

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



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STOCK EXCHANGE**

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Market Execution Quality Detail: October 2017

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	7UP	11 : MKT	21 : 0-6,499	39	40,078	50	40,028	0
NSE	NSE	201710	7UP	11 : MKT	22 : 6,500-34,999	2	15,065	0	15,065	0
NSE	NSE	201710	7UP	12 : MLO	21 : 0-6,499	114	134,859	4,395	127,533	0
NSE	NSE	201710	7UP	12 : MLO	22 : 6,500-34,999	6	54,711	9,971	44,740	0
NSE	NSE	201710	7UP	13 : ITQ	21 : 0-6,499	117	146,263	61,778	32,081	0
NSE	NSE	201710	7UP	13 : ITQ	22 : 6,500-34,999	11	137,375	45,375	26,553	0
NSE	NSE	201710	7UP	14 : ATQ	21 : 0-6,499	34	24,635	17,493	3,851	0
NSE	NSE	201710	7UP	14 : ATQ	22 : 6,500-34,999	5	64,320	29,320	0	0
NSE	NSE	201710	7UP	15 : NTQ	21 : 0-6,499	28	12,829	2,784	333	0
NSE	NSE	201710	7UP	15 : NTQ	22 : 6,500-34,999	6	107,363	65,057	9,754	0
NSE	NSE	201710	ABBEYBDS	11 : MKT	21 : 0-6,499	1	50	0	50	0
NSE	NSE	201710	ABBEYBDS	12 : MLO	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201710	ABCTTRANS	11 : MKT	21 : 0-6,499	1	5,500	0	5,500	0
NSE	NSE	201710	ABCTTRANS	12 : MLO	21 : 0-6,499	2	103	0	103	0
NSE	NSE	201710	ACADEMY	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201710	ACCESS	11 : MKT	21 : 0-6,499	222	340,423	0	340,423	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
7UP	11 : MKT	21 : 0-6,499	40,028	-	-	-	-	2.5506
7UP	11 : MKT	22 : 6,500-34,999	15,065	-	-	-	-	1.6077
7UP	12 : MLO	21 : 0-6,499	115,262	4,363	5,158	1,283	-	2.1299
7UP	12 : MLO	22 : 6,500-34,999	44,740	-	-	-	-	0.6777
7UP	13 : ITQ	21 : 0-6,499	5,900	461	4,800	10,567	6,493	-1.7214
7UP	13 : ITQ	22 : 6,500-34,999	-	6,575	-	10,000	158	-0.9938
7UP	14 : ATQ	21 : 0-6,499	-	-	2,000	911	310	-2.1938
7UP	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
7UP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-3.3600
7UP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	5,000	-4.2294
ABBEYBDS	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.0000
ABBEYBDS	12 : MLO	21 : 0-6,499	100	-	-	-	-	0.0000
ABCTRANS	11 : MKT	21 : 0-6,499	5,500	-	-	-	-	0.0000
ABCTRANS	12 : MLO	21 : 0-6,499	103	-	-	-	-	0.0000
ACADEMY	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
ACCESS	11 : MKT	21 : 0-6,499	340,423	-	-	-	-	0.0716

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
7UP	11 : MKT	21 : 0-6,499	2.849453	4,700	0.0100	0.0	34,828	0.0	500	0.0270	0.0
7UP	11 : MKT	22 : 6,500-34,999	1.607723	0	0.0000	0.0	15,065	0.0	0	0.0000	0.0
7UP	12 : MLO	21 : 0-6,499	3.022650	0	0.0000	0.0	101,901	11.7	25,632	0.3960	241.0
7UP	12 : MLO	22 : 6,500-34,999	1.851676	0	0.0000	0.0	44,740	0.0	0	0.0000	0.0
7UP	13 : ITQ	21 : 0-6,499									
7UP	13 : ITQ	22 : 6,500-34,999									
7UP	14 : ATQ	21 : 0-6,499									
7UP	14 : ATQ	22 : 6,500-34,999									
7UP	15 : NTQ	21 : 0-6,499									
7UP	15 : NTQ	22 : 6,500-34,999									
ABBEYBDS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	50	0.0	0	0.0000	0.0
ABBEYBDS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
ABCTRANS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	5,500	0.0	0	0.0000	0.0
ABCTRANS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	103	0.0	0	0.0000	0.0
ACADEMY	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
ACCESS	11 : MKT	21 : 0-6,499	0.076245	5,200	0.0138	0.0	303,523	0.0	31,700	0.0155	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	ACCESS	11 : MKT	22 : 6,500-34,999	56	881,150	0	881,150	0	
NSE	NSE	201710	ACCESS	11 : MKT	23 : 35,000-126,499	22	1,640,592	0	1,640,592	0	
NSE	NSE	201710	ACCESS	11 : MKT	24 : 126,500 & above	12	4,000,324	0	4,000,324	0	
NSE	NSE	201710	ACCESS	12 : MLO	21 : 0-6,499	602	1,086,298	9,828	1,076,470	0	
NSE	NSE	201710	ACCESS	12 : MLO	22 : 6,500-34,999	312	5,221,660	166,034	5,028,095	0	
NSE	NSE	201710	ACCESS	12 : MLO	23 : 35,000-126,499	266	19,136,119	448,739	18,525,100	0	
NSE	NSE	201710	ACCESS	12 : MLO	24 : 126,500 & above	265	260,290,561	7,691,302	252,176,940	0	
NSE	NSE	201710	ACCESS	13 : ITQ	21 : 0-6,499	152	325,449	76,656	233,622	0	
NSE	NSE	201710	ACCESS	13 : ITQ	22 : 6,500-34,999	106	2,048,295	901,172	1,013,210	0	
NSE	NSE	201710	ACCESS	13 : ITQ	23 : 35,000-126,499	133	9,170,228	3,212,245	4,725,508	0	
NSE	NSE	201710	ACCESS	13 : ITQ	24 : 126,500 & above	63	85,256,389	63,438,466	18,481,233	0	
NSE	NSE	201710	ACCESS	14 : ATQ	21 : 0-6,499	170	362,063	117,916	225,105	0	
NSE	NSE	201710	ACCESS	14 : ATQ	22 : 6,500-34,999	114	2,061,445	999,073	851,978	0	
NSE	NSE	201710	ACCESS	14 : ATQ	23 : 35,000-126,499	141	10,366,107	3,342,816	5,262,078	0	
NSE	NSE	201710	ACCESS	14 : ATQ	24 : 126,500 & above	144	70,023,460	15,198,723	42,053,330	0	
NSE	NSE	201710	ACCESS	15 : NTQ	21 : 0-6,499	129	249,082	78,542	85,757	0	

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ACCESS	11 : MKT	22 : 6,500-34,999	881,150	-	-	-	-	0.0439
ACCESS	11 : MKT	23 : 35,000-126,499	1,640,592	-	-	-	-	0.0363
ACCESS	11 : MKT	24 : 126,500 & above	4,000,324	-	-	-	-	0.0509
ACCESS	12 : MLO	21 : 0-6,499	1,042,989	6,050	10,094	17,337	-	0.0404
ACCESS	12 : MLO	22 : 6,500-34,999	4,564,223	84,302	164,683	184,205	9,629	0.0368
ACCESS	12 : MLO	23 : 35,000-126,499	16,725,999	562,319	591,558	483,443	64,182	0.0126
ACCESS	12 : MLO	24 : 126,500 & above	240,254,267	5,410,804	3,892,379	2,281,128	322,755	0.1003
ACCESS	13 : ITQ	21 : 0-6,499	10,595	30,185	49,620	108,064	16,242	-0.0230
ACCESS	13 : ITQ	22 : 6,500-34,999	94,296	183,321	237,078	357,966	55,536	-0.0293
ACCESS	13 : ITQ	23 : 35,000-126,499	175,017	718,001	892,919	1,729,495	578,215	-0.0202
ACCESS	13 : ITQ	24 : 126,500 & above	2,499,939	11,441,792	1,793,868	1,600,584	69,524	-0.0241
ACCESS	14 : ATQ	21 : 0-6,499	2,603	18,877	51,239	96,428	35,773	-0.0393
ACCESS	14 : ATQ	22 : 6,500-34,999	24,200	114,010	204,509	321,924	142,350	-0.0212
ACCESS	14 : ATQ	23 : 35,000-126,499	50,000	1,311,394	873,216	1,887,097	336,440	-0.0321
ACCESS	14 : ATQ	24 : 126,500 & above	15,913,143	8,218,253	6,118,133	6,133,586	2,512,063	-0.0716
ACCESS	15 : NTQ	21 : 0-6,499	-	2,434	5,821	26,848	24,236	0.0026

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F4 Security	Order Segmentation		Market and Marketable Limit Orders execution information									
	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ACCESS	11 : MKT	22 : 6,500-34,999	0.048453		0	0.0000	0.0	745,512	0.0	135,638	0.0308	0.0
ACCESS	11 : MKT	23 : 35,000-126,499	0.051271		0	0.0000	0.0	1,139,146	0.0	501,446	0.0191	0.0
ACCESS	11 : MKT	24 : 126,500 & above	0.059026		0	0.0000	0.0	2,400,324	0.0	1,600,000	0.0259	0.0
ACCESS	12 : MLO	21 : 0-6,499	0.045293		0	0.0000	0.0	1,055,720	11.5	20,750	0.0344	0.0
ACCESS	12 : MLO	22 : 6,500-34,999	0.042747	28,000	0	0.0100	0.0	4,802,403	63.6	197,692	0.0108	52.6
ACCESS	12 : MLO	23 : 35,000-126,499	0.040155		0	0.0000	0.0	16,827,092	71.0	1,698,008	0.0208	0.0
ACCESS	12 : MLO	24 : 126,500 & above	0.121534		0	0.0000	0.0	164,643,210	22.0	87,533,730	0.0734	1.8
ACCESS	13 : ITQ	21 : 0-6,499										
ACCESS	13 : ITQ	22 : 6,500-34,999										
ACCESS	13 : ITQ	23 : 35,000-126,499										
ACCESS	13 : ITQ	24 : 126,500 & above										
ACCESS	14 : ATQ	21 : 0-6,499										
ACCESS	14 : ATQ	22 : 6,500-34,999										
ACCESS	14 : ATQ	23 : 35,000-126,499										
ACCESS	14 : ATQ	24 : 126,500 & above										
ACCESS	15 : NTQ	21 : 0-6,499										

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NSE	NSE	201710	ACCESS	15 : NTQ	22 : 6,500-34,999	209	3,789,259	1,868,367	896,190	0
NSE	NSE	201710	ACCESS	15 : NTQ	23 : 35,000-126,499	236	17,941,861	9,907,215	3,347,595	0
NSE	NSE	201710	ACCESS	15 : NTQ	24 : 126,500 & above	302	222,121,928	39,689,673	118,342,718	0
NSE	NSE	201710	AFRINSURE	11 : MKT	21 : 0-6,499	4	330	0	330	0
NSE	NSE	201710	AFRINSURE	11 : MKT	22 : 6,500-34,999	1	10,000	10,000	0	0
NSE	NSE	201710	AFRINSURE	11 : MKT	23 : 35,000-126,499	1	50,000	50,000	0	0
NSE	NSE	201710	AFRINSURE	11 : MKT	24 : 126,500 & above	4	1,125,000	200,000	925,000	0
NSE	NSE	201710	AFRINSURE	12 : MLO	21 : 0-6,499	2	300	0	300	0
NSE	NSE	201710	AFRINSURE	12 : MLO	22 : 6,500-34,999	2	28,030	0	0	0
NSE	NSE	201710	AFRINSURE	12 : MLO	24 : 126,500 & above	1	199,900	0	200	0
NSE	NSE	201710	AFRINSURE	14 : ATQ	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201710	AFRINSURE	14 : ATQ	24 : 126,500 & above	1	460,000	0	0	0
NSE	NSE	201710	AFRIPRUD	11 : MKT	21 : 0-6,499	83	100,016	0	100,016	0
NSE	NSE	201710	AFRIPRUD	11 : MKT	22 : 6,500-34,999	11	157,864	0	157,864	0
NSE	NSE	201710	AFRIPRUD	11 : MKT	23 : 35,000-126,499	6	556,000	146,000	410,000	0
NSE	NSE	201710	AFRIPRUD	11 : MKT	24 : 126,500 & above	4	1,047,241	0	1,047,241	0

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ACCESS	15 : NTQ	22 : 6,500-34,999	-	500	72,117	250,513	258,036	-0.0407
ACCESS	15 : NTQ	23 : 35,000-126,499	-	150,000	386,012	1,318,243	612,439	-0.0297
ACCESS	15 : NTQ	24 : 126,500 & above	39,376,697	65,008,047	3,081,315	2,478,453	2,239,751	-0.0999
AFRINSURE	11 : MKT	21 : 0-6,499	330	-	-	-	-	0.0000
AFRINSURE	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
AFRINSURE	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
AFRINSURE	11 : MKT	24 : 126,500 & above	925,000	-	-	-	-	0.0000
AFRINSURE	12 : MLO	21 : 0-6,499	300	-	-	-	-	0.0000
AFRINSURE	12 : MLO	22 : 6,500-34,999	-	-	-	-	-	0.0000
AFRINSURE	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0000
AFRINSURE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
AFRINSURE	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AFRIPRUD	11 : MKT	21 : 0-6,499	100,016	-	-	-	-	0.0820
AFRIPRUD	11 : MKT	22 : 6,500-34,999	157,864	-	-	-	-	0.0363
AFRIPRUD	11 : MKT	23 : 35,000-126,499	410,000	-	-	-	-	0.0483
AFRIPRUD	11 : MKT	24 : 126,500 & above	1,047,241	-	-	-	-	0.0286

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F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ACCESS	15 : NTQ	22 : 6,500-34,999										
ACCESS	15 : NTQ	23 : 35,000-126,499										
ACCESS	15 : NTQ	24 : 126,500 & above										
AFRINSURE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	330	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	925,000	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	200	4097.0	0	0.0000	0.0
AFRINSURE	14 : ATQ	23 : 35,000-126,499										
AFRINSURE	14 : ATQ	24 : 126,500 & above										
AFRIPRUD	11 : MKT	21 : 0-6,499	0.083185		0	0.0000	0.0	96,994	0.0	3,022	0.0460	0.0
AFRIPRUD	11 : MKT	22 : 6,500-34,999	0.047490		0	0.0000	0.0	145,426	0.0	12,438	0.0122	0.0
AFRIPRUD	11 : MKT	23 : 35,000-126,499	0.031922		0	0.0000	0.0	210,000	0.0	200,000	0.0097	0.0
AFRIPRUD	11 : MKT	24 : 126,500 & above	0.101487		0	0.0000	0.0	200,000	0.0	847,241	0.0283	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	AFRIPRUD	12 : MLO	21 : 0-6,499	341	563,085	4,740	554,345	0	
NSE	NSE	201710	AFRIPRUD	12 : MLO	22 : 6,500-34,999	141	2,548,255	109,762	2,409,197	0	
NSE	NSE	201710	AFRIPRUD	12 : MLO	23 : 35,000-126,499	196	14,849,262	1,037,517	13,282,129	0	
NSE	NSE	201710	AFRIPRUD	12 : MLO	24 : 126,500 & above	91	40,210,191	5,525,720	34,314,469	0	
NSE	NSE	201710	AFRIPRUD	13 : ITQ	21 : 0-6,499	96	183,287	54,998	120,355	0	
NSE	NSE	201710	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	76	1,454,682	536,772	691,032	0	
NSE	NSE	201710	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	96	6,891,392	2,284,016	3,874,708	0	
NSE	NSE	201710	AFRIPRUD	13 : ITQ	24 : 126,500 & above	41	9,411,010	2,131,647	3,855,210	0	
NSE	NSE	201710	AFRIPRUD	14 : ATQ	21 : 0-6,499	101	169,633	64,881	73,177	0	
NSE	NSE	201710	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	70	1,284,707	498,907	688,163	0	
NSE	NSE	201710	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	70	4,967,422	1,504,388	1,970,857	0	
NSE	NSE	201710	AFRIPRUD	14 : ATQ	24 : 126,500 & above	39	12,618,982	3,348,699	4,042,244	0	
NSE	NSE	201710	AFRIPRUD	15 : NTQ	21 : 0-6,499	87	210,411	76,465	46,299	0	
NSE	NSE	201710	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	91	1,893,222	844,077	526,405	0	
NSE	NSE	201710	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	144	11,037,594	4,097,906	2,128,232	0	
NSE	NSE	201710	AFRIPRUD	15 : NTQ	24 : 126,500 & above	98	33,324,419	9,222,657	9,002,040	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AFRIPRUD	12 : MLO	21 : 0-6,499	487,532	7,672	11,321	29,929	15,097	0.0322
AFRIPRUD	12 : MLO	22 : 6,500-34,999	2,113,535	10,180	84,690	114,815	72,335	0.0300
AFRIPRUD	12 : MLO	23 : 35,000-126,499	11,428,076	448,732	296,549	732,901	206,413	0.0180
AFRIPRUD	12 : MLO	24 : 126,500 & above	27,379,543	1,373,663	1,915,071	2,693,970	397,971	0.0062
AFRIPRUD	13 : ITQ	21 : 0-6,499	6,000	10,169	18,720	52,640	15,996	-0.0050
AFRIPRUD	13 : ITQ	22 : 6,500-34,999	9,056	116,416	126,314	197,319	161,317	-0.0255
AFRIPRUD	13 : ITQ	23 : 35,000-126,499	300,000	571,521	1,042,409	1,205,718	337,126	-0.0096
AFRIPRUD	13 : ITQ	24 : 126,500 & above	200,000	551,792	1,314,455	689,461	505,580	0.0192
AFRIPRUD	14 : ATQ	21 : 0-6,499	999	7,391	7,557	34,626	16,779	-0.0072
AFRIPRUD	14 : ATQ	22 : 6,500-34,999	5,876	75,200	188,601	188,107	190,379	-0.0245
AFRIPRUD	14 : ATQ	23 : 35,000-126,499	100,000	226,472	515,453	754,821	106,018	-0.0075
AFRIPRUD	14 : ATQ	24 : 126,500 & above	-	1,250,000	400,000	1,686,734	683,500	-0.0193
AFRIPRUD	15 : NTQ	21 : 0-6,499	-	-	3,037	12,840	14,905	-0.0275
AFRIPRUD	15 : NTQ	22 : 6,500-34,999	-	10,000	16,156	226,300	137,549	-0.0231
AFRIPRUD	15 : NTQ	23 : 35,000-126,499	100,000	185,000	60,007	451,851	544,794	-0.0268
AFRIPRUD	15 : NTQ	24 : 126,500 & above	2,442,710	2,524,565	997,706	525,671	328,523	-0.0061

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
AFRIPRUD	12 : MLO	21 : 0-6,499	0.039342		0	0.0000	0.0	537,326	140.3	17,019	0.0233	311.2
AFRIPRUD	12 : MLO	22 : 6,500-34,999	0.036454		0	0.0000	0.0	2,333,055	137.7	76,142	0.0115	146.5
AFRIPRUD	12 : MLO	23 : 35,000-126,499	0.038959		0	0.0000	0.0	12,262,665	132.5	1,019,464	0.0145	5.9
AFRIPRUD	12 : MLO	24 : 126,500 & above	0.046791		0	0.0000	0.0	24,366,123	321.2	9,948,346	0.0243	3.4
AFRIPRUD	13 : ITQ	21 : 0-6,499										
AFRIPRUD	13 : ITQ	22 : 6,500-34,999										
AFRIPRUD	13 : ITQ	23 : 35,000-126,499										
AFRIPRUD	13 : ITQ	24 : 126,500 & above										
AFRIPRUD	14 : ATQ	21 : 0-6,499										
AFRIPRUD	14 : ATQ	22 : 6,500-34,999										
AFRIPRUD	14 : ATQ	23 : 35,000-126,499										
AFRIPRUD	14 : ATQ	24 : 126,500 & above										
AFRIPRUD	15 : NTQ	21 : 0-6,499										
AFRIPRUD	15 : NTQ	22 : 6,500-34,999										
AFRIPRUD	15 : NTQ	23 : 35,000-126,499										
AFRIPRUD	15 : NTQ	24 : 126,500 & above										

Guidance:

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

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

Market Execution Information				Order Segmentation			All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	AFROMEDIA	11 : MKT	21 : 0-6,499	3	680	0	680	0
NSE	NSE	201710	AFROMEDIA	12 : MLO	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201710	AGLEVENT	11 : MKT	21 : 0-6,499	7	4,820	0	4,820	0
NSE	NSE	201710	AGLEVENT	11 : MKT	22 : 6,500-34,999	3	32,200	0	32,200	0
NSE	NSE	201710	AGLEVENT	11 : MKT	23 : 35,000-126,499	3	275,000	0	275,000	0
NSE	NSE	201710	AGLEVENT	11 : MKT	24 : 126,500 & above	2	750,000	300,000	450,000	0
NSE	NSE	201710	AGLEVENT	12 : MLO	21 : 0-6,499	24	54,002	666	51,888	0
NSE	NSE	201710	AGLEVENT	12 : MLO	22 : 6,500-34,999	17	273,440	0	246,938	0
NSE	NSE	201710	AGLEVENT	12 : MLO	23 : 35,000-126,499	9	770,853	131,733	497,599	0
NSE	NSE	201710	AGLEVENT	12 : MLO	24 : 126,500 & above	2	859,114	148,267	710,847	0
NSE	NSE	201710	AGLEVENT	13 : ITQ	21 : 0-6,499	4	17,584	0	12,584	0
NSE	NSE	201710	AGLEVENT	13 : ITQ	22 : 6,500-34,999	8	147,514	63,802	35,445	0
NSE	NSE	201710	AGLEVENT	13 : ITQ	23 : 35,000-126,499	7	604,765	314,120	42,358	0
NSE	NSE	201710	AGLEVENT	13 : ITQ	24 : 126,500 & above	4	1,706,864	148,267	1,163,330	0
NSE	NSE	201710	AGLEVENT	14 : ATQ	21 : 0-6,499	10	28,442	5,900	5,962	0
NSE	NSE	201710	AGLEVENT	14 : ATQ	22 : 6,500-34,999	11	193,267	88,267	35,700	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AFROMEDIA	11 : MKT	21 : 0-6,499	680	-	-	-	-	0.0000
AFROMEDIA	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000
AGLEVENT	11 : MKT	21 : 0-6,499	4,820	-	-	-	-	0.0229
AGLEVENT	11 : MKT	22 : 6,500-34,999	32,200	-	-	-	-	0.0138
AGLEVENT	11 : MKT	23 : 35,000-126,499	275,000	-	-	-	-	0.0278
AGLEVENT	11 : MKT	24 : 126,500 & above	450,000	-	-	-	-	0.0400
AGLEVENT	12 : MLO	21 : 0-6,499	50,588	-	400	-	900	0.0239
AGLEVENT	12 : MLO	22 : 6,500-34,999	236,568	-	-	10,370	-	0.0216
AGLEVENT	12 : MLO	23 : 35,000-126,499	495,599	-	-	-	2,000	0.0230
AGLEVENT	12 : MLO	24 : 126,500 & above	710,847	-	-	-	-	0.0300
AGLEVENT	13 : ITQ	21 : 0-6,499	-	-	-	-	8,500	-0.0073
AGLEVENT	13 : ITQ	22 : 6,500-34,999	-	-	-	33,200	2,000	0.0039
AGLEVENT	13 : ITQ	23 : 35,000-126,499	-	-	-	22,300	5,000	-0.0236
AGLEVENT	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.0263
AGLEVENT	14 : ATQ	21 : 0-6,499	-	-	-	1,020	-	-0.0226
AGLEVENT	14 : ATQ	22 : 6,500-34,999	-	-	-	700	10,000	-0.0106

