSE	NSE	201705	UACN	13 : ITQ	23 : 35,000-126,499	113	7,770,652	3,265,902	3,567,170	0	-	
NSE	NSE	201705	UACN	13 : ITQ	24 : 126,500 & above	18	6,802,944	1,068,622	4,974,003	0	3,189,202	
NSE	NSE	201705	UACN	14 : ATQ	21 : 0-6,499	116	233,450	80,687	138,479	0	96	
NSE	NSE	201705	UACN	14 : ATQ	22 : 6,500-34,999	106	1,914,687	824,601	908,929	0	27,353	
NSE	NSE	201705	UACN	14 : ATQ	23 : 35,000-126,499	76	4,931,914	2,556,882	1,769,362	0	171,558	
NSE	NSE	201705	UACN	14 : ATQ	24 : 126,500 & above	21	10,158,396	1,216,093	7,974,440	0	3,901,638	2,
NSE	NSE	201705	UACN	15 : NTQ	21 : 0-6,499	47	125,421	53,772	28,146	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.2583	0.208306		0	0.0000	0.0	89,675	0.0	15,360	0.0323	0.0
-	-	-	-	0.1760	0.240722		0	0.0000	0.0	169,534	0.0	143,344	0.0377	0.0
-	-	-	-	0.2361	0.382529		0	0.0000	0.0	405,895	0.0	165,680	0.1551	0.0
699	4,123	2,154	3,149	0.1417	0.179448		0	0.0000	0.0	465,504	29.1	26,134	0.0181	0.7
-	62,619	64,255	12,755	0.1275	0.178556		0	0.0000	0.0	2,402,370	45.0	308,079	0.0473	80.5
439,921	267,518	98,791	40,600	0.1256	0.173382		0	0.0000	0.0	8,018,481	57.6	2,304,726	0.0313	0.0
723,120	6,490	424,683	3,409	0.1648	0.298074		0	0.0000	0.0	19,476,744	72.4	11,809,896	0.1864	1.6
17,518	32,173	125,755	33,896	-0.1853										
112,849	291,151	482,410	147,358	-0.2221										
578,322	769,458	1,407,981	420,916	-0.0444										
691,085	288,276	118,393	297,357	-0.0567										
12,677	42,796	39,084	11,760	-0.0677										
103,259	200,825	287,533	196,736	-0.1019										
260,694	299,722	529,674	209,081	-0.0046										
599,326	470,680	752,796	-	-0.1491										
-	3,185	10,801	10,130	-0.0774										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UACN	15 : NTQ	22 : 6,500-34,999	112	1,792,885	930,276	496,701	0	-	
NSE	NSE	201705	UACN	15 : NTQ	23 : 35,000-126,499	115	7,411,236	4,048,787	1,286,195	0	12,939	
NSE	NSE	201705	UACN	15 : NTQ	24 : 126,500 & above	23	9,775,559	1,547,926	4,735,920	0	3,696,970	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
10,000	64,788	109,352	191,002	-0.1061									
154,839	92,161	497,104	267,240	-0.2292									
383,540	54,810	35,600	355,000	-0.1029									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	201705	UAC-PROP	11 : MKT	21 : 0-6,499	50	105,533	0	105,533	0	105,533	
NSE	NSE	201705	UAC-PROP	11 : MKT	22 : 6,500-34,999	30	527,917	7,300	520,617	0	520,617	
NSE	NSE	201705	UAC-PROP	11 : MKT	23 : 35,000-126,499	7	485,231	141,000	344,231	0	344,231	
NSE	NSE	201705	UAC-PROP	11 : MKT	24 : 126,500 & above	4	822,890	144,000	678,890	0	678,890	
NSE	NSE	201705	UAC-PROP	12 : MLO	21 : 0-6,499	124	266,334	2,000	217,676	0	167,895	
NSE	NSE	201705	UAC-PROP	12 : MLO	22 : 6,500-34,999	106	1,853,468	113,811	1,577,178	0	1,261,871	
NSE	NSE	201705	UAC-PROP	12 : MLO	23 : 35,000-126,499	132	9,538,225	754,177	7,214,293	0	4,945,752	
NSE	NSE	201705	UAC-PROP	12 : MLO	24 : 126,500 & above	97	292,480,782	219,142,263	67,212,151	0	53,082,431	1,
NSE	NSE	201705	UAC-PROP	13 : ITQ	21 : 0-6,499	33	89,427	37,750	49,767	0	1,600	
NSE	NSE	201705	UAC-PROP	13 : ITQ	22 : 6,500-34,999	48	985,014	306,574	592,169	0	-	
NSE	NSE	201705	UAC-PROP	13 : ITQ	23 : 35,000-126,499	57	3,516,996	1,531,483	1,236,929	0	15,156	
NSE	NSE	201705	UAC-PROP	13 : ITQ	24 : 126,500 & above	26	7,958,068	1,500,000	4,533,999	0	300,000	
NSE	NSE	201705	UAC-PROP	14 : ATQ	21 : 0-6,499	24	62,018	8,288	34,803	0	-	
NSE	NSE	201705	UAC-PROP	14 : ATQ	22 : 6,500-34,999	31	469,587	138,725	212,041	0	-	
NSE	NSE	201705	UAC-PROP	14 : ATQ	23 : 35,000-126,499	55	4,242,247	1,225,886	2,134,047	0	75,000	
NSE	NSE	201705	UAC-PROP	14 : ATQ	24 : 126,500 & above	31	11,436,602	5,192,387	4,201,459	0	113	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0730	0.055706	5,156	0.0100	0.0	92,887	0.0	7,490	0.0109	0.0
-	-	-	-	0.0483	0.061759	0	0.0000	0.0	447,117	0.0	73,500	0.0221	0.0
-	-	-	-	0.0492	0.077467	0	0.0000	0.0	245,731	0.0	98,500	0.0164	0.0
-	-	-	-	0.0947	0.124143	0	0.0000	0.0	278,890	0.0	400,000	0.0494	0.0
5,000	10,582	13,388	7,367	0.0431	0.042551	0	0.0000	0.0	210,649	371.5	7,027	0.0100	978.7
46,053	56,661	66,445	53,443	0.0294	0.041093	0	0.0000	0.0	1,504,427	377.8	72,751	0.0095	1568.0
110,020	608,176	797,346	249,993	0.0223	0.041946	0	0.0000	0.0	6,263,036	558.6	951,257	0.0213	42.6
237,469	7,032,404	2,553,540	2,690,746	-0.0002	0.062654	0	0.0000	0.0	34,366,633	323.7	32,845,518	0.0450	34.2
-	13,513	28,666	-	-0.0215									
34,272	131,161	296,777	57,896	-0.0307									
93,000	174,300	381,292	268,141	-0.0057									
4,010	648,409	2,086,526	838,054	-0.0111									
385	13,575	9,118	2,000	-0.0310									
38,900	12,000	86,476	15,281	-0.0470									
269,316	527,087	601,896	108,850	-0.0616									
37,500	254,000	2,098,000	1,104,890	-0.0383									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UAC-PROP	15 : NTQ	21 : 0-6,499	27	70,736	15,020	19,970	0	-	
NSE	NSE	201705	UAC-PROP	15 : NTQ	22 : 6,500-34,999	39	768,263	369,678	196,833	0	-	
NSE	NSE	201705	UAC-PROP	15 : NTQ	23 : 35,000-126,499	103	7,527,535	3,725,868	931,587	0	-	
NSE	NSE	201705	UAC-PROP	15 : NTQ	24 : 126,500 & above	58	31,040,223	13,347,733	12,686,846	0	11,300,000	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Size	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	9,260	3,810	100	-0.0789									
20,000	40,787	87,109	3,437	-0.0177									
40,000	250,000	363,515	136,172	-0.0372									
-	26,959	220,000	-	0.0160									