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
AFROMEDIA	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	680	0.0	0	0.0000	0.0
AFROMEDIA	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	21 : 0-6,499	0.022863		0	0.0000	0.0	4,820	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	32,200	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	23 : 35,000-126,499	0.044673		0	0.0000	0.0	120,000	0.0	155,000	0.0094	0.0
AGLEVENT	11 : MKT	24 : 126,500 & above	0.030000		0	0.0000	0.0	450,000	0.0	0	0.0000	0.0
AGLEVENT	12 : MLO	21 : 0-6,499	0.026010		0	0.0000	0.0	51,888	45.2	0	0.0000	0.0
AGLEVENT	12 : MLO	22 : 6,500-34,999	0.022445		0	0.0000	0.0	236,568	0.0	10,370	0.0100	333.0
AGLEVENT	12 : MLO	23 : 35,000-126,499	0.026574		0	0.0000	0.0	497,599	12.0	0	0.0000	0.0
AGLEVENT	12 : MLO	24 : 126,500 & above	0.030000		0	0.0000	0.0	710,847	0.0	0	0.0000	0.0
AGLEVENT	13 : ITQ	21 : 0-6,499										
AGLEVENT	13 : ITQ	22 : 6,500-34,999										
AGLEVENT	13 : ITQ	23 : 35,000-126,499										
AGLEVENT	13 : ITQ	24 : 126,500 & above										
AGLEVENT	14 : ATQ	21 : 0-6,499										
AGLEVENT	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	AGLEVENT	14 : ATQ	23 : 35,000-126,499	24	1,924,855	878,875	398,248	0	
NSE	NSE	201710	AGLEVENT	14 : ATQ	24 : 126,500 & above	4	1,704,955	0	0	0	
NSE	NSE	201710	AGLEVENT	15 : NTQ	23 : 35,000-126,499	10	891,733	100,000	100,000	0	
NSE	NSE	201710	AGLEVENT	15 : NTQ	24 : 126,500 & above	1	200,000	180,000	0	0	
NSE	NSE	201710	AIICO	11 : MKT	21 : 0-6,499	33	48,678	0	48,678	0	
NSE	NSE	201710	AIICO	11 : MKT	22 : 6,500-34,999	25	499,598	0	499,598	0	
NSE	NSE	201710	AIICO	11 : MKT	23 : 35,000-126,499	8	538,645	99,290	439,355	0	
NSE	NSE	201710	AIICO	11 : MKT	24 : 126,500 & above	1	673,360	0	673,360	0	
NSE	NSE	201710	AIICO	12 : MLO	21 : 0-6,499	64	195,919	0	195,919	0	
NSE	NSE	201710	AIICO	12 : MLO	22 : 6,500-34,999	59	947,722	621	947,101	0	
NSE	NSE	201710	AIICO	12 : MLO	23 : 35,000-126,499	50	3,725,512	90,000	3,400,754	0	
NSE	NSE	201710	AIICO	12 : MLO	24 : 126,500 & above	70	62,035,666	3,470,901	57,023,389	0	
NSE	NSE	201710	AIICO	13 : ITQ	21 : 0-6,499	5	10,996	5,000	1,096	0	
NSE	NSE	201710	AIICO	13 : ITQ	22 : 6,500-34,999	13	256,064	21,406	213,625	0	
NSE	NSE	201710	AIICO	13 : ITQ	23 : 35,000-126,499	14	952,121	229,902	503,274	0	
NSE	NSE	201710	AIICO	13 : ITQ	24 : 126,500 & above	17	7,802,395	2,017,603	5,114,917	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
AGLEVENT	14 : ATQ	23 : 35,000-126,499	-	-	100,000	7,462	62,397	-0.0261	
AGLEVENT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
AGLEVENT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0300	
AGLEVENT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
AIICO	11 : MKT	21 : 0-6,499	48,678	-	-	-	-	0.0177	
AIICO	11 : MKT	22 : 6,500-34,999	499,598	-	-	-	-	0.0183	
AIICO	11 : MKT	23 : 35,000-126,499	439,355	-	-	-	-	0.0135	
AIICO	11 : MKT	24 : 126,500 & above	673,360	-	-	-	-	0.0418	
AIICO	12 : MLO	21 : 0-6,499	186,800	-	-	6,373	246	0.0073	
AIICO	12 : MLO	22 : 6,500-34,999	884,301	20,031	21,801	20,968	-	0.0085	
AIICO	12 : MLO	23 : 35,000-126,499	3,036,235	-	102,056	17,340	86,178	0.0086	
AIICO	12 : MLO	24 : 126,500 & above	46,911,433	2,778,725	3,881,554	3,214,882	130,484	0.0060	
AIICO	13 : ITQ	21 : 0-6,499	-	-	100	896	-	0.0068	
AIICO	13 : ITQ	22 : 6,500-34,999	-	-	30,100	71,773	74,975	-0.0028	
AIICO	13 : ITQ	23 : 35,000-126,499	-	75,000	14,750	166,219	26,500	-0.0098	
AIICO	13 : ITQ	24 : 126,500 & above	-	1,500,000	40,000	2,188,452	693,821	-0.0097	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
AGLEVENT	14 : ATQ	23 : 35,000-126,499										
AGLEVENT	14 : ATQ	24 : 126,500 & above										
AGLEVENT	15 : NTQ	23 : 35,000-126,499										
AGLEVENT	15 : NTQ	24 : 126,500 & above										
AIICO	11 : MKT	21 : 0-6,499	0.014797		0	0.0000	0.0	48,678	0.0	0	0.0000	0.0
AIICO	11 : MKT	22 : 6,500-34,999	0.018054		0	0.0000	0.0	499,598	0.0	0	0.0000	0.0
AIICO	11 : MKT	23 : 35,000-126,499	0.013468		0	0.0000	0.0	439,355	0.0	0	0.0000	0.0
AIICO	11 : MKT	24 : 126,500 & above	0.041768		0	0.0000	0.0	0	0.0	673,360	0.0109	0.0
AIICO	12 : MLO	21 : 0-6,499	0.010774		0	0.0000	0.0	195,919	138.4	0	0.0000	0.0
AIICO	12 : MLO	22 : 6,500-34,999	0.011117		0	0.0000	0.0	917,101	11.1	30,000	0.0067	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.012392		0	0.0000	0.0	3,189,683	493.9	211,071	0.0086	0.0
AIICO	12 : MLO	24 : 126,500 & above	0.010619		0	0.0000	0.0	55,002,184	64.2	2,021,205	0.0094	12.9
AIICO	13 : ITQ	21 : 0-6,499										
AIICO	13 : ITQ	22 : 6,500-34,999										
AIICO	13 : ITQ	23 : 35,000-126,499										
AIICO	13 : ITQ	24 : 126,500 & above										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	AIICO	14 : ATQ	21 : 0-6,499	34	91,500	21,900	32,176	0
NSE	NSE	201710	AIICO	14 : ATQ	22 : 6,500-34,999	57	1,062,387	174,563	395,463	0
NSE	NSE	201710	AIICO	14 : ATQ	23 : 35,000-126,499	54	3,705,270	893,164	798,963	0
NSE	NSE	201710	AIICO	14 : ATQ	24 : 126,500 & above	82	57,843,930	8,086,935	22,049,980	0
NSE	NSE	201710	AIICO	15 : NTQ	21 : 0-6,499	18	37,280	2,020	4,400	0
NSE	NSE	201710	AIICO	15 : NTQ	22 : 6,500-34,999	53	1,068,664	296,805	48,000	0
NSE	NSE	201710	AIICO	15 : NTQ	23 : 35,000-126,499	48	3,445,269	1,154,869	100,000	0
NSE	NSE	201710	AIICO	15 : NTQ	24 : 126,500 & above	63	43,272,164	8,382,276	5,733,869	0
NSE	NSE	201710	AIRSERVICE	11 : MKT	21 : 0-6,499	23	17,530	1,000	16,530	0
NSE	NSE	201710	AIRSERVICE	11 : MKT	22 : 6,500-34,999	1	35,000	0	35,000	0
NSE	NSE	201710	AIRSERVICE	12 : MLO	21 : 0-6,499	37	75,214	9,544	57,520	0
NSE	NSE	201710	AIRSERVICE	12 : MLO	22 : 6,500-34,999	20	293,706	54,700	239,006	0
NSE	NSE	201710	AIRSERVICE	12 : MLO	23 : 35,000-126,499	7	614,307	84,865	340,692	0
NSE	NSE	201710	AIRSERVICE	12 : MLO	24 : 126,500 & above	4	1,119,648	0	942,448	0
NSE	NSE	201710	AIRSERVICE	13 : ITQ	21 : 0-6,499	33	121,237	69,890	12,362	0
NSE	NSE	201710	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	28	488,620	297,200	40,900	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AIICO	14 : ATQ	21 : 0-6,499	-	5,000	1,150	4,241	7,415	-0.0075
AIICO	14 : ATQ	22 : 6,500-34,999	-	-	91,497	116,065	62,901	-0.0027
AIICO	14 : ATQ	23 : 35,000-126,499	-	-	-	304,460	210,953	-0.0117
AIICO	14 : ATQ	24 : 126,500 & above	-	4,702,757	7,815,337	4,271,158	3,481,765	-0.0046
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	-	20,000	-	-0.0067
AIICO	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.0100
AIICO	15 : NTQ	24 : 126,500 & above	-	-	-	4,843,172	176,189	-0.0183
AIRSERVICE	11 : MKT	21 : 0-6,499	16,530	-	-	-	-	0.3892
AIRSERVICE	11 : MKT	22 : 6,500-34,999	35,000	-	-	-	-	0.1700
AIRSERVICE	12 : MLO	21 : 0-6,499	51,035	-	-	5,000	1,485	0.3307
AIRSERVICE	12 : MLO	22 : 6,500-34,999	229,946	-	-	-	9,060	0.3720
AIRSERVICE	12 : MLO	23 : 35,000-126,499	292,917	100	-	47,675	-	0.5585
AIRSERVICE	12 : MLO	24 : 126,500 & above	919,648	-	-	16,800	1,000	0.0676
AIRSERVICE	13 : ITQ	21 : 0-6,499	-	-	-	7,650	2,712	-0.2466
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	14,000	20,000	1,100	4,000	-0.3260

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
AIICO	14 : ATQ	21 : 0-6,499									
AIICO	14 : ATQ	22 : 6,500-34,999									
AIICO	14 : ATQ	23 : 35,000-126,499									
AIICO	14 : ATQ	24 : 126,500 & above									
AIICO	15 : NTQ	21 : 0-6,499									
AIICO	15 : NTQ	22 : 6,500-34,999									
AIICO	15 : NTQ	23 : 35,000-126,499									
AIICO	15 : NTQ	24 : 126,500 & above									
AIRSERVICE	11 : MKT	21 : 0-6,499	0.313085	0	0.0000	0.0	16,530	0.0	0	0.0000	0.0
AIRSERVICE	11 : MKT	22 : 6,500-34,999	0.170000	0	0.0000	0.0	35,000	0.0	0	0.0000	0.0
AIRSERVICE	12 : MLO	21 : 0-6,499	0.309711	0	0.0000	0.0	55,020	112.0	2,500	0.0086	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.398296	0	0.0000	0.0	228,506	92.8	10,500	0.3738	0.0
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.513244	0	0.0000	0.0	240,692	210.2	100,000	0.1840	0.0
AIRSERVICE	12 : MLO	24 : 126,500 & above	0.360762	0	0.0000	0.0	291,603	114.3	650,845	0.0860	0.0
AIRSERVICE	13 : ITQ	21 : 0-6,499									
AIRSERVICE	13 : ITQ	22 : 6,500-34,999									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	2	92,000	0	30,000	0	
NSE	NSE	201710	AIRSERVICE	14 : ATQ	21 : 0-6,499	13	35,150	7,150	18,050	0	
NSE	NSE	201710	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	15	200,778	74,200	14,000	0	
NSE	NSE	201710	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	8	638,450	42,000	237,451	0	
NSE	NSE	201710	AIRSERVICE	14 : ATQ	24 : 126,500 & above	4	971,300	500,000	20,000	0	
NSE	NSE	201710	AIRSERVICE	15 : NTQ	21 : 0-6,499	11	55,530	35,000	0	0	
NSE	NSE	201710	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	4	49,400	29,700	0	0	
NSE	NSE	201710	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	2	112,000	7,000	105,000	0	
NSE	NSE	201710	AIRSERVICE	15 : NTQ	24 : 126,500 & above	1	500,000	0	0	0	
NSE	NSE	201710	ALEX	11 : MKT	21 : 0-6,499	2	120	0	120	0	
NSE	NSE	201710	BERGER	11 : MKT	21 : 0-6,499	12	16,414	0	16,414	0	
NSE	NSE	201710	BERGER	11 : MKT	22 : 6,500-34,999	1	32,000	0	32,000	0	
NSE	NSE	201710	BERGER	12 : MLO	21 : 0-6,499	53	64,084	946	55,425	0	
NSE	NSE	201710	BERGER	12 : MLO	22 : 6,500-34,999	20	316,241	767	306,410	0	
NSE	NSE	201710	BERGER	12 : MLO	23 : 35,000-126,499	7	400,698	0	400,698	0	
NSE	NSE	201710	BERGER	13 : ITQ	21 : 0-6,499	59	160,781	35,685	34,521	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.

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AIRSERVICE	13 : ITQ	23 : 35,000-126,499	-	-	-	-	30,000	0.0100
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	-	-	1,772	9,823	-0.3297
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	14,000	-	-	-	-	-0.3800
AIRSERVICE	14 : ATQ	23 : 35,000-126,499	-	-	-	800	191,900	-0.0896
AIRSERVICE	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.3700
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AIRSERVICE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
AIRSERVICE	15 : NTQ	23 : 35,000-126,499	-	-	-	10,000	95,000	-0.4781
AIRSERVICE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ALEX	11 : MKT	21 : 0-6,499	120	-	-	-	-	0.0000
BERGER	11 : MKT	21 : 0-6,499	16,414	-	-	-	-	0.4784
BERGER	11 : MKT	22 : 6,500-34,999	32,000	-	-	-	-	0.4528
BERGER	12 : MLO	21 : 0-6,499	53,107	1,000	-	1,318	-	0.2992
BERGER	12 : MLO	22 : 6,500-34,999	271,013	33,668	1,533	-	-	0.0947
BERGER	12 : MLO	23 : 35,000-126,499	337,447	31,830	20,485	10,936	-	0.2571
BERGER	13 : ITQ	21 : 0-6,499	-	-	4,150	16,404	1,542	-0.2428

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
AIRSERVICE	13 : ITQ	23 : 35,000-126,499									
AIRSERVICE	14 : ATQ	21 : 0-6,499									
AIRSERVICE	14 : ATQ	22 : 6,500-34,999									
AIRSERVICE	14 : ATQ	23 : 35,000-126,499									
AIRSERVICE	14 : ATQ	24 : 126,500 & above									
AIRSERVICE	15 : NTQ	21 : 0-6,499									
AIRSERVICE	15 : NTQ	22 : 6,500-34,999									
AIRSERVICE	15 : NTQ	23 : 35,000-126,499									
AIRSERVICE	15 : NTQ	24 : 126,500 & above									
ALEX	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	120	0.0	0	0.0000	0.0
BERGER	11 : MKT	21 : 0-6,499	0.292517	0	0.0000	0.0	16,414	0.0	0	0.0000	0.0
BERGER	11 : MKT	22 : 6,500-34,999	0.602812	0	0.0000	0.0	0	0.0	32,000	0.2014	0.0
BERGER	12 : MLO	21 : 0-6,499	0.279784	0	0.0000	0.0	54,961	28.6	464	0.0069	0.0
BERGER	12 : MLO	22 : 6,500-34,999	0.282011	0	0.0000	0.0	261,660	6.7	44,750	0.2258	0.0
BERGER	12 : MLO	23 : 35,000-126,499	0.271897	0	0.0000	0.0	400,698	26.0	0	0.0000	0.0
BERGER	13 : ITQ	21 : 0-6,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	BERGER	13 : ITQ	22 : 6,500-34,999	43	725,933	357,649	118,049	0
NSE	NSE	201710	BERGER	13 : ITQ	23 : 35,000-126,499	17	1,224,120	275,000	288,185	0
NSE	NSE	201710	BERGER	14 : ATQ	21 : 0-6,499	32	73,418	21,706	5,963	0
NSE	NSE	201710	BERGER	14 : ATQ	22 : 6,500-34,999	16	272,396	32,000	48,360	0
NSE	NSE	201710	BERGER	14 : ATQ	23 : 35,000-126,499	8	650,000	5,000	98,539	0
NSE	NSE	201710	BERGER	15 : NTQ	21 : 0-6,499	13	45,007	6,500	0	0
NSE	NSE	201710	BERGER	15 : NTQ	22 : 6,500-34,999	7	140,326	33,556	10,000	0
NSE	NSE	201710	BERGER	15 : NTQ	23 : 35,000-126,499	3	161,410	50,705	0	0
NSE	NSE	201710	BETAGLAS	11 : MKT	21 : 0-6,499	4	130	0	130	0
NSE	NSE	201710	BETAGLAS	12 : MLO	21 : 0-6,499	18	18,472	500	11,897	0
NSE	NSE	201710	BETAGLAS	12 : MLO	22 : 6,500-34,999	7	128,788	27,226	63,966	0
NSE	NSE	201710	BETAGLAS	12 : MLO	23 : 35,000-126,499	2	140,000	0	3,400	0
NSE	NSE	201710	BETAGLAS	14 : ATQ	21 : 0-6,499	2	88	0	88	0
NSE	NSE	201710	BOCGAS	11 : MKT	21 : 0-6,499	2	700	0	700	0
NSE	NSE	201710	BOCGAS	11 : MKT	22 : 6,500-34,999	2	26,525	0	26,525	0
NSE	NSE	201710	BOCGAS	12 : MLO	21 : 0-6,499	15	23,993	0	23,993	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
BERGER	13 : ITQ	22 : 6,500-34,999	-	-	-	58,983	47,500	-0.2394
BERGER	13 : ITQ	23 : 35,000-126,499	-	2,285	59,790	682	169,185	-0.2499
BERGER	14 : ATQ	21 : 0-6,499	-	-	4,813	-	1,150	0.1944
BERGER	14 : ATQ	22 : 6,500-34,999	-	-	3,028	-	30,000	-0.4506
BERGER	14 : ATQ	23 : 35,000-126,499	-	-	-	-	26,000	-0.2286
BERGER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
BERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.5400
BERGER	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
BETAGLAS	11 : MKT	21 : 0-6,499	130	-	-	-	-	0.7615
BETAGLAS	12 : MLO	21 : 0-6,499	11,493	-	110	-	-	0.1518
BETAGLAS	12 : MLO	22 : 6,500-34,999	47,435	-	110	5,718	8,562	-0.0392
BETAGLAS	12 : MLO	23 : 35,000-126,499	3,400	-	-	-	-	0.0000
BETAGLAS	14 : ATQ	21 : 0-6,499	-	-	-	78	-	-0.9795
BOCGAS	11 : MKT	21 : 0-6,499	700	-	-	-	-	0.0000
BOCGAS	11 : MKT	22 : 6,500-34,999	26,525	-	-	-	-	0.0000
BOCGAS	12 : MLO	21 : 0-6,499	23,593	-	-	400	-	0.0562

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
BERGER	13 : ITQ	22 : 6,500-34,999										
BERGER	13 : ITQ	23 : 35,000-126,499										
BERGER	14 : ATQ	21 : 0-6,499										
BERGER	14 : ATQ	22 : 6,500-34,999										
BERGER	14 : ATQ	23 : 35,000-126,499										
BERGER	15 : NTQ	21 : 0-6,499										
BERGER	15 : NTQ	22 : 6,500-34,999										
BERGER	15 : NTQ	23 : 35,000-126,499										
BETAGLAS	11 : MKT	21 : 0-6,499	0.761538		0	0.0000	0.0	130	0.0	0	0.0000	0.0
BETAGLAS	12 : MLO	21 : 0-6,499	0.151791		0	0.0000	0.0	11,897	94.1	0	0.0000	0.0
BETAGLAS	12 : MLO	22 : 6,500-34,999	0.001036		0	0.0000	0.0	63,966	501.3	0	0.0000	0.0
BETAGLAS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	3,400	0.0	0	0.0000	0.0
BETAGLAS	14 : ATQ	21 : 0-6,499										
BOCGAS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	700	0.0	0	0.0000	0.0
BOCGAS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	26,525	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	21 : 0-6,499	0.060184		0	0.0000	0.0	23,993	11.2	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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	BOCGAS	12 : MLO	22 : 6,500-34,999	6	77,238	0	64,838	0
NSE	NSE	201710	BOCGAS	12 : MLO	23 : 35,000-126,499	2	90,044	0	90,044	0
NSE	NSE	201710	BOCGAS	12 : MLO	24 : 126,500 & above	1	500,000	0	0	0
NSE	NSE	201710	BOCGAS	13 : ITQ	21 : 0-6,499	1	1,230	0	1,230	0
NSE	NSE	201710	BOCGAS	14 : ATQ	21 : 0-6,499	4	2,448	1,100	200	0
NSE	NSE	201710	BOCGAS	14 : ATQ	22 : 6,500-34,999	3	42,922	29,050	950	0
NSE	NSE	201710	BOCGAS	15 : NTQ	21 : 0-6,499	1	348	0	0	0
NSE	NSE	201710	CADBURY	11 : MKT	21 : 0-6,499	87	145,823	0	145,823	0
NSE	NSE	201710	CADBURY	11 : MKT	22 : 6,500-34,999	8	128,077	0	128,077	0
NSE	NSE	201710	CADBURY	11 : MKT	23 : 35,000-126,499	7	464,886	0	464,886	0
NSE	NSE	201710	CADBURY	11 : MKT	24 : 126,500 & above	1	500,000	500,000	0	0
NSE	NSE	201710	CADBURY	12 : MLO	21 : 0-6,499	220	381,964	21,174	360,062	0
NSE	NSE	201710	CADBURY	12 : MLO	22 : 6,500-34,999	74	1,286,075	73,064	1,123,763	0
NSE	NSE	201710	CADBURY	12 : MLO	23 : 35,000-126,499	68	4,761,793	141,917	4,357,952	0
NSE	NSE	201710	CADBURY	12 : MLO	24 : 126,500 & above	26	11,931,967	931,766	10,838,287	0
NSE	NSE	201710	CADBURY	13 : ITQ	21 : 0-6,499	179	417,152	133,152	217,773	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
BOCGAS	12 : MLO	22 : 6,500-34,999	64,838	-	-	-	-	0.0847	
BOCGAS	12 : MLO	23 : 35,000-126,499	90,044	-	-	-	-	0.0000	
BOCGAS	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0000	
BOCGAS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-0.1700	
BOCGAS	14 : ATQ	21 : 0-6,499	-	-	-	-	200	-0.1600	
BOCGAS	14 : ATQ	22 : 6,500-34,999	-	-	-	950	-	-0.1900	
BOCGAS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
CADBURY	11 : MKT	21 : 0-6,499	145,823	-	-	-	-	0.2464	
CADBURY	11 : MKT	22 : 6,500-34,999	128,077	-	-	-	-	0.4048	
CADBURY	11 : MKT	23 : 35,000-126,499	464,886	-	-	-	-	0.2470	
CADBURY	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000	
CADBURY	12 : MLO	21 : 0-6,499	329,571	11,100	9,615	7,666	775	0.1465	
CADBURY	12 : MLO	22 : 6,500-34,999	912,512	28,841	110,364	67,636	4,410	0.1354	
CADBURY	12 : MLO	23 : 35,000-126,499	4,112,860	59,375	92,790	77,009	10,158	0.1457	
CADBURY	12 : MLO	24 : 126,500 & above	8,636,315	1,721,953	-	1,098	478,921	0.0918	
CADBURY	13 : ITQ	21 : 0-6,499	5,000	9,350	61,658	83,388	25,884	0.0028	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
BOCGAS	12 : MLO	22 : 6,500-34,999	0.086290		0	0.0000	0.0	54,838	0.0	10,000	0.0088	0.0
BOCGAS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	90,044	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
BOCGAS	13 : ITQ	21 : 0-6,499										
BOCGAS	14 : ATQ	21 : 0-6,499										
BOCGAS	14 : ATQ	22 : 6,500-34,999										
BOCGAS	15 : NTQ	21 : 0-6,499										
CADBURY	11 : MKT	21 : 0-6,499	0.266214	1,996	0.1775	0.0	114,419	0.0	29,408	0.0689	0.0	
CADBURY	11 : MKT	22 : 6,500-34,999	0.330424	0	0.0000	0.0	85,577	0.0	42,500	0.1234	0.0	
CADBURY	11 : MKT	23 : 35,000-126,499	0.342091	0	0.0000	0.0	46,882	0.0	418,004	0.0258	0.0	
CADBURY	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0	
CADBURY	12 : MLO	21 : 0-6,499	0.184041	0	0.0000	0.0	345,171	52.5	14,891	0.0618	118.9	
CADBURY	12 : MLO	22 : 6,500-34,999	0.221991	0	0.0000	0.0	933,792	78.8	189,971	0.0365	80.9	
CADBURY	12 : MLO	23 : 35,000-126,499	0.250642	0	0.0000	0.0	3,562,478	39.1	795,474	0.0812	3.0	
CADBURY	12 : MLO	24 : 126,500 & above	0.268745	0	0.0000	0.0	6,995,602	7.3	3,842,685	0.1089	260.4	
CADBURY	13 : ITQ	21 : 0-6,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	CADBURY	13 : ITQ	22 : 6,500-34,999	119	1,905,372	798,427	693,856	0
NSE	NSE	201710	CADBURY	13 : ITQ	23 : 35,000-126,499	57	3,594,709	1,634,420	1,518,315	0
NSE	NSE	201710	CADBURY	13 : ITQ	24 : 126,500 & above	12	4,124,721	998,537	2,741,240	0
NSE	NSE	201710	CADBURY	14 : ATQ	21 : 0-6,499	109	213,291	91,087	91,894	0
NSE	NSE	201710	CADBURY	14 : ATQ	22 : 6,500-34,999	40	653,238	141,418	244,552	0
NSE	NSE	201710	CADBURY	14 : ATQ	23 : 35,000-126,499	35	2,306,581	741,401	833,180	0
NSE	NSE	201710	CADBURY	14 : ATQ	24 : 126,500 & above	11	4,107,342	490,000	1,420,121	0
NSE	NSE	201710	CADBURY	15 : NTQ	21 : 0-6,499	76	186,938	60,649	53,206	0
NSE	NSE	201710	CADBURY	15 : NTQ	22 : 6,500-34,999	51	816,424	283,128	152,210	0
NSE	NSE	201710	CADBURY	15 : NTQ	23 : 35,000-126,499	22	1,423,465	536,060	547,217	0
NSE	NSE	201710	CADBURY	15 : NTQ	24 : 126,500 & above	6	1,993,405	423,405	0	0
NSE	NSE	201710	CAP	11 : MKT	21 : 0-6,499	27	32,152	5,000	27,152	0
NSE	NSE	201710	CAP	11 : MKT	22 : 6,500-34,999	6	88,357	0	88,357	0
NSE	NSE	201710	CAP	11 : MKT	23 : 35,000-126,499	1	43,820	0	43,820	0
NSE	NSE	201710	CAP	12 : MLO	21 : 0-6,499	86	132,725	2,350	128,167	0
NSE	NSE	201710	CAP	12 : MLO	22 : 6,500-34,999	18	244,221	80,768	123,487	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CADBURY	13 : ITQ	22 : 6,500-34,999	80,300	50,643	119,387	282,716	63,059	-0.2005
CADBURY	13 : ITQ	23 : 35,000-126,499	45,116	24,915	84,500	696,985	282,337	-0.1517
CADBURY	13 : ITQ	24 : 126,500 & above	162,000	1,000,000	501,500	566,519	511,221	-0.0860
CADBURY	14 : ATQ	21 : 0-6,499	-	4,400	27,215	20,175	13,160	-0.0203
CADBURY	14 : ATQ	22 : 6,500-34,999	-	30,000	73,006	52,215	17,611	-0.1465
CADBURY	14 : ATQ	23 : 35,000-126,499	-	247,000	152,180	434,000	-	-0.0735
CADBURY	14 : ATQ	24 : 126,500 & above	396,000	261,405	461,400	101,316	200,000	-0.0835
CADBURY	15 : NTQ	21 : 0-6,499	-	-	4,000	27,301	14,050	0.0316
CADBURY	15 : NTQ	22 : 6,500-34,999	-	-	7,250	99,672	-	-0.2616
CADBURY	15 : NTQ	23 : 35,000-126,499	-	91,000	9,000	61,400	76,312	-0.1550
CADBURY	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CAP	11 : MKT	21 : 0-6,499	27,152	-	-	-	-	1.2953
CAP	11 : MKT	22 : 6,500-34,999	88,357	-	-	-	-	2.1333
CAP	11 : MKT	23 : 35,000-126,499	43,820	-	-	-	-	2.8674
CAP	12 : MLO	21 : 0-6,499	113,800	-	8,845	1,264	185	0.7427
CAP	12 : MLO	22 : 6,500-34,999	117,603	1,335	99	4,450	-	0.5021

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CADBURY	13 : ITQ	22 : 6,500-34,999									
CADBURY	13 : ITQ	23 : 35,000-126,499									
CADBURY	13 : ITQ	24 : 126,500 & above									
CADBURY	14 : ATQ	21 : 0-6,499									
CADBURY	14 : ATQ	22 : 6,500-34,999									
CADBURY	14 : ATQ	23 : 35,000-126,499									
CADBURY	14 : ATQ	24 : 126,500 & above									
CADBURY	15 : NTQ	21 : 0-6,499									
CADBURY	15 : NTQ	22 : 6,500-34,999									
CADBURY	15 : NTQ	23 : 35,000-126,499									
CADBURY	15 : NTQ	24 : 126,500 & above									
CAP	11 : MKT	21 : 0-6,499	1.244837	3,168	0.4600	0.0	20,242	0.0	3,742	0.4226	0.0
CAP	11 : MKT	22 : 6,500-34,999	1.816049	18,150	0.0100	0.0	34,007	0.0	36,200	0.2102	0.0
CAP	11 : MKT	23 : 35,000-126,499	0.537394	0	0.0000	0.0	0	0.0	43,820	0.1187	0.0
CAP	12 : MLO	21 : 0-6,499	0.923426	0	0.0000	0.0	114,449	217.1	13,718	0.2673	35.4
CAP	12 : MLO	22 : 6,500-34,999	0.960371	0	0.0000	0.0	100,012	34.1	23,475	0.2420	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	CAP	12 : MLO	23 : 35,000-126,499	15	889,383	143,820	714,703	0
NSE	NSE	201710	CAP	12 : MLO	24 : 126,500 & above	8	2,939,372	0	2,894,072	0
NSE	NSE	201710	CAP	13 : ITQ	21 : 0-6,499	96	162,408	58,252	57,222	0
NSE	NSE	201710	CAP	13 : ITQ	22 : 6,500-34,999	33	439,178	157,539	115,951	0
NSE	NSE	201710	CAP	13 : ITQ	23 : 35,000-126,499	1	48,000	0	2,833	0
NSE	NSE	201710	CAP	13 : ITQ	24 : 126,500 & above	5	985,945	985,945	0	0
NSE	NSE	201710	CAP	14 : ATQ	21 : 0-6,499	38	68,477	19,502	15,814	0
NSE	NSE	201710	CAP	14 : ATQ	22 : 6,500-34,999	14	219,730	67,568	27,008	0
NSE	NSE	201710	CAP	14 : ATQ	23 : 35,000-126,499	3	250,000	200,000	50,000	0
NSE	NSE	201710	CAP	14 : ATQ	24 : 126,500 & above	6	2,538,645	1,500,000	1,038,645	0
NSE	NSE	201710	CAP	15 : NTQ	21 : 0-6,499	17	35,272	11,047	11,079	0
NSE	NSE	201710	CAP	15 : NTQ	22 : 6,500-34,999	13	134,757	60,099	0	0
NSE	NSE	201710	CAP	15 : NTQ	23 : 35,000-126,499	2	100,000	0	0	0
NSE	NSE	201710	CAP	15 : NTQ	24 : 126,500 & above	1	1,335,250	1,335,250	0	0
NSE	NSE	201710	CAPHOTEL	11 : MKT	21 : 0-6,499	2	50	0	50	0
NSE	NSE	201710	CAPHOTEL	11 : MKT	22 : 6,500-34,999	1	15,000	0	15,000	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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CAP	12 : MLO	23 : 35,000-126,499	509,209	116,281	51,213	-	-	0.7154
CAP	12 : MLO	24 : 126,500 & above	2,657,785	-	233,500	2,787	-	0.4157
CAP	13 : ITQ	21 : 0-6,499	-	1,104	2,267	20,384	7,062	-0.9477
CAP	13 : ITQ	22 : 6,500-34,999	-	-	18,171	20,714	5,006	-0.7927
CAP	13 : ITQ	23 : 35,000-126,499	-	-	-	2,833	-	-0.5000
CAP	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CAP	14 : ATQ	21 : 0-6,499	-	2,674	2,640	4,069	481	-1.2649
CAP	14 : ATQ	22 : 6,500-34,999	-	16,351	-	-	-	-0.8613
CAP	14 : ATQ	23 : 35,000-126,499	-	50,000	-	-	-	-1.0800
CAP	14 : ATQ	24 : 126,500 & above	-	191,682	596,963	-	-	-0.9730
CAP	15 : NTQ	21 : 0-6,499	-	-	-	5,279	5,800	-0.7895
CAP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CAP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CAP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CAPHOTEL	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.0000
CAPHOTEL	11 : MKT	22 : 6,500-34,999	15,000	-	-	-	-	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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CAP	12 : MLO	23 : 35,000-126,499	1.014235		0	0.0000	0.0	614,740	257.0	99,963	0.1052	0.0
CAP	12 : MLO	24 : 126,500 & above	0.686639	250,000	0.2741	0.0	2,644,072	13.6		0	0.0000	0.0
CAP	13 : ITQ	21 : 0-6,499										
CAP	13 : ITQ	22 : 6,500-34,999										
CAP	13 : ITQ	23 : 35,000-126,499										
CAP	13 : ITQ	24 : 126,500 & above										
CAP	14 : ATQ	21 : 0-6,499										
CAP	14 : ATQ	22 : 6,500-34,999										
CAP	14 : ATQ	23 : 35,000-126,499										
CAP	14 : ATQ	24 : 126,500 & above										
CAP	15 : NTQ	21 : 0-6,499										
CAP	15 : NTQ	22 : 6,500-34,999										
CAP	15 : NTQ	23 : 35,000-126,499										
CAP	15 : NTQ	24 : 126,500 & above										
CAPHOTEL	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	50	0.0	0	0.0000	0.0
CAPHOTEL	11 : MKT	22 : 6,500-34,999	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.

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	CAPHOTEL	12 : MLO	21 : 0-6,499	5	1,630	0	1,630	0	
NSE	NSE	201710	CAPHOTEL	14 : ATQ	24 : 126,500 & above	3	1,080,000	0	0	0	
NSE	NSE	201710	CAPOIL	11 : MKT	21 : 0-6,499	3	300	0	300	0	
NSE	NSE	201710	CAPOIL	12 : MLO	21 : 0-6,499	2	1,020	0	1,020	0	
NSE	NSE	201710	CAVERTON	11 : MKT	21 : 0-6,499	18	16,650	0	16,650	0	
NSE	NSE	201710	CAVERTON	11 : MKT	22 : 6,500-34,999	7	104,000	0	104,000	0	
NSE	NSE	201710	CAVERTON	11 : MKT	23 : 35,000-126,499	5	296,640	0	296,640	0	
NSE	NSE	201710	CAVERTON	12 : MLO	21 : 0-6,499	12	32,951	0	32,951	0	
NSE	NSE	201710	CAVERTON	12 : MLO	22 : 6,500-34,999	16	281,268	0	281,268	0	
NSE	NSE	201710	CAVERTON	12 : MLO	23 : 35,000-126,499	33	2,312,351	0	2,063,131	0	
NSE	NSE	201710	CAVERTON	12 : MLO	24 : 126,500 & above	9	4,241,027	213,443	4,027,584	0	
NSE	NSE	201710	CAVERTON	13 : ITQ	21 : 0-6,499	8	24,000	3,500	20,500	0	
NSE	NSE	201710	CAVERTON	13 : ITQ	22 : 6,500-34,999	17	304,291	47,913	95,278	0	
NSE	NSE	201710	CAVERTON	13 : ITQ	23 : 35,000-126,499	31	2,132,800	544,000	640,550	0	
NSE	NSE	201710	CAVERTON	13 : ITQ	24 : 126,500 & above	11	4,950,850	834,600	3,376,800	0	
NSE	NSE	201710	CAVERTON	14 : ATQ	21 : 0-6,499	7	6,300	2,300	2,900	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CAPHOTEL	12 : MLO	21 : 0-6,499	1,630	-	-	-	-	0.0000
CAPHOTEL	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CAPOIL	11 : MKT	21 : 0-6,499	300	-	-	-	-	0.0000
CAPOIL	12 : MLO	21 : 0-6,499	1,020	-	-	-	-	0.0000
CAVERTON	11 : MKT	21 : 0-6,499	16,650	-	-	-	-	0.0750
CAVERTON	11 : MKT	22 : 6,500-34,999	104,000	-	-	-	-	0.0994
CAVERTON	11 : MKT	23 : 35,000-126,499	296,640	-	-	-	-	0.0304
CAVERTON	12 : MLO	21 : 0-6,499	27,951	-	-	-	5,000	0.0232
CAVERTON	12 : MLO	22 : 6,500-34,999	279,518	1,750	-	-	-	0.0509
CAVERTON	12 : MLO	23 : 35,000-126,499	1,926,131	-	41,000	95,000	-	0.0315
CAVERTON	12 : MLO	24 : 126,500 & above	3,667,079	150,505	130,000	-	80,000	0.0108
CAVERTON	13 : ITQ	21 : 0-6,499	-	-	6,100	9,400	-	-0.0040
CAVERTON	13 : ITQ	22 : 6,500-34,999	-	9,478	42,800	43,000	-	-0.0408
CAVERTON	13 : ITQ	23 : 35,000-126,499	-	50,000	254,313	119,687	175,350	-0.0160
CAVERTON	13 : ITQ	24 : 126,500 & above	2,500,000	-	-	301,800	575,000	-0.0422
CAVERTON	14 : ATQ	21 : 0-6,499	-	-	300	2,000	600	-0.0469

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CAPHOTEL	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,630	0.0	0	0.0000	0.0
CAPHOTEL	14 : ATQ	24 : 126,500 & above										
CAPOIL	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0
CAPOIL	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,020	0.0	0	0.0000	0.0
CAVERTON	11 : MKT	21 : 0-6,499	0.050858		0	0.0000	0.0	16,650	0.0	0	0.0000	0.0
CAVERTON	11 : MKT	22 : 6,500-34,999	0.072923		0	0.0000	0.0	84,000	0.0	20,000	0.0300	0.0
CAVERTON	11 : MKT	23 : 35,000-126,499	0.067522		0	0.0000	0.0	246,640	0.0	50,000	0.0175	0.0
CAVERTON	12 : MLO	21 : 0-6,499	0.048922		0	0.0000	0.0	32,951	302.9	0	0.0000	0.0
CAVERTON	12 : MLO	22 : 6,500-34,999	0.045299		0	0.0000	0.0	281,268	0.3	0	0.0000	0.0
CAVERTON	12 : MLO	23 : 35,000-126,499	0.041582		0	0.0000	0.0	1,902,500	41.2	160,631	0.0118	0.0
CAVERTON	12 : MLO	24 : 126,500 & above	0.022796		0	0.0000	0.0	3,757,584	53.6	270,000	0.0300	0.0
CAVERTON	13 : ITQ	21 : 0-6,499										
CAVERTON	13 : ITQ	22 : 6,500-34,999										
CAVERTON	13 : ITQ	23 : 35,000-126,499										
CAVERTON	13 : ITQ	24 : 126,500 & above										
CAVERTON	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	CAVERTON	14 : ATQ	22 : 6,500-34,999	25	460,885	63,481	177,000	0
NSE	NSE	201710	CAVERTON	14 : ATQ	23 : 35,000-126,499	29	2,169,900	660,200	1,059,701	0
NSE	NSE	201710	CAVERTON	14 : ATQ	24 : 126,500 & above	5	900,000	285,000	415,000	0
NSE	NSE	201710	CAVERTON	15 : NTQ	21 : 0-6,499	6	15,900	0	0	0
NSE	NSE	201710	CAVERTON	15 : NTQ	22 : 6,500-34,999	6	149,478	9,478	0	0
NSE	NSE	201710	CAVERTON	15 : NTQ	23 : 35,000-126,499	32	2,267,361	592,822	335,608	0
NSE	NSE	201710	CAVERTON	15 : NTQ	24 : 126,500 & above	9	2,100,000	750,000	250,000	0
NSE	NSE	201710	CCNN	11 : MKT	21 : 0-6,499	26	47,933	0	47,933	0
NSE	NSE	201710	CCNN	11 : MKT	22 : 6,500-34,999	14	263,436	0	263,436	0
NSE	NSE	201710	CCNN	11 : MKT	23 : 35,000-126,499	4	257,614	44,500	213,114	0
NSE	NSE	201710	CCNN	12 : MLO	21 : 0-6,499	96	199,883	1,790	187,589	0
NSE	NSE	201710	CCNN	12 : MLO	22 : 6,500-34,999	81	1,344,233	144,186	1,013,747	0
NSE	NSE	201710	CCNN	12 : MLO	23 : 35,000-126,499	33	2,209,939	174,324	1,777,578	0
NSE	NSE	201710	CCNN	12 : MLO	24 : 126,500 & above	7	2,210,000	150,000	1,189,200	0
NSE	NSE	201710	CCNN	13 : ITQ	21 : 0-6,499	85	240,961	112,612	84,069	0
NSE	NSE	201710	CCNN	13 : ITQ	22 : 6,500-34,999	112	1,807,602	878,509	350,714	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CAVERTON	14 : ATQ	22 : 6,500-34,999	-	-	22,100	84,900	12,000	-0.0599
CAVERTON	14 : ATQ	23 : 35,000-126,499	-	-	247,700	625,251	11,000	-0.0506
CAVERTON	14 : ATQ	24 : 126,500 & above	-	200,000	-	200,000	-	-0.0304
CAVERTON	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CAVERTON	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CAVERTON	15 : NTQ	23 : 35,000-126,499	-	42,968	93,200	-	-	-0.0928
CAVERTON	15 : NTQ	24 : 126,500 & above	-	-	250,000	-	-	-0.1300
CCNN	11 : MKT	21 : 0-6,499	47,933	-	-	-	-	0.3094
CCNN	11 : MKT	22 : 6,500-34,999	263,436	-	-	-	-	0.3583
CCNN	11 : MKT	23 : 35,000-126,499	213,114	-	-	-	-	0.4359
CCNN	12 : MLO	21 : 0-6,499	165,681	9,000	7,800	2,108	-	0.1797
CCNN	12 : MLO	22 : 6,500-34,999	859,068	12,688	20,000	7,900	45,491	0.1364
CCNN	12 : MLO	23 : 35,000-126,499	1,448,600	29,075	72,985	125,555	100,000	0.1465
CCNN	12 : MLO	24 : 126,500 & above	866,612	228,333	57,255	29,000	8,000	0.1188
CCNN	13 : ITQ	21 : 0-6,499	-	625	11,284	31,596	20,859	-0.1066
CCNN	13 : ITQ	22 : 6,500-34,999	-	300	42,199	97,788	48,987	-0.2406