#### Guidance:

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



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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UBA	11 : MKT	21 : 0-6,499	202	348,943	0	348,943	0	348,943	
NSE	NSE	201705	UBA	11 : MKT	22 : 6,500-34,999	113	1,736,273	0	1,736,273	0	1,736,273	
NSE	NSE	201705	UBA	11 : MKT	23 : 35,000-126,499	42	3,050,533	0	3,050,533	0	3,050,533	
NSE	NSE	201705	UBA	11 : MKT	24 : 126,500 & above	26	7,762,823	0	7,762,823	0	7,762,823	
NSE	NSE	201705	UBA	12 : MLO	21 : 0-6,499	607	1,453,951	12,710	1,310,254	0	1,259,421	
NSE	NSE	201705	UBA	12 : MLO	22 : 6,500-34,999	559	9,915,994	238,851	9,086,397	0	8,458,493	
NSE	NSE	201705	UBA	12 : MLO	23 : 35,000-126,499	616	46,176,380	2,509,231	41,740,934	0	37,632,145	1,
NSE	NSE	201705	UBA	12 : MLO	24 : 126,500 & above	898	620,464,047	54,687,917	538,542,029	0	498,973,795	14,
NSE	NSE	201705	UBA	13 : ITQ	21 : 0-6,499	179	497,634	80,226	392,826	0	20,419	
NSE	NSE	201705	UBA	13 : ITQ	22 : 6,500-34,999	244	4,278,178	1,695,971	2,476,224	0	49,000	
NSE	NSE	201705	UBA	13 : ITQ	23 : 35,000-126,499	348	26,539,872	10,688,858	13,797,938	0	531,895	3,
NSE	NSE	201705	UBA	13 : ITQ	24 : 126,500 & above	257	81,514,895	34,125,402	40,104,373	0	3,243,188	6,
NSE	NSE	201705	UBA	14 : ATQ	21 : 0-6,499	149	414,067	153,571	223,377	0	13,558	
NSE	NSE	201705	UBA	14 : ATQ	22 : 6,500-34,999	291	5,505,390	2,264,636	2,914,883	0	89,519	
NSE	NSE	201705	UBA	14 : ATQ	23 : 35,000-126,499	355	26,201,717	11,434,462	12,202,191	0	585,000	2,
NSE	NSE	201705	UBA	14 : ATQ	24 : 126,500 & above	369	156,793,165	59,012,201	60,787,693	0	9,641,480	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0584	0.063173	0	0.0000	0.0	330,443	0.0	18,500	0.0611	0.0
-	-	-	-	0.0397	0.059686	0	0.0000	0.0	1,449,847	0.0	286,426	0.0211	0.0
-	-	-	-	0.0258	0.048794	0	0.0000	0.0	2,091,238	0.0	959,295	0.0185	0.0
-	-	-	-	0.0770	0.074980	0	0.0000	0.0	3,631,223	0.0	4,131,600	0.0194	0.0
3,043	13,834	29,297	-	0.0331	0.044472	1,600	0.0100	0.0	1,274,603	19.8	34,051	0.1687	1151.8
205,833	199,951	209,672	1,448	0.0322	0.039903	15,326	0.0100	0.0	8,675,201	17.4	395,870	0.0589	298.6
156,090	1,637,610	1,093,642	56,090	0.0077	0.041643	0	0.0000	0.0	38,332,771	43.8	3,408,163	0.0319	154.7
269,696	9,188,400	11,764,317	2,102,413	0.0908	0.134475	0	0.0000	0.0	271,337,839	58.8	267,204,190	0.0745	62.8
110,059	156,852	83,232	22,264	-0.0205									
675,651	906,656	721,807	56,260	-0.0171									
034,723	4,298,797	4,472,657	876,443	-0.0346									
640,030	13,430,456	12,469,390	1,454,715	-0.0118									
24,862	86,136	79,332	17,489	-0.0346									
354,518	1,072,500	1,081,022	138,986	-0.0091									
717,537	3,887,969	3,725,173	386,990	-0.0155									
581,862	14,495,516	19,746,572	1,703,649	-0.0314									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UBA	15 : NTQ	21 : 0-6,499	188	555,269	241,258	188,859	0	10,000	
NSE	NSE	201705	UBA	15 : NTQ	22 : 6,500-34,999	356	6,706,470	3,685,836	1,591,609	0	31,000	
NSE	NSE	201705	UBA	15 : NTQ	23 : 35,000-126,499	593	46,567,864	26,667,181	11,098,067	0	282,300	
NSE	NSE	201705	UBA	15 : NTQ	24 : 126,500 & above	785	375,635,077	197,330,432	110,221,949	0	62,019,183	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
10,990	27,761	76,212	46,596	0.0018									
97,100	293,217	764,016	147,637	0.0200									
890,365	2,573,529	4,732,393	1,272,250	0.0057									
465,245	9,076,541	20,638,917	8,441,047	-0.0824									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UBN	11 : MKT	21 : 0-6,499	67	102,552	4,500	98,052	0	98,052	
NSE	NSE	201705	UBN	11 : MKT	22 : 6,500-34,999	22	251,775	0	251,775	0	251,775	
NSE	NSE	201705	UBN	11 : MKT	23 : 35,000-126,499	6	410,000	0	410,000	0	410,000	
NSE	NSE	201705	UBN	11 : MKT	24 : 126,500 & above	1	221,302	0	221,302	0	221,302	
NSE	NSE	201705	UBN	12 : MLO	21 : 0-6,499	251	449,224	15,027	429,697	0	388,315	
NSE	NSE	201705	UBN	12 : MLO	22 : 6,500-34,999	120	1,861,485	111,090	1,672,201	0	1,529,977	
NSE	NSE	201705	UBN	12 : MLO	23 : 35,000-126,499	28	1,674,732	61,590	1,450,487	0	1,199,326	
NSE	NSE	201705	UBN	12 : MLO	24 : 126,500 & above	14	4,110,159	268,297	3,841,862	0	2,712,374	
NSE	NSE	201705	UBN	13 : ITQ	21 : 0-6,499	86	188,640	65,121	90,845	0	218	
NSE	NSE	201705	UBN	13 : ITQ	22 : 6,500-34,999	56	981,136	308,632	503,342	0	25,920	
NSE	NSE	201705	UBN	13 : ITQ	23 : 35,000-126,499	32	2,156,129	723,833	241,711	0	-	
NSE	NSE	201705	UBN	13 : ITQ	24 : 126,500 & above	8	1,693,640	10,799	978,283	0	-	
NSE	NSE	201705	UBN	14 : ATQ	21 : 0-6,499	56	112,743	72,980	28,985	0	-	
NSE	NSE	201705	UBN	14 : ATQ	22 : 6,500-34,999	33	494,092	276,448	93,852	0	-	
NSE	NSE	201705	UBN	14 : ATQ	23 : 35,000-126,499	20	1,373,760	311,840	543,275	0	-	
NSE	NSE	201705	UBN	14 : ATQ	24 : 126,500 & above	7	1,632,302	0	591,413	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.1668	0.146866		0	0.0000	0.0	84,070	0.0	13,982	0.1266	0.0