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CAVERTON	14 : ATQ	22 : 6,500-34,999										
CAVERTON	14 : ATQ	23 : 35,000-126,499										
CAVERTON	14 : ATQ	24 : 126,500 & above										
CAVERTON	15 : NTQ	21 : 0-6,499										
CAVERTON	15 : NTQ	22 : 6,500-34,999										
CAVERTON	15 : NTQ	23 : 35,000-126,499										
CAVERTON	15 : NTQ	24 : 126,500 & above										
CCNN	11 : MKT	21 : 0-6,499	0.290491		0	0.0000	0.0	47,833	0.0	100	0.1300	0.0
CCNN	11 : MKT	22 : 6,500-34,999	0.413711		0	0.0000	0.0	118,950	0.0	144,486	0.0149	0.0
CCNN	11 : MKT	23 : 35,000-126,499	0.550590		0	0.0000	0.0	0	0.0	213,114	0.0653	0.0
CCNN	12 : MLO	21 : 0-6,499	0.230933		0	0.0000	0.0	179,199	163.8	8,390	0.1253	0.0
CCNN	12 : MLO	22 : 6,500-34,999	0.196600		0	0.0000	0.0	869,287	528.1	144,460	0.0461	691.5
CCNN	12 : MLO	23 : 35,000-126,499	0.229567		0	0.0000	0.0	1,297,947	266.3	479,631	0.1552	0.1
CCNN	12 : MLO	24 : 126,500 & above	0.470149		0	0.0000	0.0	416,200	26.9	773,000	0.3164	70.3
CCNN	13 : ITQ	21 : 0-6,499										
CCNN	13 : ITQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	CCNN	13 : ITQ	23 : 35,000-126,499	32	2,669,476	1,930,243	278,572	0	
NSE	NSE	201710	CCNN	13 : ITQ	24 : 126,500 & above	1	151,078	0	0	0	
NSE	NSE	201710	CCNN	14 : ATQ	21 : 0-6,499	37	84,453	47,184	19,769	0	
NSE	NSE	201710	CCNN	14 : ATQ	22 : 6,500-34,999	40	679,609	367,865	166,398	0	
NSE	NSE	201710	CCNN	14 : ATQ	23 : 35,000-126,499	15	878,606	275,505	168,911	0	
NSE	NSE	201710	CCNN	14 : ATQ	24 : 126,500 & above	5	2,810,255	0	119,502	0	
NSE	NSE	201710	CCNN	15 : NTQ	21 : 0-6,499	21	53,013	26,313	9,800	0	
NSE	NSE	201710	CCNN	15 : NTQ	22 : 6,500-34,999	64	1,072,022	480,467	217,695	0	
NSE	NSE	201710	CCNN	15 : NTQ	23 : 35,000-126,499	18	977,861	350,604	96,409	0	
NSE	NSE	201710	CCNN	15 : NTQ	24 : 126,500 & above	3	600,000	0	0	0	
NSE	NSE	201710	CHAMPION	11 : MKT	21 : 0-6,499	7	10,130	2,850	7,280	0	
NSE	NSE	201710	CHAMPION	11 : MKT	22 : 6,500-34,999	3	54,500	0	54,500	0	
NSE	NSE	201710	CHAMPION	11 : MKT	23 : 35,000-126,499	1	46,122	0	46,122	0	
NSE	NSE	201710	CHAMPION	12 : MLO	21 : 0-6,499	62	113,034	1,905	105,618	0	
NSE	NSE	201710	CHAMPION	12 : MLO	22 : 6,500-34,999	21	267,031	10,000	251,462	0	
NSE	NSE	201710	CHAMPION	12 : MLO	23 : 35,000-126,499	31	1,982,683	20,195	1,505,499	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CCNN	13 : ITQ	23 : 35,000-126,499	800	-	15,000	81,490	-	-0.1322
CCNN	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CCNN	14 : ATQ	21 : 0-6,499	-	-	1,535	6,534	4,700	-0.1557
CCNN	14 : ATQ	22 : 6,500-34,999	-	-	35,000	52,400	21,570	-0.2878
CCNN	14 : ATQ	23 : 35,000-126,499	8,090	-	41,910	50,000	1,811	-0.4427
CCNN	14 : ATQ	24 : 126,500 & above	-	-	250	68,418	49,834	-0.3324
CCNN	15 : NTQ	21 : 0-6,499	-	-	-	-	4,800	-0.1811
CCNN	15 : NTQ	22 : 6,500-34,999	22,850	13,400	660	50,268	34,755	-0.2850
CCNN	15 : NTQ	23 : 35,000-126,499	-	-	-	41,078	-	-0.3207
CCNN	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CHAMPION	11 : MKT	21 : 0-6,499	7,280	-	-	-	-	0.0493
CHAMPION	11 : MKT	22 : 6,500-34,999	54,500	-	-	-	-	0.1437
CHAMPION	11 : MKT	23 : 35,000-126,499	46,122	-	-	-	-	0.0500
CHAMPION	12 : MLO	21 : 0-6,499	87,732	-	1,248	6,306	5,832	0.0652
CHAMPION	12 : MLO	22 : 6,500-34,999	235,502	-	10,000	5,960	-	0.0431
CHAMPION	12 : MLO	23 : 35,000-126,499	1,352,103	25,279	127,977	-	140	0.0880

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CCNN	13 : ITQ	23 : 35,000-126,499									
CCNN	13 : ITQ	24 : 126,500 & above									
CCNN	14 : ATQ	21 : 0-6,499									
CCNN	14 : ATQ	22 : 6,500-34,999									
CCNN	14 : ATQ	23 : 35,000-126,499									
CCNN	14 : ATQ	24 : 126,500 & above									
CCNN	15 : NTQ	21 : 0-6,499									
CCNN	15 : NTQ	22 : 6,500-34,999									
CCNN	15 : NTQ	23 : 35,000-126,499									
CCNN	15 : NTQ	24 : 126,500 & above									
CHAMPION	11 : MKT	21 : 0-6,499	0.047015	0	0.0000	0.0	7,280	0.0	0	0.0000	0.0
CHAMPION	11 : MKT	22 : 6,500-34,999	0.162065	0	0.0000	0.0	20,000	0.0	34,500	0.0100	0.0
CHAMPION	11 : MKT	23 : 35,000-126,499	0.050000	0	0.0000	0.0	46,122	0.0	0	0.0000	0.0
CHAMPION	12 : MLO	21 : 0-6,499	0.072583	0	0.0000	0.0	99,618	201.8	6,000	0.0088	4586.6
CHAMPION	12 : MLO	22 : 6,500-34,999	0.077374	0	0.0000	0.0	228,900	27.4	22,562	0.0091	0.0
CHAMPION	12 : MLO	23 : 35,000-126,499	0.102448	0	0.0000	0.0	1,129,699	18.2	375,800	0.0204	1.7

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	CHAMPION	12 : MLO	24 : 126,500 & above	4	673,000	191,280	342,720	0
NSE	NSE	201710	CHAMPION	13 : ITQ	21 : 0-6,499	31	62,958	13,730	25,210	0
NSE	NSE	201710	CHAMPION	13 : ITQ	22 : 6,500-34,999	19	304,446	27,500	162,246	0
NSE	NSE	201710	CHAMPION	13 : ITQ	23 : 35,000-126,499	18	1,304,446	127,086	162,674	0
NSE	NSE	201710	CHAMPION	13 : ITQ	24 : 126,500 & above	3	625,173	0	8,025	0
NSE	NSE	201710	CHAMPION	14 : ATQ	21 : 0-6,499	31	52,651	26,960	8,927	0
NSE	NSE	201710	CHAMPION	14 : ATQ	22 : 6,500-34,999	27	453,004	155,300	61,100	0
NSE	NSE	201710	CHAMPION	14 : ATQ	23 : 35,000-126,499	19	1,187,306	303,686	443,505	0
NSE	NSE	201710	CHAMPION	14 : ATQ	24 : 126,500 & above	5	867,235	0	277,217	0
NSE	NSE	201710	CHAMPION	15 : NTQ	21 : 0-6,499	37	81,264	18,500	12,335	0
NSE	NSE	201710	CHAMPION	15 : NTQ	22 : 6,500-34,999	27	519,100	249,800	0	0
NSE	NSE	201710	CHAMPION	15 : NTQ	23 : 35,000-126,499	23	1,604,438	389,700	113,488	0
NSE	NSE	201710	CHAMPION	15 : NTQ	24 : 126,500 & above	8	2,157,876	500,000	220,500	0
NSE	NSE	201710	CHAMS	11 : MKT	21 : 0-6,499	2	200	0	200	0
NSE	NSE	201710	CHAMS	12 : MLO	21 : 0-6,499	2	4,200	0	4,200	0
NSE	NSE	201710	CHELLARAM	11 : MKT	21 : 0-6,499	1	50	0	50	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CHAMPION	12 : MLO	24 : 126,500 & above	342,710	10	-	-	-	0.0838
CHAMPION	13 : ITQ	21 : 0-6,499	-	-	5,000	7,932	4,750	-0.0342
CHAMPION	13 : ITQ	22 : 6,500-34,999	-	26,000	-	45,800	4,000	-0.0971
CHAMPION	13 : ITQ	23 : 35,000-126,499	-	120	100,000	59,954	2,600	0.0052
CHAMPION	13 : ITQ	24 : 126,500 & above	-	-	-	-	8,025	-0.1499
CHAMPION	14 : ATQ	21 : 0-6,499	-	-	1,670	525	2,102	-0.1275
CHAMPION	14 : ATQ	22 : 6,500-34,999	-	20,000	-	7,844	-	-0.0867
CHAMPION	14 : ATQ	23 : 35,000-126,499	-	151,250	23,936	-	100,000	-0.0907
CHAMPION	14 : ATQ	24 : 126,500 & above	-	-	-	142,837	-	-0.1122
CHAMPION	15 : NTQ	21 : 0-6,499	-	-	-	-	5,102	-0.1363
CHAMPION	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CHAMPION	15 : NTQ	23 : 35,000-126,499	-	-	-	-	800	-0.0648
CHAMPION	15 : NTQ	24 : 126,500 & above	-	70,500	-	59,898	90,102	-0.1007
CHAMS	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000
CHAMS	12 : MLO	21 : 0-6,499	4,200	-	-	-	-	0.0000
CHELLARAM	11 : MKT	21 : 0-6,499	50	-	-	-	-	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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CHAMPION	12 : MLO	24 : 126,500 & above	0.088569		0	0.0000	0.0	169,720	0.0	173,000	0.0622	0.0
CHAMPION	13 : ITQ	21 : 0-6,499										
CHAMPION	13 : ITQ	22 : 6,500-34,999										
CHAMPION	13 : ITQ	23 : 35,000-126,499										
CHAMPION	13 : ITQ	24 : 126,500 & above										
CHAMPION	14 : ATQ	21 : 0-6,499										
CHAMPION	14 : ATQ	22 : 6,500-34,999										
CHAMPION	14 : ATQ	23 : 35,000-126,499										
CHAMPION	14 : ATQ	24 : 126,500 & above										
CHAMPION	15 : NTQ	21 : 0-6,499										
CHAMPION	15 : NTQ	22 : 6,500-34,999										
CHAMPION	15 : NTQ	23 : 35,000-126,499										
CHAMPION	15 : NTQ	24 : 126,500 & above										
CHAMS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
CHAMS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	4,200	0.0	0	0.0000	0.0
CHELLARAM	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	50	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	CHELLARAM	12 : MLO	21 : 0-6,499	2	1,000	0	1,000	0	
NSE	NSE	201710	CILEASING	11 : MKT	21 : 0-6,499	49	66,251	0	66,251	0	
NSE	NSE	201710	CILEASING	11 : MKT	22 : 6,500-34,999	28	506,710	0	506,710	0	
NSE	NSE	201710	CILEASING	11 : MKT	23 : 35,000-126,499	14	939,892	111,102	828,790	0	
NSE	NSE	201710	CILEASING	11 : MKT	24 : 126,500 & above	9	4,214,397	598,351	3,616,046	0	
NSE	NSE	201710	CILEASING	12 : MLO	21 : 0-6,499	142	360,242	13,154	326,177	0	
NSE	NSE	201710	CILEASING	12 : MLO	22 : 6,500-34,999	218	3,905,225	112,435	3,600,839	0	
NSE	NSE	201710	CILEASING	12 : MLO	23 : 35,000-126,499	258	19,172,636	1,404,487	16,187,237	0	
NSE	NSE	201710	CILEASING	12 : MLO	24 : 126,500 & above	200	89,644,701	11,441,611	68,800,095	0	
NSE	NSE	201710	CILEASING	13 : ITQ	21 : 0-6,499	53	138,097	57,608	69,419	0	
NSE	NSE	201710	CILEASING	13 : ITQ	22 : 6,500-34,999	120	2,309,835	961,166	1,190,553	0	
NSE	NSE	201710	CILEASING	13 : ITQ	23 : 35,000-126,499	146	11,302,337	5,577,082	4,630,781	0	
NSE	NSE	201710	CILEASING	13 : ITQ	24 : 126,500 & above	72	25,129,618	12,114,783	11,905,282	0	
NSE	NSE	201710	CILEASING	14 : ATQ	21 : 0-6,499	45	119,454	32,650	65,941	0	
NSE	NSE	201710	CILEASING	14 : ATQ	22 : 6,500-34,999	124	2,362,944	1,198,518	881,006	0	
NSE	NSE	201710	CILEASING	14 : ATQ	23 : 35,000-126,499	164	12,245,244	5,701,954	4,301,326	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CHELLARAM	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000
CILEASING	11 : MKT	21 : 0-6,499	66,251	-	-	-	-	0.0804
CILEASING	11 : MKT	22 : 6,500-34,999	506,710	-	-	-	-	0.0542
CILEASING	11 : MKT	23 : 35,000-126,499	828,790	-	-	-	-	0.0559
CILEASING	11 : MKT	24 : 126,500 & above	3,616,046	-	-	-	-	-0.0454
CILEASING	12 : MLO	21 : 0-6,499	292,724	900	7,078	12,975	9,500	0.0371
CILEASING	12 : MLO	22 : 6,500-34,999	3,074,404	116,863	116,806	209,199	78,557	0.0236
CILEASING	12 : MLO	23 : 35,000-126,499	13,461,700	634,549	588,185	766,213	494,555	0.0223
CILEASING	12 : MLO	24 : 126,500 & above	52,519,591	1,037,964	2,455,534	6,204,262	3,421,176	0.0353
CILEASING	13 : ITQ	21 : 0-6,499	3,150	2,540	19,819	38,910	1,000	-0.0220
CILEASING	13 : ITQ	22 : 6,500-34,999	207,000	81,018	329,973	359,325	165,435	-0.0181
CILEASING	13 : ITQ	23 : 35,000-126,499	358,050	714,082	1,052,018	1,266,089	621,086	-0.0219
CILEASING	13 : ITQ	24 : 126,500 & above	5,534,252	625,245	751,368	2,888,320	460,000	0.0004
CILEASING	14 : ATQ	21 : 0-6,499	-	10,300	10,260	26,391	18,740	-0.0457
CILEASING	14 : ATQ	22 : 6,500-34,999	-	135,934	158,242	394,153	59,624	-0.0245
CILEASING	14 : ATQ	23 : 35,000-126,499	125,000	607,000	657,797	1,586,415	359,302	-0.0463

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CHELLARAM	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
CILEASING	11 : MKT	21 : 0-6,499	0.069130		0	0.0000	0.0	61,251	0.0	5,000	0.0499	0.0
CILEASING	11 : MKT	22 : 6,500-34,999	0.047099		0	0.0000	0.0	506,710	0.0	0	0.0000	0.0
CILEASING	11 : MKT	23 : 35,000-126,499	0.060894		0	0.0000	0.0	435,532	0.0	393,258	0.0116	0.0
CILEASING	11 : MKT	24 : 126,500 & above	0.017526		0	0.0000	0.0	3,270,000	0.0	346,046	0.0391	0.0
CILEASING	12 : MLO	21 : 0-6,499	0.040446	4,800	0.0100	0.0	314,737	114.1	6,640	0.0174	1522.8	
CILEASING	12 : MLO	22 : 6,500-34,999	0.035519	27,700	0.0100	0.0	3,476,953	122.4	96,186	0.0107	0.0	
CILEASING	12 : MLO	23 : 35,000-126,499	0.038778	0	0.0000	0.0	15,129,801	164.5	1,057,436	0.0243	735.6	
CILEASING	12 : MLO	24 : 126,500 & above	0.062019	0	0.0000	0.0	46,243,024	645.9	22,557,071	0.0350	77.8	
CILEASING	13 : ITQ	21 : 0-6,499										
CILEASING	13 : ITQ	22 : 6,500-34,999										
CILEASING	13 : ITQ	23 : 35,000-126,499										
CILEASING	13 : ITQ	24 : 126,500 & above										
CILEASING	14 : ATQ	21 : 0-6,499										
CILEASING	14 : ATQ	22 : 6,500-34,999										
CILEASING	14 : ATQ	23 : 35,000-126,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	CILEASING	14 : ATQ	24 : 126,500 & above	84	26,880,379	11,149,115	10,897,500	0
NSE	NSE	201710	CILEASING	15 : NTQ	21 : 0-6,499	65	200,453	73,578	53,536	0
NSE	NSE	201710	CILEASING	15 : NTQ	22 : 6,500-34,999	180	3,554,175	2,042,639	670,811	0
NSE	NSE	201710	CILEASING	15 : NTQ	23 : 35,000-126,499	282	22,128,724	11,342,865	3,475,505	0
NSE	NSE	201710	CILEASING	15 : NTQ	24 : 126,500 & above	172	55,643,268	24,025,068	12,270,622	0
NSE	NSE	201710	CONOIL	11 : MKT	21 : 0-6,499	52	33,129	5,000	28,129	0
NSE	NSE	201710	CONOIL	11 : MKT	22 : 6,500-34,999	5	99,642	39,493	60,149	0
NSE	NSE	201710	CONOIL	11 : MKT	23 : 35,000-126,499	2	156,504	0	156,504	0
NSE	NSE	201710	CONOIL	12 : MLO	21 : 0-6,499	179	227,766	17,987	206,248	0
NSE	NSE	201710	CONOIL	12 : MLO	22 : 6,500-34,999	38	587,138	119,800	380,308	0
NSE	NSE	201710	CONOIL	12 : MLO	23 : 35,000-126,499	11	670,915	83,035	524,075	0
NSE	NSE	201710	CONOIL	13 : ITQ	21 : 0-6,499	149	277,788	114,397	102,674	0
NSE	NSE	201710	CONOIL	13 : ITQ	22 : 6,500-34,999	42	692,522	238,122	199,696	0
NSE	NSE	201710	CONOIL	13 : ITQ	23 : 35,000-126,499	5	239,040	100,000	563	0
NSE	NSE	201710	CONOIL	14 : ATQ	21 : 0-6,499	57	91,656	14,189	30,269	0
NSE	NSE	201710	CONOIL	14 : ATQ	22 : 6,500-34,999	14	196,200	37,280	106,416	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CILEASING	14 : ATQ	24 : 126,500 & above	175,000	424,505	3,377,234	2,967,478	2,785,252	-0.0826
CILEASING	15 : NTQ	21 : 0-6,499	4,000	6,500	3,000	7,500	16,845	-0.0448
CILEASING	15 : NTQ	22 : 6,500-34,999	-	27,803	25,000	346,382	100,000	-0.0453
CILEASING	15 : NTQ	23 : 35,000-126,499	-	144,990	120,900	1,065,790	637,243	-0.0707
CILEASING	15 : NTQ	24 : 126,500 & above	2,948,432	1,546,010	657,190	2,233,514	874,908	-0.1004
CONOIL	11 : MKT	21 : 0-6,499	28,129	-	-	-	-	0.6809
CONOIL	11 : MKT	22 : 6,500-34,999	60,149	-	-	-	-	0.8847
CONOIL	11 : MKT	23 : 35,000-126,499	156,504	-	-	-	-	1.9094
CONOIL	12 : MLO	21 : 0-6,499	176,154	4,199	6,592	7,248	1,343	0.5361
CONOIL	12 : MLO	22 : 6,500-34,999	283,918	4,494	5,500	33,497	17,383	0.5965
CONOIL	12 : MLO	23 : 35,000-126,499	436,526	-	3,300	48,157	87	0.5769
CONOIL	13 : ITQ	21 : 0-6,499	-	1,608	5,982	35,657	29,225	-0.6898
CONOIL	13 : ITQ	22 : 6,500-34,999	304	15,633	49,316	59,443	16,348	-0.2984
CONOIL	13 : ITQ	23 : 35,000-126,499	-	-	263	-	-	-1.0295
CONOIL	14 : ATQ	21 : 0-6,499	-	315	657	6,105	9,270	-0.9870
CONOIL	14 : ATQ	22 : 6,500-34,999	21,340	-	-	15,120	19,676	-0.5466

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CILEASING	14 : ATQ	24 : 126,500 & above										
CILEASING	15 : NTQ	21 : 0-6,499										
CILEASING	15 : NTQ	22 : 6,500-34,999										
CILEASING	15 : NTQ	23 : 35,000-126,499										
CILEASING	15 : NTQ	24 : 126,500 & above										
CONOIL	11 : MKT	21 : 0-6,499	0.955983		0	0.0000	0.0	17,405	0.0	10,724	0.1812	0.0
CONOIL	11 : MKT	22 : 6,500-34,999	1.747227		0	0.0000	0.0	0	0.0	60,149	0.7285	0.0
CONOIL	11 : MKT	23 : 35,000-126,499	2.442696		0	0.0000	0.0	0	0.0	156,504	0.5897	0.0
CONOIL	12 : MLO	21 : 0-6,499	0.795609		0	0.0000	0.0	175,823	263.4	30,425	0.2645	1568.5
CONOIL	12 : MLO	22 : 6,500-34,999	1.051340		0	0.0000	0.0	269,632	652.2	110,676	0.2876	1079.1
CONOIL	12 : MLO	23 : 35,000-126,499	0.849101		0	0.0000	0.0	329,688	40.5	194,387	0.0541	1665.5
CONOIL	13 : ITQ	21 : 0-6,499										
CONOIL	13 : ITQ	22 : 6,500-34,999										
CONOIL	13 : ITQ	23 : 35,000-126,499										
CONOIL	14 : ATQ	21 : 0-6,499										
CONOIL	14 : ATQ	22 : 6,500-34,999										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	CONOIL	15 : NTQ	21 : 0-6,499	27	63,398	33,483	12,171	0	
NSE	NSE	201710	CONOIL	15 : NTQ	22 : 6,500-34,999	7	118,660	39,160	30,000	0	
NSE	NSE	201710	CONOIL	15 : NTQ	24 : 126,500 & above	1	176,000	176,000	0	0	
NSE	NSE	201710	CONTINSURE	11 : MKT	21 : 0-6,499	27	63,872	0	63,872	0	
NSE	NSE	201710	CONTINSURE	11 : MKT	22 : 6,500-34,999	12	223,100	0	223,100	0	
NSE	NSE	201710	CONTINSURE	11 : MKT	23 : 35,000-126,499	5	481,167	0	481,167	0	
NSE	NSE	201710	CONTINSURE	12 : MLO	21 : 0-6,499	25	54,289	3,550	50,739	0	
NSE	NSE	201710	CONTINSURE	12 : MLO	22 : 6,500-34,999	17	302,900	700	302,200	0	
NSE	NSE	201710	CONTINSURE	12 : MLO	23 : 35,000-126,499	16	1,058,504	0	1,058,504	0	
NSE	NSE	201710	CONTINSURE	12 : MLO	24 : 126,500 & above	17	6,800,431	1,223,573	4,154,752	0	
NSE	NSE	201710	CONTINSURE	13 : ITQ	21 : 0-6,499	7	15,235	7,335	7,900	0	
NSE	NSE	201710	CONTINSURE	13 : ITQ	22 : 6,500-34,999	19	271,460	78,500	115,610	0	
NSE	NSE	201710	CONTINSURE	13 : ITQ	23 : 35,000-126,499	23	1,867,688	483,338	557,840	0	
NSE	NSE	201710	CONTINSURE	13 : ITQ	24 : 126,500 & above	11	3,599,105	1,819,359	50,140	0	
NSE	NSE	201710	CONTINSURE	14 : ATQ	21 : 0-6,499	10	32,348	8,000	14,290	0	
NSE	NSE	201710	CONTINSURE	14 : ATQ	22 : 6,500-34,999	14	311,190	22,220	120,480	0	

Guidance:

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

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

Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
CONOIL	15 : NTQ	21 : 0-6,499	-	2,721	-	1,100	1,650	-0.9758	
CONOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	16,995	13,005	0.6963	
CONOIL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
CONTINSURE	11 : MKT	21 : 0-6,499	63,872	-	-	-	-	0.0534	
CONTINSURE	11 : MKT	22 : 6,500-34,999	223,100	-	-	-	-	0.0524	
CONTINSURE	11 : MKT	23 : 35,000-126,499	481,167	-	-	-	-	0.0464	
CONTINSURE	12 : MLO	21 : 0-6,499	50,739	-	-	-	-	0.0332	
CONTINSURE	12 : MLO	22 : 6,500-34,999	272,700	-	27,000	-	2,500	0.0193	
CONTINSURE	12 : MLO	23 : 35,000-126,499	1,058,504	-	-	-	-	0.0172	
CONTINSURE	12 : MLO	24 : 126,500 & above	3,066,910	315,159	-	586,016	20,000	0.0160	
CONTINSURE	13 : ITQ	21 : 0-6,499	-	3,000	-	4,900	-	-0.0028	
CONTINSURE	13 : ITQ	22 : 6,500-34,999	-	23,600	12,000	61,010	10,000	0.0086	
CONTINSURE	13 : ITQ	23 : 35,000-126,499	-	100,000	-	166,850	146,600	-0.0374	
CONTINSURE	13 : ITQ	24 : 126,500 & above	-	-	-	3,370	-	-0.0299	
CONTINSURE	14 : ATQ	21 : 0-6,499	-	-	3,000	290	4,000	-0.0358	
CONTINSURE	14 : ATQ	22 : 6,500-34,999	-	-	32,000	68,000	-	-0.0668	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CONOIL	15 : NTQ	21 : 0-6,499										
CONOIL	15 : NTQ	22 : 6,500-34,999										
CONOIL	15 : NTQ	24 : 126,500 & above										
CONTINSURE	11 : MKT	21 : 0-6,499	0.052060		0	0.0000	0.0	63,872	0.0	0	0.0000	0.0
CONTINSURE	11 : MKT	22 : 6,500-34,999	0.055737		0	0.0000	0.0	188,100	0.0	35,000	0.0071	0.0
CONTINSURE	11 : MKT	23 : 35,000-126,499	0.050013		0	0.0000	0.0	306,167	0.0	175,000	0.0059	0.0
CONTINSURE	12 : MLO	21 : 0-6,499	0.037918		0	0.0000	0.0	50,739	0.0	0	0.0000	0.0
CONTINSURE	12 : MLO	22 : 6,500-34,999	0.034438		0	0.0000	0.0	292,200	39.4	10,000	0.0097	0.0
CONTINSURE	12 : MLO	23 : 35,000-126,499	0.025427		0	0.0000	0.0	1,058,504	0.0	0	0.0000	0.0
CONTINSURE	12 : MLO	24 : 126,500 & above	0.031307		0	0.0000	0.0	4,082,842	428.7	71,910	0.0280	0.0
CONTINSURE	13 : ITQ	21 : 0-6,499										
CONTINSURE	13 : ITQ	22 : 6,500-34,999										
CONTINSURE	13 : ITQ	23 : 35,000-126,499										
CONTINSURE	13 : ITQ	24 : 126,500 & above										
CONTINSURE	14 : ATQ	21 : 0-6,499										
CONTINSURE	14 : ATQ	22 : 6,500-34,999										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	CONTINSURE	14 : ATQ	23 : 35,000-126,499	19	1,442,440	252,450	313,710	0	
NSE	NSE	201710	CONTINSURE	14 : ATQ	24 : 126,500 & above	17	3,895,148	752,298	954,639	0	
NSE	NSE	201710	CONTINSURE	15 : NTQ	21 : 0-6,499	3	10,500	0	0	0	
NSE	NSE	201710	CONTINSURE	15 : NTQ	22 : 6,500-34,999	18	364,460	50,000	0	0	
NSE	NSE	201710	CONTINSURE	15 : NTQ	23 : 35,000-126,499	25	2,045,718	522,833	1,500	0	
NSE	NSE	201710	CONTINSURE	15 : NTQ	24 : 126,500 & above	14	4,883,794	1,150,650	100	0	
NSE	NSE	201710	CORNERST	11 : MKT	21 : 0-6,499	2	300	0	300	0	
NSE	NSE	201710	CORNERST	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	
NSE	NSE	201710	CORNERST	12 : MLO	21 : 0-6,499	2	1,100	0	1,100	0	
NSE	NSE	201710	CORNERST	12 : MLO	22 : 6,500-34,999	1	15,000	0	0	0	
NSE	NSE	201710	CORNERST	12 : MLO	23 : 35,000-126,499	1	100,000	0	0	0	
NSE	NSE	201710	COURTVILLE	11 : MKT	21 : 0-6,499	1	200	0	200	0	
NSE	NSE	201710	COURTVILLE	12 : MLO	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201710	CUSTODYINS	11 : MKT	21 : 0-6,499	31	58,110	0	58,110	0	
NSE	NSE	201710	CUSTODYINS	11 : MKT	22 : 6,500-34,999	6	66,894	0	66,894	0	
NSE	NSE	201710	CUSTODYINS	11 : MKT	23 : 35,000-126,499	3	237,654	50,000	187,654	0	

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CONTINSURE	14 : ATQ	23 : 35,000-126,499	-	-	-	70,971	146,000	-0.0236
CONTINSURE	14 : ATQ	24 : 126,500 & above	-	-	316,167	33,000	-	-0.0396
CONTINSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CONTINSURE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CONTINSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0900
CONTINSURE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0900
CORNERST	11 : MKT	21 : 0-6,499	300	-	-	-	-	0.0000
CORNERST	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.0000
CORNERST	12 : MLO	21 : 0-6,499	1,100	-	-	-	-	0.0000
CORNERST	12 : MLO	22 : 6,500-34,999	-	-	-	-	-	0.0000
CORNERST	12 : MLO	23 : 35,000-126,499	-	-	-	-	-	0.0000
COURTVILLE	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000
COURTVILLE	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000
CUSTODYINS	11 : MKT	21 : 0-6,499	58,110	-	-	-	-	0.1487
CUSTODYINS	11 : MKT	22 : 6,500-34,999	66,894	-	-	-	-	0.1298
CUSTODYINS	11 : MKT	23 : 35,000-126,499	187,654	-	-	-	-	0.0624

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CONTINSURE	14 : ATQ	23 : 35,000-126,499										
CONTINSURE	14 : ATQ	24 : 126,500 & above										
CONTINSURE	15 : NTQ	21 : 0-6,499										
CONTINSURE	15 : NTQ	22 : 6,500-34,999										
CONTINSURE	15 : NTQ	23 : 35,000-126,499										
CONTINSURE	15 : NTQ	24 : 126,500 & above										
CORNERST	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0
CORNERST	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,100	0.0	0	0.0000	0.0
CORNERST	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
CORNERST	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
COURTVILLE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
CUSTODYINS	11 : MKT	21 : 0-6,499	0.147541		0	0.0000	0.0	43,610	0.0	14,500	0.0106	0.0
CUSTODYINS	11 : MKT	22 : 6,500-34,999	0.134296		0	0.0000	0.0	56,894	0.0	10,000	0.0270	0.0
CUSTODYINS	11 : MKT	23 : 35,000-126,499	0.028800		0	0.0000	0.0	187,654	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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	CUSTODYINS	12 : MLO	21 : 0-6,499	60	147,748	5,746	142,002	0	
NSE	NSE	201710	CUSTODYINS	12 : MLO	22 : 6,500-34,999	24	409,722	15,950	393,772	0	
NSE	NSE	201710	CUSTODYINS	12 : MLO	23 : 35,000-126,499	21	1,246,285	179,997	973,001	0	
NSE	NSE	201710	CUSTODYINS	12 : MLO	24 : 126,500 & above	11	20,480,357	0	20,480,357	0	
NSE	NSE	201710	CUSTODYINS	13 : ITQ	21 : 0-6,499	38	99,074	52,840	30,076	0	
NSE	NSE	201710	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	34	574,697	140,846	211,813	0	
NSE	NSE	201710	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	23	1,666,260	388,000	390,154	0	
NSE	NSE	201710	CUSTODYINS	13 : ITQ	24 : 126,500 & above	4	763,732	0	349,899	0	
NSE	NSE	201710	CUSTODYINS	14 : ATQ	21 : 0-6,499	27	59,565	10,383	19,622	0	
NSE	NSE	201710	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	28	429,361	119,478	32,456	0	
NSE	NSE	201710	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	19	1,280,542	271,000	80,372	0	
NSE	NSE	201710	CUSTODYINS	14 : ATQ	24 : 126,500 & above	5	6,079,000	0	5,451,586	0	
NSE	NSE	201710	CUSTODYINS	15 : NTQ	21 : 0-6,499	8	14,803	0	0	0	
NSE	NSE	201710	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	24	373,656	70,191	75,649	0	
NSE	NSE	201710	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	23	1,430,836	568,647	124,353	0	
NSE	NSE	201710	CUSTODYINS	15 : NTQ	24 : 126,500 & above	6	2,362,847	217,100	0	0	

Guidance:

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

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Market Execution Quality Detail: October 2017

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CUSTODYINS	12 : MLO	21 : 0-6,499	130,271	3,475	2,886	3,370	-	0.1057
CUSTODYINS	12 : MLO	22 : 6,500-34,999	393,772	-	-	-	-	0.1387
CUSTODYINS	12 : MLO	23 : 35,000-126,499	874,531	80,000	-	2,589	15,881	0.1237
CUSTODYINS	12 : MLO	24 : 126,500 & above	14,666,109	741,683	-	5,072,565	-	0.0713
CUSTODYINS	13 : ITQ	21 : 0-6,499	-	-	1,017	8,282	4,003	-0.1127
CUSTODYINS	13 : ITQ	22 : 6,500-34,999	-	-	28,000	32,660	23,768	-0.0112
CUSTODYINS	13 : ITQ	23 : 35,000-126,499	50,000	50,000	800	103,001	9,000	-0.0660
CUSTODYINS	13 : ITQ	24 : 126,500 & above	-	-	-	214,867	-	-0.2639
CUSTODYINS	14 : ATQ	21 : 0-6,499	-	-	-	15,129	1,422	-0.0909
CUSTODYINS	14 : ATQ	22 : 6,500-34,999	-	1,200	11,670	4,177	7,836	-0.0459
CUSTODYINS	14 : ATQ	23 : 35,000-126,499	-	-	-	7,243	12,623	-0.0918
CUSTODYINS	14 : ATQ	24 : 126,500 & above	-	-	-	5,221,402	2,755	-0.2703
CUSTODYINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CUSTODYINS	15 : NTQ	22 : 6,500-34,999	-	-	-	15,649	20,000	-0.1125
CUSTODYINS	15 : NTQ	23 : 35,000-126,499	-	-	74,353	-	-	-0.0810
CUSTODYINS	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CUSTODYINS	12 : MLO	21 : 0-6,499	0.109868		0	0.0000	0.0	134,002	159.1	8,000	0.0340	300.8
CUSTODYINS	12 : MLO	22 : 6,500-34,999	0.144399		0	0.0000	0.0	337,771	0.1	56,001	0.0211	0.0
CUSTODYINS	12 : MLO	23 : 35,000-126,499	0.135628		0	0.0000	0.0	863,960	48.9	109,041	0.0573	0.0
CUSTODYINS	12 : MLO	24 : 126,500 & above	0.213568		0	0.0000	0.0	7,580,357	618.6	12,900,000	0.0222	3.3
CUSTODYINS	13 : ITQ	21 : 0-6,499										
CUSTODYINS	13 : ITQ	22 : 6,500-34,999										
CUSTODYINS	13 : ITQ	23 : 35,000-126,499										
CUSTODYINS	13 : ITQ	24 : 126,500 & above										
CUSTODYINS	14 : ATQ	21 : 0-6,499										
CUSTODYINS	14 : ATQ	22 : 6,500-34,999										
CUSTODYINS	14 : ATQ	23 : 35,000-126,499										
CUSTODYINS	14 : ATQ	24 : 126,500 & above										
CUSTODYINS	15 : NTQ	21 : 0-6,499										
CUSTODYINS	15 : NTQ	22 : 6,500-34,999										
CUSTODYINS	15 : NTQ	23 : 35,000-126,499										
CUSTODYINS	15 : NTQ	24 : 126,500 & above										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	CUTIX	11 : MKT	21 : 0-6,499	24	21,894	0	21,894	0
NSE	NSE	201710	CUTIX	11 : MKT	22 : 6,500-34,999	6	83,271	0	83,271	0
NSE	NSE	201710	CUTIX	11 : MKT	24 : 126,500 & above	3	586,780	0	586,780	0
NSE	NSE	201710	CUTIX	12 : MLO	21 : 0-6,499	47	92,926	5,000	85,326	0
NSE	NSE	201710	CUTIX	12 : MLO	22 : 6,500-34,999	54	883,557	56,472	774,019	0
NSE	NSE	201710	CUTIX	12 : MLO	23 : 35,000-126,499	29	1,844,754	93,082	1,539,334	0
NSE	NSE	201710	CUTIX	12 : MLO	24 : 126,500 & above	17	4,072,174	950,713	2,987,811	0
NSE	NSE	201710	CUTIX	13 : ITQ	21 : 0-6,499	26	85,422	10,000	51,397	0
NSE	NSE	201710	CUTIX	13 : ITQ	22 : 6,500-34,999	41	736,236	213,991	413,259	0
NSE	NSE	201710	CUTIX	13 : ITQ	23 : 35,000-126,499	33	2,302,736	1,004,404	464,558	0
NSE	NSE	201710	CUTIX	13 : ITQ	24 : 126,500 & above	9	2,229,643	747,062	697,818	0
NSE	NSE	201710	CUTIX	14 : ATQ	21 : 0-6,499	18	40,171	13,855	12,048	0
NSE	NSE	201710	CUTIX	14 : ATQ	22 : 6,500-34,999	41	728,677	311,666	236,058	0
NSE	NSE	201710	CUTIX	14 : ATQ	23 : 35,000-126,499	25	1,612,467	436,934	668,022	0
NSE	NSE	201710	CUTIX	14 : ATQ	24 : 126,500 & above	11	2,721,780	1,071,780	384,585	0
NSE	NSE	201710	CUTIX	15 : NTQ	21 : 0-6,499	13	43,110	22,510	7,300	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CUTIX	11 : MKT	21 : 0-6,499	21,894	-	-	-	-	0.0887
CUTIX	11 : MKT	22 : 6,500-34,999	83,271	-	-	-	-	0.1305
CUTIX	11 : MKT	24 : 126,500 & above	586,780	-	-	-	-	0.0572
CUTIX	12 : MLO	21 : 0-6,499	82,654	900	-	-	966	0.0468
CUTIX	12 : MLO	22 : 6,500-34,999	651,165	9,438	51,700	2,581	34	0.0330
CUTIX	12 : MLO	23 : 35,000-126,499	1,273,658	2,000	-	159,208	87,957	0.0597
CUTIX	12 : MLO	24 : 126,500 & above	2,772,161	215,000	-	-	650	0.0900
CUTIX	13 : ITQ	21 : 0-6,499	-	-	150	15,065	8,694	-0.0562
CUTIX	13 : ITQ	22 : 6,500-34,999	-	95,000	90,585	111,877	54,317	-0.0385
CUTIX	13 : ITQ	23 : 35,000-126,499	10,001	70,000	126,470	53,087	157,340	-0.0725
CUTIX	13 : ITQ	24 : 126,500 & above	-	489,999	-	1	139,010	-0.0302
CUTIX	14 : ATQ	21 : 0-6,499	-	-	1,700	100	8,404	-0.0820
CUTIX	14 : ATQ	22 : 6,500-34,999	-	20,000	30,000	109,400	26,000	-0.0262
CUTIX	14 : ATQ	23 : 35,000-126,499	73,000	-	265,192	110,526	-	-0.0979
CUTIX	14 : ATQ	24 : 126,500 & above	-	-	-	195,170	9,415	-0.0706
CUTIX	15 : NTQ	21 : 0-6,499	-	-	5,000	1,300	1,000	-0.0586

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CUTIX	11 : MKT	21 : 0-6,499	0.087882		0	0.0000	0.0	19,394	0.0	2,500	0.0128	0.0
CUTIX	11 : MKT	22 : 6,500-34,999	0.119539		0	0.0000	0.0	53,171	0.0	30,100	0.0090	0.0
CUTIX	11 : MKT	24 : 126,500 & above	0.151267		0	0.0000	0.0	280,000	0.0	306,780	0.1177	0.0
CUTIX	12 : MLO	21 : 0-6,499	0.054497		0	0.0000	0.0	84,360	53.8	966	0.0700	2376.0
CUTIX	12 : MLO	22 : 6,500-34,999	0.065753		0	0.0000	0.0	670,652	448.5	103,367	0.0253	4084.4
CUTIX	12 : MLO	23 : 35,000-126,499	0.090641		0	0.0000	0.0	1,139,334	227.3	400,000	0.0141	456.5
CUTIX	12 : MLO	24 : 126,500 & above	0.127966		0	0.0000	0.0	1,014,010	10.4	1,973,801	0.0493	0.0
CUTIX	13 : ITQ	21 : 0-6,499										
CUTIX	13 : ITQ	22 : 6,500-34,999										
CUTIX	13 : ITQ	23 : 35,000-126,499										
CUTIX	13 : ITQ	24 : 126,500 & above										
CUTIX	14 : ATQ	21 : 0-6,499										
CUTIX	14 : ATQ	22 : 6,500-34,999										
CUTIX	14 : ATQ	23 : 35,000-126,499										
CUTIX	14 : ATQ	24 : 126,500 & above										
CUTIX	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	CUTIX	15 : NTQ	22 : 6,500-34,999	35	640,872	245,000	103,508	0	
NSE	NSE	201710	CUTIX	15 : NTQ	23 : 35,000-126,499	35	2,675,275	547,000	429,143	0	
NSE	NSE	201710	CUTIX	15 : NTQ	24 : 126,500 & above	6	2,333,650	521,000	874,000	0	
NSE	NSE	201710	DANGCEM	11 : MKT	21 : 0-6,499	69	39,941	0	39,941	0	
NSE	NSE	201710	DANGCEM	11 : MKT	22 : 6,500-34,999	1	9,441	0	9,441	0	
NSE	NSE	201710	DANGCEM	12 : MLO	21 : 0-6,499	235	287,115	7,442	279,673	0	
NSE	NSE	201710	DANGCEM	12 : MLO	22 : 6,500-34,999	81	1,365,221	85,103	1,266,717	0	
NSE	NSE	201710	DANGCEM	12 : MLO	23 : 35,000-126,499	17	1,193,401	67,758	1,090,068	0	
NSE	NSE	201710	DANGCEM	12 : MLO	24 : 126,500 & above	19	8,313,727	87,501	8,194,304	0	
NSE	NSE	201710	DANGCEM	13 : ITQ	21 : 0-6,499	293	600,329	320,953	132,516	0	
NSE	NSE	201710	DANGCEM	13 : ITQ	22 : 6,500-34,999	184	2,819,413	1,902,464	380,029	0	
NSE	NSE	201710	DANGCEM	13 : ITQ	23 : 35,000-126,499	12	877,139	388,494	52,500	0	
NSE	NSE	201710	DANGCEM	13 : ITQ	24 : 126,500 & above	3	1,500,000	750,000	750,000	0	
NSE	NSE	201710	DANGCEM	14 : ATQ	21 : 0-6,499	94	180,477	67,701	62,917	0	
NSE	NSE	201710	DANGCEM	14 : ATQ	22 : 6,500-34,999	82	1,153,439	612,966	135,650	0	
NSE	NSE	201710	DANGCEM	14 : ATQ	23 : 35,000-126,499	10	677,297	195,401	198,383	0	

Guidance:

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

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

Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
CUTIX	15 : NTQ	22 : 6,500-34,999	-	-	-	40,508	38,000	-0.0463	
CUTIX	15 : NTQ	23 : 35,000-126,499	-	-	-	153,195	8,668	-0.1158	
CUTIX	15 : NTQ	24 : 126,500 & above	874,000	-	-	-	-	-0.1400	
DANGCEM	11 : MKT	21 : 0-6,499	39,941	-	-	-	-	4.3661	
DANGCEM	11 : MKT	22 : 6,500-34,999	9,441	-	-	-	-	1.2700	
DANGCEM	12 : MLO	21 : 0-6,499	275,259	2,323	-	2,082	3	0.7412	
DANGCEM	12 : MLO	22 : 6,500-34,999	1,227,370	37,496	-	1,500	-	1.8689	
DANGCEM	12 : MLO	23 : 35,000-126,499	905,254	87,914	51,717	45,183	-	1.4984	
DANGCEM	12 : MLO	24 : 126,500 & above	7,693,648	78,719	421,000	937	-	2.4006	
DANGCEM	13 : ITQ	21 : 0-6,499	1,977	17,979	25,482	50,869	12,784	-2.5499	
DANGCEM	13 : ITQ	22 : 6,500-34,999	92,792	49,488	65,838	121,463	23,667	-1.3694	
DANGCEM	13 : ITQ	23 : 35,000-126,499	-	10,191	1,010	-	-	-4.2649	
DANGCEM	13 : ITQ	24 : 126,500 & above	-	251,014	-	12	-	-6.0013	
DANGCEM	14 : ATQ	21 : 0-6,499	-	4,009	14,232	23,123	16,516	0.3318	
DANGCEM	14 : ATQ	22 : 6,500-34,999	29,359	14,929	8,000	41,198	-	-3.0240	
DANGCEM	14 : ATQ	23 : 35,000-126,499	50,000	84,591	48,383	15,409	-	-2.1502	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CUTIX	15 : NTQ	22 : 6,500-34,999									
CUTIX	15 : NTQ	23 : 35,000-126,499									
CUTIX	15 : NTQ	24 : 126,500 & above									
DANGCEM	11 : MKT	21 : 0-6,499	4.691960	1,108	0.0300	0.0	27,563	0.0	11,270	0.4495	0.0
DANGCEM	11 : MKT	22 : 6,500-34,999	2.990000	0	0.0000	0.0	9,441	0.0	0	0.0000	0.0
DANGCEM	12 : MLO	21 : 0-6,499	2.325172	562	0.0100	0.0	256,239	7.5	22,872	0.2276	0.0
DANGCEM	12 : MLO	22 : 6,500-34,999	3.543928	0	0.0000	0.0	1,058,674	2.9	208,043	1.1848	1.9
DANGCEM	12 : MLO	23 : 35,000-126,499	3.762325	0	0.0000	0.0	835,986	25.0	254,082	2.0124	51.8
DANGCEM	12 : MLO	24 : 126,500 & above	4.811679	0	0.0000	0.0	2,730,472	34.0	5,463,832	0.7306	0.0
DANGCEM	13 : ITQ	21 : 0-6,499									
DANGCEM	13 : ITQ	22 : 6,500-34,999									
DANGCEM	13 : ITQ	23 : 35,000-126,499									
DANGCEM	13 : ITQ	24 : 126,500 & above									
DANGCEM	14 : ATQ	21 : 0-6,499									
DANGCEM	14 : ATQ	22 : 6,500-34,999									
DANGCEM	14 : ATQ	23 : 35,000-126,499									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	DANGCEM	14 : ATQ	24 : 126,500 & above	5	1,346,159	390,000	359,479	0	
NSE	NSE	201710	DANGCEM	15 : NTQ	21 : 0-6,499	109	293,934	129,421	44,382	0	
NSE	NSE	201710	DANGCEM	15 : NTQ	22 : 6,500-34,999	143	1,972,659	983,404	171,751	0	
NSE	NSE	201710	DANGCEM	15 : NTQ	23 : 35,000-126,499	20	1,122,606	233,631	200,000	0	
NSE	NSE	201710	DANGCEM	15 : NTQ	24 : 126,500 & above	11	5,701,642	163,585	4,572,702	0	
NSE	NSE	201710	DANGSUGAR	11 : MKT	21 : 0-6,499	147	188,188	0	188,188	0	
NSE	NSE	201710	DANGSUGAR	11 : MKT	22 : 6,500-34,999	48	700,046	0	700,046	0	
NSE	NSE	201710	DANGSUGAR	11 : MKT	23 : 35,000-126,499	11	667,642	0	667,642	0	
NSE	NSE	201710	DANGSUGAR	11 : MKT	24 : 126,500 & above	9	2,854,810	400,000	2,454,810	0	
NSE	NSE	201710	DANGSUGAR	12 : MLO	21 : 0-6,499	403	802,868	13,669	789,199	0	
NSE	NSE	201710	DANGSUGAR	12 : MLO	22 : 6,500-34,999	286	4,919,982	169,442	4,742,332	0	
NSE	NSE	201710	DANGSUGAR	12 : MLO	23 : 35,000-126,499	217	15,618,692	874,324	14,586,120	0	
NSE	NSE	201710	DANGSUGAR	12 : MLO	24 : 126,500 & above	109	44,420,799	2,611,320	40,809,570	0	
NSE	NSE	201710	DANGSUGAR	13 : ITQ	21 : 0-6,499	225	612,841	235,649	322,110	0	
NSE	NSE	201710	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	309	5,263,707	2,022,980	2,505,696	0	
NSE	NSE	201710	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	189	12,824,222	5,830,775	5,439,148	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DANGCEM	14 : ATQ	24 : 126,500 & above	-	159,479	-	-	200,000	-3.4559
DANGCEM	15 : NTQ	21 : 0-6,499	-	1,467	13,458	6,759	3,663	-1.4402
DANGCEM	15 : NTQ	22 : 6,500-34,999	60,919	-	25,348	27,152	20,000	-2.8550
DANGCEM	15 : NTQ	23 : 35,000-126,499	50,000	-	50,000	-	100,000	-4.0025
DANGCEM	15 : NTQ	24 : 126,500 & above	4,127,203	435,000	10,499	-	-	-2.6770
DANGSUGAR	11 : MKT	21 : 0-6,499	188,188	-	-	-	-	0.1841
DANGSUGAR	11 : MKT	22 : 6,500-34,999	700,046	-	-	-	-	0.0614
DANGSUGAR	11 : MKT	23 : 35,000-126,499	667,642	-	-	-	-	0.0697
DANGSUGAR	11 : MKT	24 : 126,500 & above	2,454,810	-	-	-	-	0.0435
DANGSUGAR	12 : MLO	21 : 0-6,499	742,529	13,470	14,800	12,341	6,059	0.0524
DANGSUGAR	12 : MLO	22 : 6,500-34,999	4,405,088	174,418	7,117	72,791	66,368	0.0434
DANGSUGAR	12 : MLO	23 : 35,000-126,499	12,790,408	518,058	329,977	585,009	359,918	0.0029
DANGSUGAR	12 : MLO	24 : 126,500 & above	36,847,753	2,656,022	737,817	276,039	291,939	0.1079
DANGSUGAR	13 : ITQ	21 : 0-6,499	23,060	15,927	104,993	138,294	31,806	-0.0851
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	325,796	389,254	596,704	837,709	177,332	-0.0987
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	228,204	600,720	1,802,024	1,878,963	824,237	-0.0701