-	-	-	-	0.1509	0.158477		0	0.0000	0.0	171,733	0.0	80,042	0.1285	0.0
-	-	-	-	0.0829	0.081084		0	0.0000	0.0	294,000	0.0	116,000	0.0172	0.0
-	-	-	-	0.1565	0.196458		0	0.0000	0.0	0	0.0	221,302	0.0182	0.0
9,235	4,851	20,332	6,764	0.1066	0.105167		0	0.0000	0.0	421,861	108.9	7,836	0.0333	8.8
67,857	11,788	30,485	21,383	0.0762	0.091814		0	0.0000	0.0	1,504,650	89.8	167,551	0.0438	15.6
41,313	5,787	141,408	62,653	0.0218	0.094679		0	0.0000	0.0	1,246,300	207.9	204,187	0.0221	101.9
342,298	273,857	428,466	46,478	0.0604	0.111511		0	0.0000	0.0	2,605,566	314.1	1,236,296	0.0225	0.0
354	10,054	50,952	12,268	-0.0026										
63,834	68,456	150,747	76,671	-0.0262										
-	44,154	49,470	43,831	-0.0768										
135,063	187,107	202,992	189,201	-0.1095										
257	10,100	9,011	274	-0.0446										
-	2,150	39,569	37,133	-0.0515										
-	-	404,369	35,463	-0.0708										
-	187,500	196,604	-	-0.0920										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UBN	15 : NTQ	21 : 0-6,499	34	74,449	49,894	12,078	0	-	
NSE	NSE	201705	UBN	15 : NTQ	22 : 6,500-34,999	53	803,984	365,042	210,552	0	-	
NSE	NSE	201705	UBN	15 : NTQ	23 : 35,000-126,499	19	1,308,473	356,530	314,138	0	-	
NSE	NSE	201705	UBN	15 : NTQ	24 : 126,500 & above	6	1,282,161	432,161	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 Execution Quality Detail: May 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)
-	81	4,089	1,837	0.0754									
-	27,564	9,846	52,248	-0.0301									
-	-	169,414	27,444	-0.1066									
-	-	-	-	0.1800									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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: May 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	201705	UCAP	11 : MKT	21 : 0-6,499	133	235,988	0	235,988	0	235,988	
NSE	NSE	201705	UCAP	11 : MKT	22 : 6,500-34,999	53	948,990	12,000	936,990	0	936,990	
NSE	NSE	201705	UCAP	11 : MKT	23 : 35,000-126,499	39	2,859,169	70,000	2,789,169	0	2,789,169	
NSE	NSE	201705	UCAP	11 : MKT	24 : 126,500 & above	12	4,087,500	0	4,087,500	0	4,087,500	
NSE	NSE	201705	UCAP	12 : MLO	21 : 0-6,499	367	766,293	6,900	750,483	0	716,525	
NSE	NSE	201705	UCAP	12 : MLO	22 : 6,500-34,999	265	4,608,920	100,376	4,423,544	0	4,134,875	
NSE	NSE	201705	UCAP	12 : MLO	23 : 35,000-126,499	283	20,984,434	1,284,540	19,300,209	0	16,326,537	
NSE	NSE	201705	UCAP	12 : MLO	24 : 126,500 & above	280	129,967,227	10,883,445	113,777,821	0	86,906,177	3,
NSE	NSE	201705	UCAP	13 : ITQ	21 : 0-6,499	95	232,483	45,861	157,337	0	5,546	
NSE	NSE	201705	UCAP	13 : ITQ	22 : 6,500-34,999	117	1,959,766	522,980	1,212,446	0	10,000	
NSE	NSE	201705	UCAP	13 : ITQ	23 : 35,000-126,499	123	9,245,492	3,242,482	4,808,420	0	245,000	
NSE	NSE	201705	UCAP	13 : ITQ	24 : 126,500 & above	80	22,993,096	6,991,515	12,388,134	0	50,000	
NSE	NSE	201705	UCAP	14 : ATQ	21 : 0-6,499	135	368,255	113,389	227,479	0	3,036	
NSE	NSE	201705	UCAP	14 : ATQ	22 : 6,500-34,999	146	2,381,749	837,060	1,285,265	0	-	
NSE	NSE	201705	UCAP	14 : ATQ	23 : 35,000-126,499	175	13,255,781	5,210,171	5,835,173	0	160,300	
NSE	NSE	201705	UCAP	14 : ATQ	24 : 126,500 & above	123	38,170,232	12,993,258	16,700,621	0	155,940	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0451	0.040060		0	0.0000	0.0	204,459	0.0	31,529	0.0237	0.0
-	-	-	-	0.0390	0.053568		0	0.0000	0.0	760,204	0.0	176,786	0.0414	0.0
-	-	-	-	0.0242	0.039524		0	0.0000	0.0	2,155,406	0.0	633,763	0.0157	0.0
-	-	-	-	0.0403	0.038488		0	0.0000	0.0	1,254,000	0.0	2,833,500	0.0111	0.0
1,724	12,626	19,608	-	0.0232	0.027379		0	0.0000	0.0	716,321	20.0	34,162	0.0100	53.8
8,750	113,675	136,932	29,312	0.0169	0.027329	7,000	0.0100	0.0	4,052,088	42.2	364,456	0.0108	5.8	
224,403	1,133,046	1,328,833	186,181	0.0140	0.025377		0	0.0000	0.0	17,938,524	138.3	1,361,685	0.0092	74.7
345,890	8,140,485	13,317,494	1,872,243	0.0078	0.032142		0	0.0000	0.0	79,058,647	173.8	34,719,174	0.0176	165.0
16,669	54,526	78,088	820	-0.0076										
135,017	214,803	520,741	192,837	-0.0221										
222,696	1,724,923	1,729,025	527,843	-0.0138										
595,926	4,219,557	3,661,222	989,644	-0.0238										
15,673	43,821	108,102	46,538	-0.0175										
56,263	240,817	666,325	157,504	-0.0138										
442,047	1,511,746	2,622,060	369,669	-0.0074										
571,940	3,088,520	7,998,087	1,380,114	-0.0133										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UCAP	15 : NTQ	21 : 0-6,499	166	527,094	231,470	81,563	0	-	
NSE	NSE	201705	UCAP	15 : NTQ	22 : 6,500-34,999	250	4,686,885	1,769,686	1,086,867	0	-	
NSE	NSE	201705	UCAP	15 : NTQ	23 : 35,000-126,499	430	31,542,773	13,955,332	7,054,079	0	-	
NSE	NSE	201705	UCAP	15 : NTQ	24 : 126,500 & above	308	103,855,315	42,486,163	11,549,976	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
Market	4,631	3,682	34,004	18,143	-0.0330								
Limit	46,995	105,587	316,201	265,952	-0.0211								
Marketable	53,434	588,284	2,437,453	1,886,081	-0.0218								
Total	9,327	1,456,344	2,582,476	3,604,300	-0.0329								

#### Guidance:

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

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	UHOMREIT	11 : MKT	21 : 0-6,499	1	100	0	100	0	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	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.

# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	UNHOMES	11 : MKT	21 : 0-6,499	3	270	0	270	0	270	270
NSE	NSE	201705	UNHOMES	12 : MLO	21 : 0-6,499	4	262	0	262	0	262	262

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	270	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	262	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.



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UNIC	11 : MKT	21 : 0-6,499	3	1,200	0	1,200	0	1,200	
NSE	NSE	201705	UNIC	12 : MLO	21 : 0-6,499	3	1,600	0	1,600	0	1,600	
NSE	NSE	201705	UNIC	12 : MLO	22 : 6,500-34,999	2	21,200	0	21,200	0	21,200	
NSE	NSE	201705	UNIC	12 : MLO	23 : 35,000-126,499	1	115,000	0	0	0		-
NSE	NSE	201705	UNIC	12 : MLO	24 : 126,500 & above	1	183,900	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,200	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	1,600	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	21,200	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

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UNILEVER	11 : MKT	21 : 0-6,499	59	50,915	0	50,915	0	50,915	50,915
NSE	NSE	201705	UNILEVER	11 : MKT	22 : 6,500-34,999	13	155,333	0	155,333	0	155,333	155,333
NSE	NSE	201705	UNILEVER	11 : MKT	23 : 35,000-126,499	2	154,575	0	154,575	0	154,575	154,575
NSE	NSE	201705	UNILEVER	12 : MLO	21 : 0-6,499	196	354,136	19,830	328,956	0	310,791	310,791
NSE	NSE	201705	UNILEVER	12 : MLO	22 : 6,500-34,999	72	1,371,376	199,864	1,112,890	0	989,653	989,653
NSE	NSE	201705	UNILEVER	12 : MLO	23 : 35,000-126,499	57	3,914,848	1,147,737	2,684,520	0	2,474,424	2,474,424
NSE	NSE	201705	UNILEVER	12 : MLO	24 : 126,500 & above	13	8,102,688	140,625	7,962,063	0	7,961,843	7,961,843
NSE	NSE	201705	UNILEVER	13 : ITQ	21 : 0-6,499	179	361,078	151,849	170,144	0	3,681	3,681
NSE	NSE	201705	UNILEVER	13 : ITQ	22 : 6,500-34,999	70	1,256,576	541,145	418,308	0	200	200
NSE	NSE	201705	UNILEVER	13 : ITQ	23 : 35,000-126,499	58	3,754,016	1,768,652	1,531,296	0	119,805	119,805
NSE	NSE	201705	UNILEVER	13 : ITQ	24 : 126,500 & above	4	4,405,220	140,625	4,264,595	0	4,009,095	4,009,095
NSE	NSE	201705	UNILEVER	14 : ATQ	21 : 0-6,499	70	132,636	69,154	52,038	0	-	-
NSE	NSE	201705	UNILEVER	14 : ATQ	22 : 6,500-34,999	35	608,417	157,400	330,025	0	-	-
NSE	NSE	201705	UNILEVER	14 : ATQ	23 : 35,000-126,499	23	1,546,766	919,076	185,825	0	-	-
NSE	NSE	201705	UNILEVER	14 : ATQ	24 : 126,500 & above	2	944,610	188,910	755,700	0	755,700	755,700
NSE	NSE	201705	UNILEVER	15 : NTQ	21 : 0-6,499	41	114,864	56,631	19,725	0	-	-

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	1.3511	1.112208		206	0.9620	0.0	35,734	0.0	14,975	0.0479	0.0
-	-	-	-	1.4217	1.460626		0	0.0000	0.0	77,291	0.0	78,042	0.3102	0.0
-	-	-	-	1.8079	1.470133		0	0.0000	0.0	0	0.0	154,575	0.1356	0.0
8,880	2,325	2,960	4,000	0.6575	0.877313		0	0.0000	0.0	305,831	34.8	23,125	0.2614	7.7
32,835	36,307	50,295	200	0.7832	0.935480		0	0.0000	0.0	943,236	62.1	169,654	0.1387	189.5
-	41,853	48,479	88,711	0.8423	1.224864		0	0.0000	0.0	1,662,693	275.1	1,021,827	0.2707	1.9
-	-	220	-	1.1484	1.036208		0	0.0000	0.0	7,559,109	0.0	402,954	0.0994	0.0
10,220	47,858	56,521	24,227	-0.5744										
46,489	37,134	249,234	38,264	-0.3375										
233,650	360,827	417,855	221,308	-0.5159										
-	255,500	-	-	0.5853										
5,375	1,145	11,399	3,292	-1.1120										
30,710	89,530	48,787	118,790	-0.4182										
-	16,301	59,475	102,809	0.2928										
-	-	-	-	-2.4900										
-	6,500	4,125	1,500	0.7239										