Guidance:

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

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
DANGCEM	14 : ATQ	24 : 126,500 & above									
DANGCEM	15 : NTQ	21 : 0-6,499									
DANGCEM	15 : NTQ	22 : 6,500-34,999									
DANGCEM	15 : NTQ	23 : 35,000-126,499									
DANGCEM	15 : NTQ	24 : 126,500 & above									
DANGSUGAR	11 : MKT	21 : 0-6,499	0.188479	3,500	0.0200	0.0	156,403	0.0	28,285	0.0409	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.220007	15,800	0.0200	0.0	504,026	0.0	180,220	0.0450	0.0
DANGSUGAR	11 : MKT	23 : 35,000-126,499	0.207177	0	0.0000	0.0	325,842	0.0	341,800	0.0552	0.0
DANGSUGAR	11 : MKT	24 : 126,500 & above	0.218740	0	0.0000	0.0	0	0.0	2,454,810	0.0230	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.110292	500	0.0100	0.0	759,630	36.1	29,069	0.0289	146.0
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.115024	0	0.0000	0.0	4,371,956	77.7	370,376	0.0224	30.4
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.129981	0	0.0000	0.0	11,664,309	112.1	2,921,811	0.0517	21.3
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.190839	0	0.0000	0.0	25,240,219	38.1	15,569,351	0.0583	8.4
DANGSUGAR	13 : ITQ	21 : 0-6,499									
DANGSUGAR	13 : ITQ	22 : 6,500-34,999									
DANGSUGAR	13 : ITQ	23 : 35,000-126,499									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	DANGSUGAR	13 : ITQ	24 : 126,500 & above	39	12,411,068	4,813,062	6,018,206	0	
NSE	NSE	201710	DANGSUGAR	14 : ATQ	21 : 0-6,499	133	304,479	117,980	140,929	0	
NSE	NSE	201710	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	147	2,366,913	1,034,669	911,236	0	
NSE	NSE	201710	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	101	6,781,775	2,786,937	3,029,780	0	
NSE	NSE	201710	DANGSUGAR	14 : ATQ	24 : 126,500 & above	21	7,686,338	2,494,222	3,268,742	0	
NSE	NSE	201710	DANGSUGAR	15 : NTQ	21 : 0-6,499	146	345,556	172,576	89,406	0	
NSE	NSE	201710	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	213	3,914,602	1,962,939	923,776	0	
NSE	NSE	201710	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	204	15,117,251	8,379,033	3,132,321	0	
NSE	NSE	201710	DANGSUGAR	15 : NTQ	24 : 126,500 & above	60	16,244,021	5,545,054	3,877,809	0	
NSE	NSE	201710	DEAPCAP	11 : MKT	21 : 0-6,499	2	280	0	280	0	
NSE	NSE	201710	DEAPCAP	12 : MLO	21 : 0-6,499	1	700	0	700	0	
NSE	NSE	201710	DIAMONDBNK	11 : MKT	21 : 0-6,499	75	136,375	0	136,375	0	
NSE	NSE	201710	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	47	776,884	0	776,884	0	
NSE	NSE	201710	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	30	2,409,591	0	2,409,591	0	
NSE	NSE	201710	DIAMONDBNK	11 : MKT	24 : 126,500 & above	23	10,813,801	0	10,813,801	0	
NSE	NSE	201710	DIAMONDBNK	12 : MLO	21 : 0-6,499	213	536,090	0	532,965	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DANGSUGAR	13 : ITQ	24 : 126,500 & above	3,520,200	1,374,090	458,398	508,587	145,453	0.1337
DANGSUGAR	14 : ATQ	21 : 0-6,499	3,610	16,703	33,567	49,717	11,686	-0.0115
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	10,000	164,410	140,285	368,658	36,294	-0.0761
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	100,000	314,007	868,725	910,436	522,195	-0.0128
DANGSUGAR	14 : ATQ	24 : 126,500 & above	939,448	849,430	111,000	131,918	236,946	-0.1864
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	5,460	17,284	44,742	4,903	-0.1327
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	22,430	59,958	137,149	374,537	82,840	0.0057
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	-	95,742	625,570	1,350,706	337,251	-0.0523
DANGSUGAR	15 : NTQ	24 : 126,500 & above	400,000	1,077,000	-	1,125,730	234,844	-0.2789
DEAPCAP	11 : MKT	21 : 0-6,499	280	-	-	-	-	0.0000
DEAPCAP	12 : MLO	21 : 0-6,499	700	-	-	-	-	0.0000
DIAMONDBNK	11 : MKT	21 : 0-6,499	136,375	-	-	-	-	0.0192
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	776,884	-	-	-	-	0.0145
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	2,409,591	-	-	-	-	0.0142
DIAMONDBNK	11 : MKT	24 : 126,500 & above	10,813,801	-	-	-	-	0.0145
DIAMONDBNK	12 : MLO	21 : 0-6,499	525,354	1,000	-	3,750	2,861	0.0113

Guidance:

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

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
DANGSUGAR	13 : ITQ	24 : 126,500 & above									
DANGSUGAR	14 : ATQ	21 : 0-6,499									
DANGSUGAR	14 : ATQ	22 : 6,500-34,999									
DANGSUGAR	14 : ATQ	23 : 35,000-126,499									
DANGSUGAR	14 : ATQ	24 : 126,500 & above									
DANGSUGAR	15 : NTQ	21 : 0-6,499									
DANGSUGAR	15 : NTQ	22 : 6,500-34,999									
DANGSUGAR	15 : NTQ	23 : 35,000-126,499									
DANGSUGAR	15 : NTQ	24 : 126,500 & above									
DEAPCAP	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	280	0.0	0	0.0000	0.0
DEAPCAP	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	700	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	21 : 0-6,499	0.019120	0	0.0000	0.0	127,435	0.0	8,940	0.0080	0.0
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	0.013897	0	0.0000	0.0	776,884	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	0.021383	0	0.0000	0.0	2,139,591	0.0	270,000	0.0161	0.0
DIAMONDBNK	11 : MKT	24 : 126,500 & above	0.019658	0	0.0000	0.0	7,733,801	0.0	3,080,000	0.0132	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.011883	0	0.0000	0.0	532,965	19.1	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	191	3,432,888	73,200	3,330,488	0
NSE	NSE	201710	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	308	22,426,201	660,982	21,299,861	0
NSE	NSE	201710	DIAMONDBNK	12 : MLO	24 : 126,500 & above	551	1,139,207,439	54,928,592	1,019,259,819	0
NSE	NSE	201710	DIAMONDBNK	13 : ITQ	21 : 0-6,499	20	56,999	10,000	46,999	0
NSE	NSE	201710	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	27	492,062	69,720	404,497	0
NSE	NSE	201710	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	77	5,700,368	1,055,467	4,010,221	0
NSE	NSE	201710	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	82	36,460,555	9,016,964	23,172,698	0
NSE	NSE	201710	DIAMONDBNK	14 : ATQ	21 : 0-6,499	76	183,454	61,234	112,810	0
NSE	NSE	201710	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	120	2,056,050	485,174	1,213,976	0
NSE	NSE	201710	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	225	17,718,851	6,320,366	8,954,001	0
NSE	NSE	201710	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	394	444,754,392	153,310,434	223,057,202	0
NSE	NSE	201710	DIAMONDBNK	15 : NTQ	21 : 0-6,499	69	198,447	30,377	54,474	0
NSE	NSE	201710	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	148	2,586,229	781,318	468,090	0
NSE	NSE	201710	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	298	23,259,088	9,477,747	2,562,126	0
NSE	NSE	201710	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	600	1,644,145,997	1,039,448,521	384,986,931	0
NSE	NSE	201710	DUNLOP	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	3,166,175	35,000	24,549	74,653	11,111	0.0051
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	19,260,617	424,100	556,682	864,132	146,830	0.0026
DIAMONDBNK	12 : MLO	24 : 126,500 & above	961,043,081	12,235,264	11,917,461	15,067,862	7,212,833	0.0164
DIAMONDBNK	13 : ITQ	21 : 0-6,499	-	3,290	14,399	14,310	10,000	-0.0092
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	500	34,400	112,900	223,983	10,000	-0.0059
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	360,437	401,167	903,944	1,562,041	432,375	-0.0038
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	1,671,000	7,004,630	5,900,385	5,040,690	1,642,280	-0.0013
DIAMONDBNK	14 : ATQ	21 : 0-6,499	2,000	1,650	38,389	32,821	16,300	-0.0182
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	-	82,300	362,966	530,403	96,750	-0.0115
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	167,000	1,140,351	1,948,972	3,188,442	1,070,810	-0.0058
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	5,848,720	22,524,426	27,558,414	39,599,703	26,817,076	-0.0058
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	-	18,453	-	5,721	-0.0131
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	-	-	66,900	138,500	44,800	-0.0176
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	-	101,700	268,257	953,000	340,372	-0.0177
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	312,147,000	155,000	11,352,588	22,456,708	5,260,085	-0.0322
DUNLOP	11 : MKT	21 : 0-6,499	2,000	-	-	-	-	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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.010983		0	0.0000	0.0	3,330,488	47.1	0	0.0000	0.0
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.010960		0	0.0000	0.0	21,074,861	58.6	225,000	0.0082	0.0
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.028598		0	0.0000	0.0	644,538,702	134.4	374,721,117	0.0188	0.1
DIAMONDBNK	13 : ITQ	21 : 0-6,499										
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999										
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499										
DIAMONDBNK	13 : ITQ	24 : 126,500 & above										
DIAMONDBNK	14 : ATQ	21 : 0-6,499										
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999										
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499										
DIAMONDBNK	14 : ATQ	24 : 126,500 & above										
DIAMONDBNK	15 : NTQ	21 : 0-6,499										
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999										
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499										
DIAMONDBNK	15 : NTQ	24 : 126,500 & above										
DUNLOP	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	2,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	DUNLOP	11 : MKT	23 : 35,000-126,499	1	70,000	0	70,000	0
NSE	NSE	201710	ELLAHLAKES	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201710	ELLAHLAKES	12 : MLO	21 : 0-6,499	3	2,350	0	2,350	0
NSE	NSE	201710	ENAMELWA	11 : MKT	22 : 6,500-34,999	1	26,400	26,400	0	0
NSE	NSE	201710	ENAMELWA	12 : MLO	21 : 0-6,499	3	1,350	0	1,350	0
NSE	NSE	201710	ENAMELWA	12 : MLO	22 : 6,500-34,999	1	26,270	0	0	0
NSE	NSE	201710	ENAMELWA	14 : ATQ	21 : 0-6,499	1	85	85	0	0
NSE	NSE	201710	EQUITYASUR	11 : MKT	21 : 0-6,499	4	900	0	900	0
NSE	NSE	201710	EQUITYASUR	12 : MLO	21 : 0-6,499	7	5,280	0	5,280	0
NSE	NSE	201710	ETERNA	11 : MKT	21 : 0-6,499	26	29,159	0	29,159	0
NSE	NSE	201710	ETERNA	11 : MKT	22 : 6,500-34,999	6	96,451	0	96,451	0
NSE	NSE	201710	ETERNA	11 : MKT	23 : 35,000-126,499	3	142,000	0	142,000	0
NSE	NSE	201710	ETERNA	12 : MLO	21 : 0-6,499	69	175,775	5,925	169,850	0
NSE	NSE	201710	ETERNA	12 : MLO	22 : 6,500-34,999	70	1,081,062	16,061	1,065,001	0
NSE	NSE	201710	ETERNA	12 : MLO	23 : 35,000-126,499	43	2,403,809	34,750	2,176,695	0
NSE	NSE	201710	ETERNA	12 : MLO	24 : 126,500 & above	14	4,474,795	864,451	2,730,536	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DUNLOP	11 : MKT	23 : 35,000-126,499	70,000	-	-	-	-	0.0000
ELLAHLAKES	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
ELLAHLAKES	12 : MLO	21 : 0-6,499	2,350	-	-	-	-	0.0000
ENAMELWA	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
ENAMELWA	12 : MLO	21 : 0-6,499	1,220	-	-	-	130	0.0000
ENAMELWA	12 : MLO	22 : 6,500-34,999	-	-	-	-	-	0.0000
ENAMELWA	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
EQUITYASUR	11 : MKT	21 : 0-6,499	900	-	-	-	-	0.0000
EQUITYASUR	12 : MLO	21 : 0-6,499	5,280	-	-	-	-	0.0000
ETERNA	11 : MKT	21 : 0-6,499	29,159	-	-	-	-	0.0710
ETERNA	11 : MKT	22 : 6,500-34,999	96,451	-	-	-	-	0.1809
ETERNA	11 : MKT	23 : 35,000-126,499	142,000	-	-	-	-	0.0177
ETERNA	12 : MLO	21 : 0-6,499	159,264	-	2,000	8,586	-	0.0806
ETERNA	12 : MLO	22 : 6,500-34,999	986,792	24,500	13,300	37,079	-	0.0551
ETERNA	12 : MLO	23 : 35,000-126,499	2,097,775	45,000	14,000	9,423	-	-0.0029
ETERNA	12 : MLO	24 : 126,500 & above	2,280,011	134,560	114,445	201,520	-	0.0710

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
DUNLOP	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	70,000	0.0	0	0.0000	0.0
ELLAHLAKES	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
ELLAHLAKES	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,350	0.0	0	0.0000	0.0
ENAMELWA	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
ENAMELWA	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,350	188.7	0	0.0000	0.0
ENAMELWA	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
ENAMELWA	14 : ATQ	21 : 0-6,499										
EQUITYASUR	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	900	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,280	0.0	0	0.0000	0.0
ETERNA	11 : MKT	21 : 0-6,499	0.091939		0	0.0000	0.0	24,159	0.0	5,000	0.0336	0.0
ETERNA	11 : MKT	22 : 6,500-34,999	0.179442		0	0.0000	0.0	66,451	0.0	30,000	0.0086	0.0
ETERNA	11 : MKT	23 : 35,000-126,499	0.078257		0	0.0000	0.0	50,000	0.0	92,000	0.0237	0.0
ETERNA	12 : MLO	21 : 0-6,499	0.078402		0	0.0000	0.0	164,850	61.0	5,000	0.0080	0.0
ETERNA	12 : MLO	22 : 6,500-34,999	0.078657		0	0.0000	0.0	1,020,443	44.3	44,558	0.0250	172.7
ETERNA	12 : MLO	23 : 35,000-126,499	0.071620		0	0.0000	0.0	2,001,695	35.0	175,000	0.0675	0.0
ETERNA	12 : MLO	24 : 126,500 & above	0.117535		0	0.0000	0.0	1,608,123	6.4	1,122,413	0.0241	192.8

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	ETERNA	13 : ITQ	21 : 0-6,499	45	119,290	40,632	57,303	0
NSE	NSE	201710	ETERNA	13 : ITQ	22 : 6,500-34,999	77	1,160,106	477,278	355,236	0
NSE	NSE	201710	ETERNA	13 : ITQ	23 : 35,000-126,499	48	2,928,143	1,362,863	632,272	0
NSE	NSE	201710	ETERNA	13 : ITQ	24 : 126,500 & above	4	1,218,930	0	220,600	0
NSE	NSE	201710	ETERNA	14 : ATQ	21 : 0-6,499	26	85,323	27,909	42,896	0
NSE	NSE	201710	ETERNA	14 : ATQ	22 : 6,500-34,999	34	589,598	284,000	99,576	0
NSE	NSE	201710	ETERNA	14 : ATQ	23 : 35,000-126,499	28	1,557,573	419,085	453,839	0
NSE	NSE	201710	ETERNA	14 : ATQ	24 : 126,500 & above	3	1,333,290	1,173,290	0	0
NSE	NSE	201710	ETERNA	15 : NTQ	21 : 0-6,499	23	70,771	19,500	6,300	0
NSE	NSE	201710	ETERNA	15 : NTQ	22 : 6,500-34,999	55	914,123	186,427	41,370	0
NSE	NSE	201710	ETERNA	15 : NTQ	23 : 35,000-126,499	67	4,245,111	1,790,846	410,785	0
NSE	NSE	201710	ETERNA	15 : NTQ	24 : 126,500 & above	9	2,230,585	788,524	7,696	0
NSE	NSE	201710	ETI	11 : MKT	21 : 0-6,499	87	71,299	0	71,299	0
NSE	NSE	201710	ETI	11 : MKT	22 : 6,500-34,999	14	207,562	0	207,562	0
NSE	NSE	201710	ETI	11 : MKT	23 : 35,000-126,499	16	1,088,921	0	1,088,921	0
NSE	NSE	201710	ETI	11 : MKT	24 : 126,500 & above	11	5,198,064	0	5,198,064	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ETERNA	13 : ITQ	21 : 0-6,499	-	900	8,375	19,500	18,847	-0.0478
ETERNA	13 : ITQ	22 : 6,500-34,999	-	40,050	31,150	82,995	154,248	-0.0438
ETERNA	13 : ITQ	23 : 35,000-126,499	-	50,000	8,000	285,230	205,472	-0.0518
ETERNA	13 : ITQ	24 : 126,500 & above	-	60,941	-	158,722	437	-0.0236
ETERNA	14 : ATQ	21 : 0-6,499	-	-	-	25,596	9,000	-0.0582
ETERNA	14 : ATQ	22 : 6,500-34,999	-	28,500	15,941	20,000	35,135	-0.0799
ETERNA	14 : ATQ	23 : 35,000-126,499	-	-	48,900	232,816	40,000	-0.0439
ETERNA	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ETERNA	15 : NTQ	21 : 0-6,499	-	-	-	-	300	-0.0106
ETERNA	15 : NTQ	22 : 6,500-34,999	-	-	-	41,370	-	-0.0528
ETERNA	15 : NTQ	23 : 35,000-126,499	-	-	100,000	83,185	127,600	-0.0935
ETERNA	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0900
ETI	11 : MKT	21 : 0-6,499	71,299	-	-	-	-	0.4112
ETI	11 : MKT	22 : 6,500-34,999	207,562	-	-	-	-	0.1178
ETI	11 : MKT	23 : 35,000-126,499	1,088,921	-	-	-	-	0.2343
ETI	11 : MKT	24 : 126,500 & above	5,198,064	-	-	-	-	0.4237

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
ETERNA	13 : ITQ	21 : 0-6,499									
ETERNA	13 : ITQ	22 : 6,500-34,999									
ETERNA	13 : ITQ	23 : 35,000-126,499									
ETERNA	13 : ITQ	24 : 126,500 & above									
ETERNA	14 : ATQ	21 : 0-6,499									
ETERNA	14 : ATQ	22 : 6,500-34,999									
ETERNA	14 : ATQ	23 : 35,000-126,499									
ETERNA	14 : ATQ	24 : 126,500 & above									
ETERNA	15 : NTQ	21 : 0-6,499									
ETERNA	15 : NTQ	22 : 6,500-34,999									
ETERNA	15 : NTQ	23 : 35,000-126,499									
ETERNA	15 : NTQ	24 : 126,500 & above									
ETI	11 : MKT	21 : 0-6,499	0.357167	53	0.0100	0.0	62,890	0.0	8,356	0.0793	0.0
ETI	11 : MKT	22 : 6,500-34,999	0.279725	0	0.0000	0.0	150,430	0.0	57,132	0.0306	0.0
ETI	11 : MKT	23 : 35,000-126,499	0.319273	0	0.0000	0.0	696,344	0.0	392,577	0.0659	0.0
ETI	11 : MKT	24 : 126,500 & above	0.550954	0	0.0000	0.0	1,048,683	0.0	4,149,381	0.1064	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	ETI	12 : MLO	21 : 0-6,499	296	383,322	7,432	375,022	0	
NSE	NSE	201710	ETI	12 : MLO	22 : 6,500-34,999	90	1,515,780	121,035	1,350,982	0	
NSE	NSE	201710	ETI	12 : MLO	23 : 35,000-126,499	51	3,264,771	231,040	2,988,631	0	
NSE	NSE	201710	ETI	12 : MLO	24 : 126,500 & above	23	7,749,820	518,871	6,754,997	0	
NSE	NSE	201710	ETI	13 : ITQ	21 : 0-6,499	172	329,652	145,369	154,455	0	
NSE	NSE	201710	ETI	13 : ITQ	22 : 6,500-34,999	120	2,155,042	914,960	530,800	0	
NSE	NSE	201710	ETI	13 : ITQ	23 : 35,000-126,499	93	6,421,170	2,922,177	1,563,645	0	
NSE	NSE	201710	ETI	13 : ITQ	24 : 126,500 & above	23	7,104,991	3,697,511	1,699,829	0	
NSE	NSE	201710	ETI	14 : ATQ	21 : 0-6,499	90	147,843	67,446	52,130	0	
NSE	NSE	201710	ETI	14 : ATQ	22 : 6,500-34,999	55	973,493	516,519	190,404	0	
NSE	NSE	201710	ETI	14 : ATQ	23 : 35,000-126,499	39	2,716,519	826,409	481,852	0	
NSE	NSE	201710	ETI	14 : ATQ	24 : 126,500 & above	10	3,936,334	1,436,333	1,047,773	0	
NSE	NSE	201710	ETI	15 : NTQ	21 : 0-6,499	30	84,159	56,914	8,275	0	
NSE	NSE	201710	ETI	15 : NTQ	22 : 6,500-34,999	41	792,982	404,001	118,050	0	
NSE	NSE	201710	ETI	15 : NTQ	23 : 35,000-126,499	48	3,318,811	1,607,567	380,923	0	
NSE	NSE	201710	ETI	15 : NTQ	24 : 126,500 & above	15	5,853,416	2,803,245	1,862,300	0	