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UNILEVER	15 : NTQ	22 : 6,500-34,999	24	360,811	196,282	98,306	0	-	
NSE	NSE	201705	UNILEVER	15 : NTQ	23 : 35,000-126,499	16	1,008,933	726,493	282,440	0	-	
NSE	NSE	201705	UNILEVER	15 : NTQ	24 : 126,500 & above	1	255,500	255,500	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	10,000	60,306	-	-0.4729									
-	125,673	700	60,191	-1.2164									
-	-	-	-	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UNIONDAC	11 : MKT	21 : 0-6,499	3	2,300	0	2,300	0	2,300	2,300
NSE	NSE	201705	UNIONDAC	12 : MLO	22 : 6,500-34,999	1	10,744	0	10,744	0	10,744	10,744
NSE	NSE	201705	UNIONDAC	12 : MLO	24 : 126,500 & above	1	224,620	0	224,620	0	224,620	224,620

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	2,300	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	10,744	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	224,620	0.0	0	0.0000	0.0

*Guidance:*

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UNIONDICON	11 : MKT	21 : 0-6,499	1	10	0	10	0	10	10
NSE	NSE	201705	UNIONDICON	12 : MLO	21 : 0-6,499	4	6,010	0	6,010	0	6,010	6,010

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	10	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	6,010	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: May 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	201705	UNITYBNK	11 : MKT	21 : 0-6,499	11	15,517	0	15,517	0	15,517	
NSE	NSE	201705	UNITYBNK	11 : MKT	22 : 6,500-34,999	9	144,758	28,500	116,258	0	116,258	
NSE	NSE	201705	UNITYBNK	11 : MKT	23 : 35,000-126,499	7	470,326	0	470,326	0	470,326	
NSE	NSE	201705	UNITYBNK	11 : MKT	24 : 126,500 & above	4	2,469,810	1,369,810	1,100,000	0	1,100,000	
NSE	NSE	201705	UNITYBNK	12 : MLO	21 : 0-6,499	57	112,048	0	88,441	0	81,344	
NSE	NSE	201705	UNITYBNK	12 : MLO	22 : 6,500-34,999	50	800,263	14,155	659,064	0	479,139	
NSE	NSE	201705	UNITYBNK	12 : MLO	23 : 35,000-126,499	61	4,589,125	325,576	3,932,867	0	3,015,190	
NSE	NSE	201705	UNITYBNK	12 : MLO	24 : 126,500 & above	138	80,592,956	5,431,211	59,575,563	0	44,254,830	5,
NSE	NSE	201705	UNITYBNK	13 : ITQ	21 : 0-6,499	5	10,475	2,200	7,275	0	-	
NSE	NSE	201705	UNITYBNK	13 : ITQ	22 : 6,500-34,999	6	91,000	35,000	15,005	0	-	
NSE	NSE	201705	UNITYBNK	13 : ITQ	23 : 35,000-126,499	8	531,855	278,748	150,000	0	-	
NSE	NSE	201705	UNITYBNK	13 : ITQ	24 : 126,500 & above	23	13,260,857	4,441,400	5,816,769	0	-	
NSE	NSE	201705	UNITYBNK	14 : ATQ	21 : 0-6,499	11	32,655	5,900	22,500	0	-	
NSE	NSE	201705	UNITYBNK	14 : ATQ	22 : 6,500-34,999	29	470,660	87,411	272,900	0	-	
NSE	NSE	201705	UNITYBNK	14 : ATQ	23 : 35,000-126,499	28	1,842,816	380,000	928,071	0	-	
NSE	NSE	201705	UNITYBNK	14 : ATQ	24 : 126,500 & above	46	28,306,395	7,003,724	12,303,743	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0179	0.032626	0	0.0000	0.0	10,517	0.0	5,000	0.0384	0.0
-	-	-	-	0.0159	0.010787	0	0.0000	0.0	116,258	0.0	0	0.0000	0.0
-	-	-	-	0.0011	0.008285	0	0.0000	0.0	470,326	0.0	0	0.0000	0.0
-	-	-	-	0.0327	0.025475	0	0.0000	0.0	1,100,000	0.0	0	0.0000	0.0
-	23	3,609	-	0.0133	0.013015	0	0.0000	0.0	84,976	39.9	3,465	0.0200	3996.0
-	36,697	76,556	63,288	0.0151	0.016014	0	0.0000	0.0	635,474	392.5	23,590	0.0300	153.9
97,000	15,862	344,815	211,000	0.0079	0.014733	0	0.0000	0.0	3,745,123	569.4	187,744	0.0258	596.6
383,005	672,659	6,715,868	1,278,622	0.0086	0.015972	0	0.0000	0.0	55,839,374	303.2	3,736,189	0.0078	54.3
-	-	5,775	-	0.0262									
-	-	5	15,000	0.0100									
50,000	-	-	100,000	0.0333									
700,484	750,857	2,097,124	756,358	-0.0116									
-	4,500	2,000	13,000	-0.0158									
30,000	6,800	111,100	125,000	-0.0262									
-	198,474	462,409	27,066	-0.0191									
-	143,500	8,785,153	1,388,658	-0.0202									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UNITYBNK	15 : NTQ	21 : 0-6,499	8	36,630	11,000	10,000	0	-	
NSE	NSE	201705	UNITYBNK	15 : NTQ	22 : 6,500-34,999	11	127,633	21,138	12,000	0	-	
NSE	NSE	201705	UNITYBNK	15 : NTQ	23 : 35,000-126,499	8	746,286	145,100	275,674	0	-	
NSE	NSE	201705	UNITYBNK	15 : NTQ	24 : 126,500 & above	28	40,749,259	26,243,857	3,690,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	10,000	-	-0.0500									
-	-	12,000	-	-0.0300									
-	-	175,674	100,000	0.0101									
-	-	2,572,400	1,117,600	-0.0243									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	UNITYKAP	12 : MLO	21 : 0-6,499	4	1,600	0	1,600	0	1,600	1,600
NSE	NSE	201705	UNITYKAP	12 : MLO	24 : 126,500 & above	1	300,000	0	300,000	0	300,000	300,000

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	1,600	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000	0	0.0000	0.0	300,000	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.