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information						
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
ETI	12 : MLO	21 : 0-6,499	356,741	1,028	4,139	9,239	1,385	0.2361	
ETI	12 : MLO	22 : 6,500-34,999	1,134,893	54,141	51,950	38,498	-	0.2964	
ETI	12 : MLO	23 : 35,000-126,499	2,702,966	82,918	127,499	45,958	6,449	0.1612	
ETI	12 : MLO	24 : 126,500 & above	5,937,264	255,206	334,148	50,000	178,379	0.2684	
ETI	13 : ITQ	21 : 0-6,499	-	6,236	35,615	83,726	15,954	-0.2337	
ETI	13 : ITQ	22 : 6,500-34,999	38,030	42,378	73,749	241,608	70,604	-0.1946	
ETI	13 : ITQ	23 : 35,000-126,499	256,501	374,150	493,163	357,421	53,852	-0.2423	
ETI	13 : ITQ	24 : 126,500 & above	-	49,829	-	666,764	253,283	-0.2186	
ETI	14 : ATQ	21 : 0-6,499	-	6,700	10,419	20,537	6,609	-0.0988	
ETI	14 : ATQ	22 : 6,500-34,999	-	23,563	42,270	12,966	40,105	-0.2694	
ETI	14 : ATQ	23 : 35,000-126,499	-	55,053	95,000	299,188	17,492	-0.1544	
ETI	14 : ATQ	24 : 126,500 & above	500,000	1	-	64,644	-	-0.1804	
ETI	15 : NTQ	21 : 0-6,499	-	-	-	5,300	2,975	-0.3121	
ETI	15 : NTQ	22 : 6,500-34,999	-	-	-	-	30,000	0.3360	
ETI	15 : NTQ	23 : 35,000-126,499	38,041	31,959	-	202,788	82,099	-0.4396	
ETI	15 : NTQ	24 : 126,500 & above	1,248,950	401,050	-	-	212,300	-0.2832	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ETI	12 : MLO	21 : 0-6,499	0.259891		0	0.0000	0.0	353,497	45.5	21,525	0.0357	296.0
ETI	12 : MLO	22 : 6,500-34,999	0.314623		0	0.0000	0.0	1,252,792	333.1	98,190	0.1099	5.8
ETI	12 : MLO	23 : 35,000-126,499	0.243328		0	0.0000	0.0	2,539,825	66.9	448,806	0.0963	14.5
ETI	12 : MLO	24 : 126,500 & above	0.403166		0	0.0000	0.0	2,615,234	13.5	4,139,763	0.1799	116.2
ETI	13 : ITQ	21 : 0-6,499										
ETI	13 : ITQ	22 : 6,500-34,999										
ETI	13 : ITQ	23 : 35,000-126,499										
ETI	13 : ITQ	24 : 126,500 & above										
ETI	14 : ATQ	21 : 0-6,499										
ETI	14 : ATQ	22 : 6,500-34,999										
ETI	14 : ATQ	23 : 35,000-126,499										
ETI	14 : ATQ	24 : 126,500 & above										
ETI	15 : NTQ	21 : 0-6,499										
ETI	15 : NTQ	22 : 6,500-34,999										
ETI	15 : NTQ	23 : 35,000-126,499										
ETI	15 : NTQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	ETRANZACT	11 : MKT	21 : 0-6,499	1	10	0	10	0
NSE	NSE	201710	ETRANZACT	12 : MLO	21 : 0-6,499	4	1,540	0	1,540	0
NSE	NSE	201710	ETRANZACT	14 : ATQ	21 : 0-6,499	2	350	340	10	0
NSE	NSE	201710	FBNH	11 : MKT	21 : 0-6,499	357	575,971	0	575,971	0
NSE	NSE	201710	FBNH	11 : MKT	22 : 6,500-34,999	138	2,119,345	9,022	2,110,323	0
NSE	NSE	201710	FBNH	11 : MKT	23 : 35,000-126,499	48	3,367,553	0	3,367,553	0
NSE	NSE	201710	FBNH	11 : MKT	24 : 126,500 & above	42	12,319,122	0	12,319,122	0
NSE	NSE	201710	FBNH	12 : MLO	21 : 0-6,499	1,012	2,309,277	12,362	2,296,624	0
NSE	NSE	201710	FBNH	12 : MLO	22 : 6,500-34,999	744	12,176,031	234,667	11,908,828	0
NSE	NSE	201710	FBNH	12 : MLO	23 : 35,000-126,499	538	38,385,184	936,901	37,178,254	0
NSE	NSE	201710	FBNH	12 : MLO	24 : 126,500 & above	448	288,190,175	8,374,780	277,275,995	0
NSE	NSE	201710	FBNH	13 : ITQ	21 : 0-6,499	153	405,977	81,766	316,259	0
NSE	NSE	201710	FBNH	13 : ITQ	22 : 6,500-34,999	198	3,229,276	955,288	2,186,717	0
NSE	NSE	201710	FBNH	13 : ITQ	23 : 35,000-126,499	135	9,902,294	2,888,461	6,222,705	0
NSE	NSE	201710	FBNH	13 : ITQ	24 : 126,500 & above	71	21,325,951	3,965,750	14,150,547	0
NSE	NSE	201710	FBNH	14 : ATQ	21 : 0-6,499	343	809,856	251,027	536,279	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ETRANZACT	11 : MKT	21 : 0-6,499	10	-	-	-	-	0.2400
ETRANZACT	12 : MLO	21 : 0-6,499	1,540	-	-	-	-	0.0530
ETRANZACT	14 : ATQ	21 : 0-6,499	-	-	10	-	-	-0.2400
FBNH	11 : MKT	21 : 0-6,499	575,971	-	-	-	-	0.0293
FBNH	11 : MKT	22 : 6,500-34,999	2,110,323	-	-	-	-	0.0360
FBNH	11 : MKT	23 : 35,000-126,499	3,367,553	-	-	-	-	0.0576
FBNH	11 : MKT	24 : 126,500 & above	12,319,122	-	-	-	-	0.0259
FBNH	12 : MLO	21 : 0-6,499	2,239,058	12,146	39,033	6,387	-	0.0215
FBNH	12 : MLO	22 : 6,500-34,999	11,218,033	221,801	285,422	183,572	-	0.0165
FBNH	12 : MLO	23 : 35,000-126,499	32,938,454	1,482,103	1,525,206	970,440	58,587	0.0110
FBNH	12 : MLO	24 : 126,500 & above	248,189,104	8,378,255	11,999,524	7,651,053	922,615	0.0083
FBNH	13 : ITQ	21 : 0-6,499	21,123	55,690	113,809	114,592	8,145	-0.0062
FBNH	13 : ITQ	22 : 6,500-34,999	185,226	313,938	880,196	703,631	63,726	-0.0083
FBNH	13 : ITQ	23 : 35,000-126,499	132,458	1,480,991	1,703,149	2,360,830	377,726	-0.0073
FBNH	13 : ITQ	24 : 126,500 & above	519,210	3,378,611	2,371,817	6,776,265	877,713	-0.0200
FBNH	14 : ATQ	21 : 0-6,499	28,262	88,090	199,164	169,388	29,415	-0.0018

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ETRANZACT	11 : MKT	21 : 0-6,499	0.240000		0	0.0000	0.0	10	0.0	0	0.0000	0.0
ETRANZACT	12 : MLO	21 : 0-6,499	0.052987		0	0.0000	0.0	1,540	0.0	0	0.0000	0.0
ETRANZACT	14 : ATQ	21 : 0-6,499										
FBNH	11 : MKT	21 : 0-6,499	0.032383	10,704	0.0151	0.0	549,016	0.0	16,251	0.0157	0.0	
FBNH	11 : MKT	22 : 6,500-34,999	0.036517	41,313	0.0161	0.0	1,715,653	0.0	353,357	0.0147	0.0	
FBNH	11 : MKT	23 : 35,000-126,499	0.059971	0	0.0000	0.0	2,468,440	0.0	899,113	0.0187	0.0	
FBNH	11 : MKT	24 : 126,500 & above	0.026114	0	0.0000	0.0	10,084,715	0.0	2,234,407	0.0098	0.0	
FBNH	12 : MLO	21 : 0-6,499	0.021473	0	0.0000	0.0	2,270,462	4.7	26,162	0.0272	0.0	
FBNH	12 : MLO	22 : 6,500-34,999	0.021010	10,000	0.0100	0.0	11,473,851	13.4	424,977	0.0108	9.0	
FBNH	12 : MLO	23 : 35,000-126,499	0.020958	0	0.0000	0.0	34,965,427	55.7	2,212,827	0.0103	8.3	
FBNH	12 : MLO	24 : 126,500 & above	0.060730	200,000	0.0100	0.0	165,817,117	60.0	111,258,878	0.0357	11.8	
FBNH	13 : ITQ	21 : 0-6,499										
FBNH	13 : ITQ	22 : 6,500-34,999										
FBNH	13 : ITQ	23 : 35,000-126,499										
FBNH	13 : ITQ	24 : 126,500 & above										
FBNH	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	FBNH	14 : ATQ	22 : 6,500-34,999	297	4,829,485	1,716,657	2,975,512	0
NSE	NSE	201710	FBNH	14 : ATQ	23 : 35,000-126,499	277	19,717,197	6,503,888	10,697,562	0
NSE	NSE	201710	FBNH	14 : ATQ	24 : 126,500 & above	175	70,666,302	24,039,198	36,537,744	0
NSE	NSE	201710	FBNH	15 : NTQ	21 : 0-6,499	310	833,903	441,845	191,574	0
NSE	NSE	201710	FBNH	15 : NTQ	22 : 6,500-34,999	425	7,469,030	3,659,073	2,039,906	0
NSE	NSE	201710	FBNH	15 : NTQ	23 : 35,000-126,499	513	37,667,075	20,461,694	7,288,416	0
NSE	NSE	201710	FBNH	15 : NTQ	24 : 126,500 & above	406	169,281,692	66,947,099	62,864,009	0
NSE	NSE	201710	FCMB	11 : MKT	21 : 0-6,499	95	130,394	0	130,394	0
NSE	NSE	201710	FCMB	11 : MKT	22 : 6,500-34,999	56	806,227	0	806,227	0
NSE	NSE	201710	FCMB	11 : MKT	23 : 35,000-126,499	31	2,263,347	0	2,263,347	0
NSE	NSE	201710	FCMB	11 : MKT	24 : 126,500 & above	13	10,111,200	0	10,111,200	0
NSE	NSE	201710	FCMB	12 : MLO	21 : 0-6,499	239	526,626	0	517,240	0
NSE	NSE	201710	FCMB	12 : MLO	22 : 6,500-34,999	183	3,015,521	32,092	2,928,929	0
NSE	NSE	201710	FCMB	12 : MLO	23 : 35,000-126,499	202	15,268,847	180,722	14,581,389	0
NSE	NSE	201710	FCMB	12 : MLO	24 : 126,500 & above	278	245,551,177	5,872,344	234,262,108	0
NSE	NSE	201710	FCMB	13 : ITQ	21 : 0-6,499	13	32,748	2,600	30,148	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FBNH	14 : ATQ	22 : 6,500-34,999	75,810	342,295	845,143	1,334,675	229,160	0.0025
FBNH	14 : ATQ	23 : 35,000-126,499	297,444	1,650,454	2,658,678	4,329,880	1,151,029	-0.0053
FBNH	14 : ATQ	24 : 126,500 & above	3,253,009	3,855,011	5,534,873	13,677,287	7,367,993	-0.0228
FBNH	15 : NTQ	21 : 0-6,499	800	4,500	9,240	93,273	36,830	-0.0019
FBNH	15 : NTQ	22 : 6,500-34,999	22,500	60,588	377,972	871,041	336,225	0.0011
FBNH	15 : NTQ	23 : 35,000-126,499	100,000	282,795	663,122	2,677,678	1,741,048	0.0090
FBNH	15 : NTQ	24 : 126,500 & above	17,632,411	18,089,520	1,268,429	12,562,553	4,073,787	-0.0059
FCMB	11 : MKT	21 : 0-6,499	130,394	-	-	-	-	0.0127
FCMB	11 : MKT	22 : 6,500-34,999	806,227	-	-	-	-	0.0120
FCMB	11 : MKT	23 : 35,000-126,499	2,263,347	-	-	-	-	0.0082
FCMB	11 : MKT	24 : 126,500 & above	10,111,200	-	-	-	-	0.0197
FCMB	12 : MLO	21 : 0-6,499	510,673	-	1,788	4,033	746	0.0089
FCMB	12 : MLO	22 : 6,500-34,999	2,842,898	30,908	6,324	48,799	-	0.0087
FCMB	12 : MLO	23 : 35,000-126,499	13,505,816	216,193	261,281	504,256	72,804	0.0048
FCMB	12 : MLO	24 : 126,500 & above	184,596,669	5,908,342	8,323,929	4,289,724	28,746,364	0.0027
FCMB	13 : ITQ	21 : 0-6,499	-	-	3,100	14,558	1,299	-0.0028

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FBNH	14 : ATQ	22 : 6,500-34,999										
FBNH	14 : ATQ	23 : 35,000-126,499										
FBNH	14 : ATQ	24 : 126,500 & above										
FBNH	15 : NTQ	21 : 0-6,499										
FBNH	15 : NTQ	22 : 6,500-34,999										
FBNH	15 : NTQ	23 : 35,000-126,499										
FBNH	15 : NTQ	24 : 126,500 & above										
FCMB	11 : MKT	21 : 0-6,499	0.013557		0	0.0000	0.0	130,394	0.0	0	0.0000	0.0
FCMB	11 : MKT	22 : 6,500-34,999	0.012910	16,000	0	0.0100	0.0	770,227	0.0	20,000	0.0055	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.014260		0	0.0000	0.0	1,962,370	0.0	300,977	0.0085	0.0
FCMB	11 : MKT	24 : 126,500 & above	0.033288		0	0.0000	0.0	2,981,200	0.0	7,130,000	0.0115	0.0
FCMB	12 : MLO	21 : 0-6,499	0.011649		0	0.0000	0.0	517,240	14.0	0	0.0000	0.0
FCMB	12 : MLO	22 : 6,500-34,999	0.012341		0	0.0000	0.0	2,878,340	15.1	50,589	0.0092	187.9
FCMB	12 : MLO	23 : 35,000-126,499	0.011471		0	0.0000	0.0	14,220,689	51.3	360,700	0.0094	19.6
FCMB	12 : MLO	24 : 126,500 & above	0.014987	2,000,000	0	0.0075	0.0	212,182,115	434.4	20,079,993	0.0116	4.8
FCMB	13 : ITQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	FCMB	13 : ITQ	22 : 6,500-34,999	26	452,811	160,754	272,057	0	
NSE	NSE	201710	FCMB	13 : ITQ	23 : 35,000-126,499	35	2,863,264	531,264	2,012,000	0	
NSE	NSE	201710	FCMB	13 : ITQ	24 : 126,500 & above	45	26,647,718	1,961,587	16,218,972	0	
NSE	NSE	201710	FCMB	14 : ATQ	21 : 0-6,499	96	218,683	35,930	152,228	0	
NSE	NSE	201710	FCMB	14 : ATQ	22 : 6,500-34,999	89	1,465,408	308,231	911,572	0	
NSE	NSE	201710	FCMB	14 : ATQ	23 : 35,000-126,499	152	12,169,119	2,911,987	6,426,968	0	
NSE	NSE	201710	FCMB	14 : ATQ	24 : 126,500 & above	220	90,726,053	17,929,642	34,610,431	0	
NSE	NSE	201710	FCMB	15 : NTQ	21 : 0-6,499	87	225,602	38,641	23,239	0	
NSE	NSE	201710	FCMB	15 : NTQ	22 : 6,500-34,999	130	2,437,829	519,349	215,363	0	
NSE	NSE	201710	FCMB	15 : NTQ	23 : 35,000-126,499	229	18,284,737	4,377,966	1,962,638	0	
NSE	NSE	201710	FCMB	15 : NTQ	24 : 126,500 & above	496	295,786,046	61,822,573	26,805,428	0	
NSE	NSE	201710	FIDELITYBK	11 : MKT	21 : 0-6,499	118	244,596	0	244,596	0	
NSE	NSE	201710	FIDELITYBK	11 : MKT	22 : 6,500-34,999	60	943,815	0	943,815	0	
NSE	NSE	201710	FIDELITYBK	11 : MKT	23 : 35,000-126,499	33	2,382,584	0	2,382,584	0	
NSE	NSE	201710	FIDELITYBK	11 : MKT	24 : 126,500 & above	28	11,081,184	1,489,611	9,591,573	0	
NSE	NSE	201710	FIDELITYBK	12 : MLO	21 : 0-6,499	282	677,473	0	626,048	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FCMB	13 : ITQ	22 : 6,500-34,999	-	600	76,797	127,661	53,000	-0.0052
FCMB	13 : ITQ	23 : 35,000-126,499	164,500	107,520	255,512	916,968	428,500	-0.0049
FCMB	13 : ITQ	24 : 126,500 & above	2,790,000	1,154,841	5,155,772	2,946,193	1,647,384	0.0019
FCMB	14 : ATQ	21 : 0-6,499	20	20,846	10,268	61,325	15,027	-0.0070
FCMB	14 : ATQ	22 : 6,500-34,999	16,000	10,000	92,467	359,641	177,304	-0.0017
FCMB	14 : ATQ	23 : 35,000-126,499	54,000	218,299	765,217	2,603,866	909,018	-0.0055
FCMB	14 : ATQ	24 : 126,500 & above	271,861	3,640,987	4,108,993	7,138,429	6,803,452	-0.0075
FCMB	15 : NTQ	21 : 0-6,499	-	-	-	5,195	3,550	-0.0098
FCMB	15 : NTQ	22 : 6,500-34,999	-	-	4,403	76,212	39,450	-0.0216
FCMB	15 : NTQ	23 : 35,000-126,499	-	-	100,000	861,518	341,423	-0.0160
FCMB	15 : NTQ	24 : 126,500 & above	-	-	2,050,537	2,358,839	10,472,695	-0.0318
FIDELITYBK	11 : MKT	21 : 0-6,499	244,596	-	-	-	-	0.0180
FIDELITYBK	11 : MKT	22 : 6,500-34,999	943,815	-	-	-	-	0.0217
FIDELITYBK	11 : MKT	23 : 35,000-126,499	2,382,584	-	-	-	-	0.0159
FIDELITYBK	11 : MKT	24 : 126,500 & above	9,591,573	-	-	-	-	0.0132
FIDELITYBK	12 : MLO	21 : 0-6,499	599,127	1,543	5,624	3,689	3,000	0.0123

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FCMB	13 : ITQ	22 : 6,500-34,999									
FCMB	13 : ITQ	23 : 35,000-126,499									
FCMB	13 : ITQ	24 : 126,500 & above									
FCMB	14 : ATQ	21 : 0-6,499									
FCMB	14 : ATQ	22 : 6,500-34,999									
FCMB	14 : ATQ	23 : 35,000-126,499									
FCMB	14 : ATQ	24 : 126,500 & above									
FCMB	15 : NTQ	21 : 0-6,499									
FCMB	15 : NTQ	22 : 6,500-34,999									
FCMB	15 : NTQ	23 : 35,000-126,499									
FCMB	15 : NTQ	24 : 126,500 & above									
FIDELITYBK	11 : MKT	21 : 0-6,499	0.020500	2,500	0.0400	0.0	237,596	0.0	4,500	0.0159	0.0
FIDELITYBK	11 : MKT	22 : 6,500-34,999	0.022200	0	0.0000	0.0	883,815	0.0	60,000	0.0096	0.0
FIDELITYBK	11 : MKT	23 : 35,000-126,499	0.018417	73,000	0.0479	0.0	2,058,084	0.0	251,500	0.0238	0.0
FIDELITYBK	11 : MKT	24 : 126,500 & above	0.023801	0	0.0000	0.0	6,529,306	0.0	3,062,267	0.0133	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.013397	0	0.0000	0.0	626,048	126.4	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	FIDELITYBK	12 : MLO	22 : 6,500-34,999	311	5,302,403	54,322	4,957,295	0	
NSE	NSE	201710	FIDELITYBK	12 : MLO	23 : 35,000-126,499	336	24,856,371	329,289	23,244,618	0	
NSE	NSE	201710	FIDELITYBK	12 : MLO	24 : 126,500 & above	498	292,794,226	22,766,242	247,113,850	0	
NSE	NSE	201710	FIDELITYBK	13 : ITQ	21 : 0-6,499	41	116,878	10,168	94,210	0	
NSE	NSE	201710	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	50	853,180	197,071	603,913	0	
NSE	NSE	201710	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	84	6,170,518	1,683,904	4,272,833	0	
NSE	NSE	201710	FIDELITYBK	13 : ITQ	24 : 126,500 & above	83	36,997,411	6,828,519	27,846,058	0	
NSE	NSE	201710	FIDELITYBK	14 : ATQ	21 : 0-6,499	116	325,634	98,758	213,516	0	
NSE	NSE	201710	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	194	3,315,379	500,667	2,559,065	0	
NSE	NSE	201710	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	189	14,010,698	4,800,317	7,906,758	0	
NSE	NSE	201710	FIDELITYBK	14 : ATQ	24 : 126,500 & above	248	106,684,252	28,982,963	57,935,692	0	
NSE	NSE	201710	FIDELITYBK	15 : NTQ	21 : 0-6,499	116	322,470	123,268	56,319	0	
NSE	NSE	201710	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	144	2,619,739	864,125	554,171	0	
NSE	NSE	201710	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	351	26,749,121	11,595,268	4,910,452	0	
NSE	NSE	201710	FIDELITYBK	15 : NTQ	24 : 126,500 & above	511	296,440,565	122,762,274	37,143,521	0	
NSE	NSE	201710	FIDSON	11 : MKT	21 : 0-6,499	21	32,354	0	32,354	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FIDELITYBK	12 : MLO	22 : 6,500-34,999	4,740,769	59,370	78,000	79,006	150	0.0098
FIDELITYBK	12 : MLO	23 : 35,000-126,499	21,186,180	574,544	452,101	852,793	16,000	0.0097
FIDELITYBK	12 : MLO	24 : 126,500 & above	211,094,323	9,981,904	11,011,941	11,314,920	1,059,022	0.0097
FIDELITYBK	13 : ITQ	21 : 0-6,499	6,000	11,530	25,472	36,208	7,000	-0.0063
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	270	17,325	210,765	270,968	60,374	-0.0020
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	73,800	409,380	1,545,719	1,875,434	128,165	-0.0029
FIDELITYBK	13 : ITQ	24 : 126,500 & above	3,973,601	2,640,760	7,661,383	9,107,642	2,147,132	-0.0090
FIDELITYBK	14 : ATQ	21 : 0-6,499	1,200	19,191	42,820	106,655	19,928	-0.0042
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	20,000	100,229	554,577	1,454,353	295,221	-0.0092
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	2,000	840,020	1,802,901	3,736,308	1,054,823	-0.0042
FIDELITYBK	14 : ATQ	24 : 126,500 & above	3,305,000	6,001,112	9,872,686	23,633,637	6,386,561	-0.0146
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	-	6,265	25,945	15,449	-0.0036
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	-	22,000	70,000	285,635	51,000	-0.0252
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	74,646	50,000	710,293	2,101,137	777,808	-0.0153
FIDELITYBK	15 : NTQ	24 : 126,500 & above	989,380	793,396	2,934,083	13,680,859	6,274,258	-0.0107
FIDSON	11 : MKT	21 : 0-6,499	32,354	-	-	-	-	0.1154