# NSE Market Execution Quality Report

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### Market Execution Quality Detail: May 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	201705	UNIVINSURE	11 : MKT	21 : 0-6,499	2	20	0	20	0	20	20
NSE	NSE	201705	UNIVINSURE	12 : MLO	21 : 0-6,499	3	2,510	0	2,510	0	2,510	2,510

*Guidance:*

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

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## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	20	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	2,510	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: May 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	201705	UPL	11 : MKT	21 : 0-6,499	13	3,367	0	3,367	0	3,367	
NSE	NSE	201705	UPL	11 : MKT	23 : 35,000-126,499	1	40,000	40,000	0	0	0	-
NSE	NSE	201705	UPL	12 : MLO	21 : 0-6,499	12	20,316	0	20,316	0	19,316	
NSE	NSE	201705	UPL	12 : MLO	22 : 6,500-34,999	5	80,000	0	70,000	0	44,000	
NSE	NSE	201705	UPL	12 : MLO	23 : 35,000-126,499	3	125,000	0	125,000	0	125,000	
NSE	NSE	201705	UPL	14 : ATQ	22 : 6,500-34,999	1	14,000	0	14,000	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	3,367	0.0	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
-	-	-	1,000	0.0094	0.009352		0	0.0000	0.0	20,316	136.8	0	0.0000	0.0
-	-	-	15	0.0706	0.070571		0	0.0000	0.0	70,000	1348.3	0	0.0000	0.0
-	-	-	-	0.0000	0.000000		0	0.0000	0.0	125,000	0.0	0	0.0000	0.0
-	-	14,000	-	-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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	VANLEER	11 : MKT	21 : 0-6,499	3	1,450	1,000	450	0	450	
NSE	NSE	201705	VANLEER	12 : MLO	21 : 0-6,499	5	1,753	0	950	0	950	
NSE	NSE	201705	VANLEER	14 : ATQ	21 : 0-6,499	2	3,177	0	3,177	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.5300	0.530000		0	0.0000	0.0	450	0.0	0	0.0000	0.0
-	-	-	-	0.2558	0.255789		0	0.0000	0.0	950	0.0	0	0.0000	0.0
-	450	277	-	-0.4367										

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	VITAFOAM	11 : MKT	21 : 0-6,499	54	73,280	0	73,280	0	73,280	
NSE	NSE	201705	VITAFOAM	11 : MKT	22 : 6,500-34,999	13	185,702	0	185,702	0	185,702	
NSE	NSE	201705	VITAFOAM	11 : MKT	23 : 35,000-126,499	4	235,893	150,000	85,893	0	85,893	
NSE	NSE	201705	VITAFOAM	12 : MLO	21 : 0-6,499	114	262,019	6,665	254,635	0	234,481	
NSE	NSE	201705	VITAFOAM	12 : MLO	22 : 6,500-34,999	126	2,212,485	49,168	2,100,779	0	1,709,419	
NSE	NSE	201705	VITAFOAM	12 : MLO	23 : 35,000-126,499	87	5,544,465	245,488	4,979,201	0	4,263,285	
NSE	NSE	201705	VITAFOAM	12 : MLO	24 : 126,500 & above	45	15,848,096	3,578,069	10,812,144	0	8,463,309	
NSE	NSE	201705	VITAFOAM	13 : ITQ	21 : 0-6,499	33	84,225	32,299	48,826	0	-	
NSE	NSE	201705	VITAFOAM	13 : ITQ	22 : 6,500-34,999	56	949,428	203,757	477,411	0	-	
NSE	NSE	201705	VITAFOAM	13 : ITQ	23 : 35,000-126,499	59	3,983,582	1,200,930	1,785,612	0	-	
NSE	NSE	201705	VITAFOAM	13 : ITQ	24 : 126,500 & above	16	4,288,593	2,162,381	975,390	0	-	
NSE	NSE	201705	VITAFOAM	14 : ATQ	21 : 0-6,499	41	94,895	16,270	61,940	0	-	
NSE	NSE	201705	VITAFOAM	14 : ATQ	22 : 6,500-34,999	44	735,723	217,134	348,345	0	-	
NSE	NSE	201705	VITAFOAM	14 : ATQ	23 : 35,000-126,499	42	2,493,165	663,212	1,336,353	0	-	
NSE	NSE	201705	VITAFOAM	14 : ATQ	24 : 126,500 & above	20	6,206,750	1,226,050	1,898,200	0	943,000	
NSE	NSE	201705	VITAFOAM	15 : NTQ	21 : 0-6,499	28	73,974	25,189	21,386	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)	
-	-	-	-	0.0480	0.065579		0	0.0000	0.0	72,080	0.0	1,200	0.0600	0.0
-	-	-	-	0.0731	0.065112		0	0.0000	0.0	152,702	0.0	33,000	0.0125	0.0
-	-	-	-	0.0837	0.057026		0	0.0000	0.0	45,893	0.0	40,000	0.0190	0.0
-	5,855	14,299	-	0.0327	0.046964		0	0.0000	0.0	245,280	57.3	9,355	0.0103	55.6
58,353	79,544	176,049	10,800	0.0305	0.054594		0	0.0000	0.0	1,904,199	193.7	196,580	0.0246	1353.5
150,659	162,644	281,547	96,720	0.0181	0.054564		0	0.0000	0.0	4,416,008	138.8	563,193	0.0327	230.8
751,505	896,935	700,395	-	0.0321	0.067047		0	0.0000	0.0	6,946,175	56.8	3,865,969	0.0132	47.2
1,100	7,350	31,361	7,815	-0.0418										
15,500	90,840	223,417	65,367	-0.0265										
31,090	89,144	777,909	308,191	-0.0220										
254,949	1,562	473,451	2,880	-0.0306										
-	13,500	28,760	11,999	-0.0676										
5,000	21,910	196,590	59,500	-0.0790										
-	105,900	624,150	49,999	-0.0480										
57,000	400,700	497,500	-	-0.1442										
-	-	13,895	-	-0.0567										

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	VITAFOAM	15 : NTQ	22 : 6,500-34,999	65	1,199,765	325,925	89,210	0	-	
NSE	NSE	201705	VITAFOAM	15 : NTQ	23 : 35,000-126,499	58	3,753,550	967,438	766,941	0	-	
NSE	NSE	201705	VITAFOAM	15 : NTQ	24 : 126,500 & above	13	5,181,973	776,682	1,368,740	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	800	9,550	14,320	-0.0480									
118,674	-	100,324	55,250	-0.0252									
000,000	665	209,133	-	-0.0735									

#### Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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: May 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	201705	WAPCO	11 : MKT	21 : 0-6,499	109	115,272	0	115,272	0	115,272	
NSE	NSE	201705	WAPCO	11 : MKT	22 : 6,500-34,999	8	164,459	0	164,459	0	164,459	
NSE	NSE	201705	WAPCO	11 : MKT	23 : 35,000-126,499	6	391,463	295,583	95,880	0	95,880	
NSE	NSE	201705	WAPCO	12 : MLO	21 : 0-6,499	326	518,242	16,884	500,994	0	451,931	
NSE	NSE	201705	WAPCO	12 : MLO	22 : 6,500-34,999	137	2,404,686	144,097	2,235,834	0	2,009,808	
NSE	NSE	201705	WAPCO	12 : MLO	23 : 35,000-126,499	102	6,575,867	478,859	5,749,615	0	4,989,657	
NSE	NSE	201705	WAPCO	12 : MLO	24 : 126,500 & above	32	11,851,201	840,446	10,686,498	0	8,659,364	
NSE	NSE	201705	WAPCO	13 : ITQ	21 : 0-6,499	258	522,033	203,356	218,786	0	5,050	
NSE	NSE	201705	WAPCO	13 : ITQ	22 : 6,500-34,999	141	2,423,875	966,094	886,539	0	37,585	
NSE	NSE	201705	WAPCO	13 : ITQ	23 : 35,000-126,499	56	2,923,923	1,412,970	670,904	0	100,000	
NSE	NSE	201705	WAPCO	13 : ITQ	24 : 126,500 & above	5	1,000,000	400,000	150,000	0	-	
NSE	NSE	201705	WAPCO	14 : ATQ	21 : 0-6,499	127	255,831	117,076	94,373	0	-	
NSE	NSE	201705	WAPCO	14 : ATQ	22 : 6,500-34,999	62	1,110,352	489,455	442,421	0	30,000	
NSE	NSE	201705	WAPCO	14 : ATQ	23 : 35,000-126,499	51	2,955,030	1,018,635	525,642	0	-	
NSE	NSE	201705	WAPCO	14 : ATQ	24 : 126,500 & above	3	524,962	150,429	374,533	0	-	
NSE	NSE	201705	WAPCO	15 : NTQ	21 : 0-6,499	77	183,672	116,418	36,376	0	-	

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

execution information					Market and Marketable Limit Orders execution information									
Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
-	-	-	-	1.0771	1.185335		0	0.0000	0.0	77,314	0.0	37,958	0.4378	0.0
-	-	-	-	0.3596	0.608533		0	0.0000	0.0	105,509	0.0	58,950	0.0767	0.0
-	-	-	-	1.8113	3.129455		0	0.0000	0.0	42,000	0.0	53,880	2.3245	0.0
9,105	8,533	15,307	3,714	0.3714	0.645248		0	0.0000	0.0	457,784	45.0	43,210	0.1844	2176.5
50,049	31,616	123,808	1,153	0.5463	0.824176		0	0.0000	0.0	1,705,624	54.0	530,210	0.1928	360.9
181,251	124,661	313,097	122,872	0.4656	0.768940		0	0.0000	0.0	4,420,965	111.1	1,328,650	0.1735	201.0
524,511	81,389	616,788	1,000	0.5637	0.812099		0	0.0000	0.0	4,714,353	1065.0	5,972,145	0.3309	20.2
10,600	59,130	104,500	21,130	-0.3950										
168,479	94,025	318,987	143,339	-0.5005										
50,000	75,665	125,662	257,714	-0.5332										
-	-	150,000	-	-1.8763										
8,855	21,309	24,127	24,194	-0.4037										
-	90,241	158,538	125,821	-1.0413										
-	108,686	186,013	97,504	-0.4101										
166,262	208,271	-	-	-1.5806										
393	2,866	19,698	3,769	-0.8358										

**Guidance:**

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	WAPCO	15 : NTQ	22 : 6,500-34,999	51	897,885	605,980	90,905	0	-	
NSE	NSE	201705	WAPCO	15 : NTQ	23 : 35,000-126,499	24	1,505,227	766,894	241,735	0	-	
NSE	NSE	201705	WAPCO	15 : NTQ	24 : 126,500 & above	8	2,163,519	1,195,962	67,668	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 2017

#### execution information

#### Market and Marketable Limit Orders execution information

Order Type	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
-	1,505	42,000	21,562	-1.3320									
48,680	-	45,215	105,000	-0.6441									
4,968	62,700	-	-	-0.6568									

*Guidance:*

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	WEMABANK	11 : MKT	21 : 0-6,499	37	64,833	0	64,833	0	64,833	
NSE	NSE	201705	WEMABANK	11 : MKT	22 : 6,500-34,999	16	219,968	31,500	188,468	0	188,468	
NSE	NSE	201705	WEMABANK	11 : MKT	23 : 35,000-126,499	8	624,000	80,000	544,000	0	544,000	
NSE	NSE	201705	WEMABANK	11 : MKT	24 : 126,500 & above	5	4,095,048	3,485,557	609,491	0	609,491	
NSE	NSE	201705	WEMABANK	12 : MLO	21 : 0-6,499	104	254,398	2,851	217,309	0	169,920	
NSE	NSE	201705	WEMABANK	12 : MLO	22 : 6,500-34,999	55	843,499	19,104	766,334	0	629,006	
NSE	NSE	201705	WEMABANK	12 : MLO	23 : 35,000-126,499	68	4,982,149	0	4,159,973	0	3,022,319	
NSE	NSE	201705	WEMABANK	12 : MLO	24 : 126,500 & above	66	38,551,086	2,929,607	28,166,093	0	18,331,546	
NSE	NSE	201705	WEMABANK	13 : ITQ	21 : 0-6,499	3	6,680	6,680	0	0	-	
NSE	NSE	201705	WEMABANK	13 : ITQ	22 : 6,500-34,999	2	38,104	19,000	95	0	-	
NSE	NSE	201705	WEMABANK	13 : ITQ	23 : 35,000-126,499	6	410,071	168,000	87,199	0	-	
NSE	NSE	201705	WEMABANK	13 : ITQ	24 : 126,500 & above	3	1,390,000	1,000,000	340,000	0	-	
NSE	NSE	201705	WEMABANK	14 : ATQ	21 : 0-6,499	14	43,288	18,100	8,988	0	1,000	
NSE	NSE	201705	WEMABANK	14 : ATQ	22 : 6,500-34,999	30	462,768	79,675	212,758	0	-	
NSE	NSE	201705	WEMABANK	14 : ATQ	23 : 35,000-126,499	13	989,531	100,000	481,017	0	-	
NSE	NSE	201705	WEMABANK	14 : ATQ	24 : 126,500 & above	24	10,816,092	2,571,700	1,860,011	0	-	

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0018	0.008321	0	0.0000	0.0	59,833	0.0	5,000	0.0074	0.0
-	-	-	-	0.0055	0.011776	0	0.0000	0.0	170,306	0.0	18,162	0.0120	0.0
-	-	-	-	0.0083	0.010882	0	0.0000	0.0	544,000	0.0	0	0.0000	0.0
-	-	-	-	0.0105	0.010525	0	0.0000	0.0	609,491	0.0	0	0.0000	0.0
2,505	2,334	17,288	7,946	0.0096	0.010929	0	0.0000	0.0	212,559	498.7	4,750	0.0200	404.9
-	11,858	51,491	24,641	0.0059	0.008523	0	0.0000	0.0	766,334	475.9	0	0.0000	0.0
198,905	29,069	616,487	117,961	0.0053	0.007583	0	0.0000	0.0	4,097,986	391.7	61,987	0.0200	2151.9
10,142	2,149,081	4,078,379	2,313,327	0.0013	0.009131	0	0.0000	0.0	24,890,279	582.8	3,275,814	0.0163	1378.7
-	-	-	-	0.0000									
-	-	95	-	-0.0100									
-	-	87,199	-	0.0270									
-	-	200,000	10,000	-0.0041									
-	2,000	5,598	390	-0.0086									
10,000	-	95,505	55,808	-0.0172									
-	97,000	336,602	47,415	-0.0155									
-	30,831	799,000	192,114	-0.0181									

#### Guidance:

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



# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	WEMABANK	15 : NTQ	21 : 0-6,499	2	5,850	0	0	0	0	-
NSE	NSE	201705	WEMABANK	15 : NTQ	22 : 6,500-34,999	7	113,000	28,000	8,000	0	0	-
NSE	NSE	201705	WEMABANK	15 : NTQ	23 : 35,000-126,499	16	1,240,705	711,901	100,000	0	0	-
NSE	NSE	201705	WEMABANK	15 : NTQ	24 : 126,500 & above	10	3,950,000	450,000	1,553,640	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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								
	-	-	-	-	-0.0200								
	-	-	-	-	-0.0294								
	-	-	500,000	-	-0.0134								

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ZENITHBANK	11 : MKT	21 : 0-6,499	365	671,394	0	671,394	0	671,394	
NSE	NSE	201705	ZENITHBANK	11 : MKT	22 : 6,500-34,999	130	2,163,223	7,050	2,156,173	0	2,156,173	
NSE	NSE	201705	ZENITHBANK	11 : MKT	23 : 35,000-126,499	74	4,866,380	105,200	4,761,180	0	4,761,180	
NSE	NSE	201705	ZENITHBANK	11 : MKT	24 : 126,500 & above	38	11,596,939	250,000	11,346,939	0	11,346,939	
NSE	NSE	201705	ZENITHBANK	12 : MLO	21 : 0-6,499	1,257	2,530,550	36,233	2,415,922	0	2,203,855	
NSE	NSE	201705	ZENITHBANK	12 : MLO	22 : 6,500-34,999	897	15,691,015	476,304	14,834,908	0	13,057,743	
NSE	NSE	201705	ZENITHBANK	12 : MLO	23 : 35,000-126,499	940	68,961,522	3,978,502	63,770,259	0	55,524,949	2,
NSE	NSE	201705	ZENITHBANK	12 : MLO	24 : 126,500 & above	1,221	1,169,504,289	106,733,188	964,882,171	0	860,886,233	37,
NSE	NSE	201705	ZENITHBANK	13 : ITQ	21 : 0-6,499	401	963,455	278,979	656,081	0	54,187	
NSE	NSE	201705	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	397	7,063,257	2,379,998	4,376,719	0	465,756	1,
NSE	NSE	201705	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	461	33,570,413	15,646,920	16,660,717	0	1,328,458	4,
NSE	NSE	201705	ZENITHBANK	13 : ITQ	24 : 126,500 & above	324	142,453,410	63,023,287	69,131,655	0	13,191,179	21,
NSE	NSE	201705	ZENITHBANK	14 : ATQ	21 : 0-6,499	376	891,869	302,552	551,254	0	16,338	
NSE	NSE	201705	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	452	8,427,400	3,198,308	4,938,003	0	267,824	1,
NSE	NSE	201705	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	507	38,723,356	16,711,920	19,572,429	0	896,966	5,
NSE	NSE	201705	ZENITHBANK	14 : ATQ	24 : 126,500 & above	489	243,520,773	96,367,891	125,633,422	0	56,694,771	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
-	-	-	-	0.0548	0.101183	2,664	0.0783	0.0	632,633	0.0	36,097	0.0260	0.0
-	-	-	-	0.0057	0.100323	0	0.0000	0.0	1,707,354	0.0	448,819	0.0204	0.0
-	-	-	-	0.0399	0.073678	0	0.0000	0.0	3,662,771	0.0	1,098,409	0.0229	0.0
-	-	-	-	-0.0122	0.146304	0	0.0000	0.0	6,188,640	0.0	5,158,299	0.0446	0.0
27,365	50,032	76,952	39,663	0.0503	0.056493	0	0.0000	0.0	2,371,176	99.0	44,746	0.0181	0.0
456,424	482,174	558,903	169,149	0.0137	0.060625	25,000	0.0100	0.0	13,941,342	123.8	868,566	0.0187	12.3
527,686	2,843,961	2,347,858	517,250	-0.0095	0.059528	50,000	0.0060	0.0	57,495,731	65.5	6,224,528	0.0257	5.0
092,139	36,923,553	16,310,190	7,478,768	0.2034	0.363061	1,050,000	0.0148	0.0	532,061,635	178.3	431,770,536	0.3079	6.0
197,945	270,487	113,299	8,301	-0.0345									
183,919	1,677,013	951,921	45,710	-0.0373									
933,358	4,999,379	3,742,277	719,660	-0.0189									
429,086	20,180,784	11,052,434	2,302,363	0.0463									
132,889	202,299	143,546	39,535	-0.0048									
345,104	1,605,960	1,514,421	135,131	-0.0379									
012,430	6,169,728	5,815,591	721,181	-0.0134									
453,161	23,573,762	17,387,736	3,396,349	0.0997									

#### Guidance:

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

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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	201705	ZENITHBANK	15 : NTQ	21 : 0-6,499	492	1,250,224	577,406	472,296	0	8,798	
NSE	NSE	201705	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	565	10,126,411	5,491,046	3,298,482	0	81,117	
NSE	NSE	201705	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	826	62,982,026	36,273,255	18,338,984	0	426,907	1,
NSE	NSE	201705	ZENITHBANK	15 : NTQ	24 : 126,500 & above	902	425,507,618	209,326,525	126,142,902	0	37,161,754	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.

# NSE Market Execution Quality Report

## (Order Execution Detail Over Market Maker Stocks)



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### Market Execution Quality Detail: May 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)
Executed	32,453	101,769	179,079	79,770	0.0443								
	278,539	760,130	1,339,109	555,101	0.0454								
	845,459	4,642,513	7,946,284	1,995,521	0.0057								
	609,622	14,867,906	37,963,250	10,176,026	0.0389								

#### Guidance:

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