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.013976		0	0.0000	0.0	4,933,351	14.8	23,944	0.0077	0.0
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.013735	45,000	0.0100	0.0	22,879,618	70.8	320,000	0.0085	0.7	
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.019458		0	0.0000	0.0	201,573,839	135.9	45,540,011	0.0143	16.3
FIDELITYBK	13 : ITQ	21 : 0-6,499										
FIDELITYBK	13 : ITQ	22 : 6,500-34,999										
FIDELITYBK	13 : ITQ	23 : 35,000-126,499										
FIDELITYBK	13 : ITQ	24 : 126,500 & above										
FIDELITYBK	14 : ATQ	21 : 0-6,499										
FIDELITYBK	14 : ATQ	22 : 6,500-34,999										
FIDELITYBK	14 : ATQ	23 : 35,000-126,499										
FIDELITYBK	14 : ATQ	24 : 126,500 & above										
FIDELITYBK	15 : NTQ	21 : 0-6,499										
FIDELITYBK	15 : NTQ	22 : 6,500-34,999										
FIDELITYBK	15 : NTQ	23 : 35,000-126,499										
FIDELITYBK	15 : NTQ	24 : 126,500 & above										
FIDSON	11 : MKT	21 : 0-6,499	0.066446		0	0.0000	0.0	31,354	0.0	1,000	0.0080	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	FIDSON	11 : MKT	22 : 6,500-34,999	13	184,600	0	184,600	0	
NSE	NSE	201710	FIDSON	11 : MKT	23 : 35,000-126,499	2	143,000	0	143,000	0	
NSE	NSE	201710	FIDSON	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0	
NSE	NSE	201710	FIDSON	12 : MLO	21 : 0-6,499	82	204,931	4,564	190,100	0	
NSE	NSE	201710	FIDSON	12 : MLO	22 : 6,500-34,999	68	1,215,940	93,838	1,104,464	0	
NSE	NSE	201710	FIDSON	12 : MLO	23 : 35,000-126,499	61	4,341,055	84,353	4,027,701	0	
NSE	NSE	201710	FIDSON	12 : MLO	24 : 126,500 & above	58	22,892,770	1,058,524	20,367,246	0	
NSE	NSE	201710	FIDSON	13 : ITQ	21 : 0-6,499	43	125,724	27,120	77,567	0	
NSE	NSE	201710	FIDSON	13 : ITQ	22 : 6,500-34,999	61	1,118,638	505,547	344,791	0	
NSE	NSE	201710	FIDSON	13 : ITQ	23 : 35,000-126,499	31	1,936,665	860,838	444,663	0	
NSE	NSE	201710	FIDSON	13 : ITQ	24 : 126,500 & above	16	4,182,298	2,261,010	900,414	0	
NSE	NSE	201710	FIDSON	14 : ATQ	21 : 0-6,499	23	71,676	14,900	35,170	0	
NSE	NSE	201710	FIDSON	14 : ATQ	22 : 6,500-34,999	28	487,758	150,800	231,958	0	
NSE	NSE	201710	FIDSON	14 : ATQ	23 : 35,000-126,499	29	1,944,720	698,000	837,570	0	
NSE	NSE	201710	FIDSON	14 : ATQ	24 : 126,500 & above	13	4,201,056	660,000	2,591,156	0	
NSE	NSE	201710	FIDSON	15 : NTQ	21 : 0-6,499	13	33,680	5,205	6,705	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
FIDSON	11 : MKT	22 : 6,500-34,999	184,600	-	-	-	-	0.0998	
FIDSON	11 : MKT	23 : 35,000-126,499	143,000	-	-	-	-	0.1959	
FIDSON	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.2750	
FIDSON	12 : MLO	21 : 0-6,499	173,137	6,375	2,443	5,645	1,000	0.0297	
FIDSON	12 : MLO	22 : 6,500-34,999	896,873	21,280	35,000	147,011	-	0.0513	
FIDSON	12 : MLO	23 : 35,000-126,499	3,152,318	350,325	12,200	306,024	30,000	0.0511	
FIDSON	12 : MLO	24 : 126,500 & above	14,979,684	3,031,703	795,359	117,000	1,163,500	0.0680	
FIDSON	13 : ITQ	21 : 0-6,499	5,000	-	18,366	28,691	9,460	-0.0112	
FIDSON	13 : ITQ	22 : 6,500-34,999	-	5,000	55,200	81,500	132,891	-0.0336	
FIDSON	13 : ITQ	23 : 35,000-126,499	-	80,001	100	212,671	65,000	-0.0260	
FIDSON	13 : ITQ	24 : 126,500 & above	-	500,000	170,000	230,404	-	-0.0744	
FIDSON	14 : ATQ	21 : 0-6,499	1,000	-	-	18,070	5,600	-0.0429	
FIDSON	14 : ATQ	22 : 6,500-34,999	12,720	28,600	54,500	86,138	30,000	-0.0488	
FIDSON	14 : ATQ	23 : 35,000-126,499	1,000	59,000	100,000	294,491	90,879	-0.1018	
FIDSON	14 : ATQ	24 : 126,500 & above	-	1,200,000	601,280	645,876	144,000	-0.0994	
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.1375	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FIDSON	11 : MKT	22 : 6,500-34,999	0.088304		0	0.0000	0.0	164,600	0.0	20,000	0.0580	0.0
FIDSON	11 : MKT	23 : 35,000-126,499	0.140069		0	0.0000	0.0	143,000	0.0	0	0.0000	0.0
FIDSON	11 : MKT	24 : 126,500 & above	0.265000		0	0.0000	0.0	0	0.0	200,000	0.0825	0.0
FIDSON	12 : MLO	21 : 0-6,499	0.060173		0	0.0000	0.0	189,000	83.5	1,100	0.0136	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.058687		0	0.0000	0.0	1,073,029	145.7	31,435	0.0252	0.0
FIDSON	12 : MLO	23 : 35,000-126,499	0.068948		0	0.0000	0.0	3,662,397	337.0	365,304	0.0428	7.7
FIDSON	12 : MLO	24 : 126,500 & above	0.080839		0	0.0000	0.0	14,357,455	261.9	6,009,791	0.0373	430.4
FIDSON	13 : ITQ	21 : 0-6,499										
FIDSON	13 : ITQ	22 : 6,500-34,999										
FIDSON	13 : ITQ	23 : 35,000-126,499										
FIDSON	13 : ITQ	24 : 126,500 & above										
FIDSON	14 : ATQ	21 : 0-6,499										
FIDSON	14 : ATQ	22 : 6,500-34,999										
FIDSON	14 : ATQ	23 : 35,000-126,499										
FIDSON	14 : ATQ	24 : 126,500 & above										
FIDSON	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	FIDSON	15 : NTQ	22 : 6,500-34,999	39	631,600	345,500	68,100	0
NSE	NSE	201710	FIDSON	15 : NTQ	23 : 35,000-126,499	52	3,474,492	1,580,324	491,854	0
NSE	NSE	201710	FIDSON	15 : NTQ	24 : 126,500 & above	18	6,111,824	2,590,000	540,000	0
NSE	NSE	201710	FIRSTALUM	11 : MKT	21 : 0-6,499	3	5,200	0	5,200	0
NSE	NSE	201710	FIRSTALUM	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201710	FIRSTALUM	11 : MKT	23 : 35,000-126,499	2	140,000	0	140,000	0
NSE	NSE	201710	FIRSTALUM	12 : MLO	21 : 0-6,499	16	38,445	0	38,445	0
NSE	NSE	201710	FIRSTALUM	12 : MLO	22 : 6,500-34,999	10	187,500	34,101	152,724	0
NSE	NSE	201710	FIRSTALUM	12 : MLO	23 : 35,000-126,499	20	1,507,813	148,334	1,153,489	0
NSE	NSE	201710	FIRSTALUM	12 : MLO	24 : 126,500 & above	8	3,287,614	665,798	2,384,882	0
NSE	NSE	201710	FIRSTALUM	13 : ITQ	21 : 0-6,499	8	19,715	6,000	7,715	0
NSE	NSE	201710	FIRSTALUM	13 : ITQ	22 : 6,500-34,999	4	62,500	30,000	0	0
NSE	NSE	201710	FIRSTALUM	13 : ITQ	23 : 35,000-126,499	1	40,000	0	40,000	0
NSE	NSE	201710	FIRSTALUM	13 : ITQ	24 : 126,500 & above	2	753,300	0	700,000	0
NSE	NSE	201710	FIRSTALUM	14 : ATQ	21 : 0-6,499	9	19,039	13,925	15	0
NSE	NSE	201710	FIRSTALUM	14 : ATQ	22 : 6,500-34,999	17	330,000	45,000	20,000	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information						
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	12,000	40,838	-0.0653	
FIDSON	15 : NTQ	23 : 35,000-126,499	-	-	-	125,700	260,000	-0.1414	
FIDSON	15 : NTQ	24 : 126,500 & above	-	390,000	-	-	-	-0.2794	
FIRSTALUM	11 : MKT	21 : 0-6,499	5,200	-	-	-	-	0.0192	
FIRSTALUM	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0300	
FIRSTALUM	11 : MKT	23 : 35,000-126,499	140,000	-	-	-	-	0.0220	
FIRSTALUM	12 : MLO	21 : 0-6,499	31,770	-	-	-	6,675	0.0071	
FIRSTALUM	12 : MLO	22 : 6,500-34,999	129,399	-	-	-	-	0.0058	
FIRSTALUM	12 : MLO	23 : 35,000-126,499	1,028,255	4,900	100,000	3,334	-	0.0144	
FIRSTALUM	12 : MLO	24 : 126,500 & above	2,047,516	323,666	-	13,700	-	0.0127	
FIRSTALUM	13 : ITQ	21 : 0-6,499	-	-	-	2,000	150	-0.0109	
FIRSTALUM	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
FIRSTALUM	13 : ITQ	23 : 35,000-126,499	-	-	-	40,000	-	0.0100	
FIRSTALUM	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.0071	
FIRSTALUM	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0200	
FIRSTALUM	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-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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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FIDSON	15 : NTQ	22 : 6,500-34,999										
FIDSON	15 : NTQ	23 : 35,000-126,499										
FIDSON	15 : NTQ	24 : 126,500 & above										
FIRSTALUM	11 : MKT	21 : 0-6,499	0.019230		0	0.0000	0.0	5,200	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	22 : 6,500-34,999	0.030000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	23 : 35,000-126,499	0.022000		0	0.0000	0.0	40,000	0.0	100,000	0.0114	0.0
FIRSTALUM	12 : MLO	21 : 0-6,499	0.010762		0	0.0000	0.0	33,445	109.6	5,000	0.0100	3567.0
FIRSTALUM	12 : MLO	22 : 6,500-34,999	0.009967		0	0.0000	0.0	152,724	606.0	0	0.0000	0.0
FIRSTALUM	12 : MLO	23 : 35,000-126,499	0.017919		0	0.0000	0.0	1,153,489	81.8	0	0.0000	0.0
FIRSTALUM	12 : MLO	24 : 126,500 & above	0.028405		0	0.0000	0.0	1,384,882	7.5	1,000,000	0.0200	17.2
FIRSTALUM	13 : ITQ	21 : 0-6,499										
FIRSTALUM	13 : ITQ	22 : 6,500-34,999										
FIRSTALUM	13 : ITQ	23 : 35,000-126,499										
FIRSTALUM	13 : ITQ	24 : 126,500 & above										
FIRSTALUM	14 : ATQ	21 : 0-6,499										
FIRSTALUM	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	FIRSTALUM	14 : ATQ	23 : 35,000-126,499	9	632,724	0	351,404	0	
NSE	NSE	201710	FIRSTALUM	14 : ATQ	24 : 126,500 & above	14	5,853,300	0	642,500	0	
NSE	NSE	201710	FIRSTALUM	15 : NTQ	21 : 0-6,499	1	5,000	0	0	0	
NSE	NSE	201710	FIRSTALUM	15 : NTQ	22 : 6,500-34,999	1	17,101	0	17,101	0	
NSE	NSE	201710	FIRSTALUM	15 : NTQ	23 : 35,000-126,499	2	150,000	0	45,000	0	
NSE	NSE	201710	FIRSTALUM	15 : NTQ	24 : 126,500 & above	1	182,899	181,049	1,850	0	
NSE	NSE	201710	FLOURMILL	11 : MKT	21 : 0-6,499	77	105,768	0	105,768	0	
NSE	NSE	201710	FLOURMILL	11 : MKT	22 : 6,500-34,999	14	201,350	0	201,350	0	
NSE	NSE	201710	FLOURMILL	11 : MKT	23 : 35,000-126,499	4	307,212	0	307,212	0	
NSE	NSE	201710	FLOURMILL	12 : MLO	21 : 0-6,499	336	532,436	23,706	503,842	0	
NSE	NSE	201710	FLOURMILL	12 : MLO	22 : 6,500-34,999	119	1,875,985	284,434	1,567,796	0	
NSE	NSE	201710	FLOURMILL	12 : MLO	23 : 35,000-126,499	43	2,601,776	284,264	2,250,948	0	
NSE	NSE	201710	FLOURMILL	12 : MLO	24 : 126,500 & above	11	7,440,683	228,920	7,161,763	0	
NSE	NSE	201710	FLOURMILL	13 : ITQ	21 : 0-6,499	230	425,279	186,203	186,219	0	
NSE	NSE	201710	FLOURMILL	13 : ITQ	22 : 6,500-34,999	139	2,118,226	1,001,935	603,353	0	
NSE	NSE	201710	FLOURMILL	13 : ITQ	23 : 35,000-126,499	35	2,334,021	953,690	551,291	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FIRSTALUM	14 : ATQ	23 : 35,000-126,499	-	-	110,000	40,000	41,880	-0.0226
FIRSTALUM	14 : ATQ	24 : 126,500 & above	-	-	-	106,000	-	-0.0300
FIRSTALUM	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
FIRSTALUM	15 : NTQ	22 : 6,500-34,999	-	-	-	17,101	-	0.0300
FIRSTALUM	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0400
FIRSTALUM	15 : NTQ	24 : 126,500 & above	-	-	-	1,850	-	-0.0300
FLOURMILL	11 : MKT	21 : 0-6,499	105,768	-	-	-	-	0.6555
FLOURMILL	11 : MKT	22 : 6,500-34,999	201,350	-	-	-	-	0.7121
FLOURMILL	11 : MKT	23 : 35,000-126,499	307,212	-	-	-	-	0.4486
FLOURMILL	12 : MLO	21 : 0-6,499	483,895	2,950	3,819	4,887	7,126	0.3654
FLOURMILL	12 : MLO	22 : 6,500-34,999	1,379,905	43,762	43,333	77,618	22,139	0.4394
FLOURMILL	12 : MLO	23 : 35,000-126,499	1,987,701	75,941	31,070	52,650	1,286	0.3109
FLOURMILL	12 : MLO	24 : 126,500 & above	6,986,340	50,000	31,000	94,423	-	-0.4713
FLOURMILL	13 : ITQ	21 : 0-6,499	1,766	15,846	39,177	98,696	20,728	-0.1685
FLOURMILL	13 : ITQ	22 : 6,500-34,999	1,693	92,570	103,541	311,759	45,826	-0.3907
FLOURMILL	13 : ITQ	23 : 35,000-126,499	123,456	101,400	34,388	29,110	100,455	-0.2718

Guidance:

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

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FIRSTALUM	14 : ATQ	23 : 35,000-126,499									
FIRSTALUM	14 : ATQ	24 : 126,500 & above									
FIRSTALUM	15 : NTQ	21 : 0-6,499									
FIRSTALUM	15 : NTQ	22 : 6,500-34,999									
FIRSTALUM	15 : NTQ	23 : 35,000-126,499									
FIRSTALUM	15 : NTQ	24 : 126,500 & above									
FLOURMILL	11 : MKT	21 : 0-6,499	0.654924	1,726	0.0100	0.0	88,465	0.0	15,577	0.0703	0.0
FLOURMILL	11 : MKT	22 : 6,500-34,999	0.837038	0	0.0000	0.0	97,707	0.0	103,643	0.1827	0.0
FLOURMILL	11 : MKT	23 : 35,000-126,499	0.688428	0	0.0000	0.0	0	0.0	307,212	0.1169	0.0
FLOURMILL	12 : MLO	21 : 0-6,499	0.461333	0	0.0000	0.0	454,538	60.8	49,304	0.1159	0.0
FLOURMILL	12 : MLO	22 : 6,500-34,999	0.577539	0	0.0000	0.0	1,299,459	84.4	268,337	0.1317	113.8
FLOURMILL	12 : MLO	23 : 35,000-126,499	0.590972	0	0.0000	0.0	1,468,081	536.3	782,867	0.1048	2.2
FLOURMILL	12 : MLO	24 : 126,500 & above	0.463625	0	0.0000	0.0	6,463,683	23.3	698,080	0.1049	1.7
FLOURMILL	13 : ITQ	21 : 0-6,499									
FLOURMILL	13 : ITQ	22 : 6,500-34,999									
FLOURMILL	13 : ITQ	23 : 35,000-126,499									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	FLOURMILL	13 : ITQ	24 : 126,500 & above	4	1,350,000	0	1,150,000	0	
NSE	NSE	201710	FLOURMILL	14 : ATQ	21 : 0-6,499	139	273,968	82,446	131,136	0	
NSE	NSE	201710	FLOURMILL	14 : ATQ	22 : 6,500-34,999	54	905,279	277,840	410,265	0	
NSE	NSE	201710	FLOURMILL	14 : ATQ	23 : 35,000-126,499	26	1,658,836	671,377	637,329	0	
NSE	NSE	201710	FLOURMILL	14 : ATQ	24 : 126,500 & above	3	4,900,000	0	4,900,000	0	
NSE	NSE	201710	FLOURMILL	15 : NTQ	21 : 0-6,499	65	145,669	81,945	25,250	0	
NSE	NSE	201710	FLOURMILL	15 : NTQ	22 : 6,500-34,999	32	576,345	212,151	172,846	0	
NSE	NSE	201710	FLOURMILL	15 : NTQ	23 : 35,000-126,499	27	1,944,074	968,521	228,053	0	
NSE	NSE	201710	FLOURMILL	15 : NTQ	24 : 126,500 & above	3	695,398	200,000	200,000	0	
NSE	NSE	201710	FO	11 : MKT	21 : 0-6,499	161	165,451	10,530	154,921	0	
NSE	NSE	201710	FO	11 : MKT	22 : 6,500-34,999	24	338,908	19,047	319,861	0	
NSE	NSE	201710	FO	11 : MKT	23 : 35,000-126,499	5	300,458	0	300,458	0	
NSE	NSE	201710	FO	11 : MKT	24 : 126,500 & above	1	210,000	210,000	0	0	
NSE	NSE	201710	FO	12 : MLO	21 : 0-6,499	612	1,049,192	42,875	990,817	0	
NSE	NSE	201710	FO	12 : MLO	22 : 6,500-34,999	170	2,550,661	151,393	2,353,928	0	
NSE	NSE	201710	FO	12 : MLO	23 : 35,000-126,499	47	2,441,544	333,212	2,021,654	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FLOURMILL	13 : ITQ	24 : 126,500 & above	1,150,000	-	-	-	-	0.0300
FLOURMILL	14 : ATQ	21 : 0-6,499	440	9,332	26,465	67,840	9,374	-0.1701
FLOURMILL	14 : ATQ	22 : 6,500-34,999	-	10,000	97,591	213,406	44,182	-0.2729
FLOURMILL	14 : ATQ	23 : 35,000-126,499	100,170	100,700	7,000	282,759	1,409	-0.3533
FLOURMILL	14 : ATQ	24 : 126,500 & above	4,500,000	399,201	799	-	-	0.7451
FLOURMILL	15 : NTQ	21 : 0-6,499	-	-	2,350	8,924	348	-0.4850
FLOURMILL	15 : NTQ	22 : 6,500-34,999	-	-	51,725	70,621	49,015	-0.4982
FLOURMILL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.1711
FLOURMILL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.2400
FO	11 : MKT	21 : 0-6,499	154,921	-	-	-	-	0.7080
FO	11 : MKT	22 : 6,500-34,999	319,861	-	-	-	-	0.2840
FO	11 : MKT	23 : 35,000-126,499	300,458	-	-	-	-	0.6947
FO	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
FO	12 : MLO	21 : 0-6,499	827,516	19,707	47,843	43,691	13,556	0.4570
FO	12 : MLO	22 : 6,500-34,999	1,858,816	74,739	72,542	178,788	30,191	0.3820
FO	12 : MLO	23 : 35,000-126,499	1,473,115	58,500	267,212	110,263	99,223	0.2397

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FLOURMILL	13 : ITQ	24 : 126,500 & above									
FLOURMILL	14 : ATQ	21 : 0-6,499									
FLOURMILL	14 : ATQ	22 : 6,500-34,999									
FLOURMILL	14 : ATQ	23 : 35,000-126,499									
FLOURMILL	14 : ATQ	24 : 126,500 & above									
FLOURMILL	15 : NTQ	21 : 0-6,499									
FLOURMILL	15 : NTQ	22 : 6,500-34,999									
FLOURMILL	15 : NTQ	23 : 35,000-126,499									
FLOURMILL	15 : NTQ	24 : 126,500 & above									
FO	11 : MKT	21 : 0-6,499	0.808770	1,001	1.7200	0.0	123,770	0.0	30,150	0.1878	0.0
FO	11 : MKT	22 : 6,500-34,999	1.118372	0	0.0000	0.0	113,500	0.0	206,361	0.4411	0.0
FO	11 : MKT	23 : 35,000-126,499	0.747412	0	0.0000	0.0	95,603	0.0	204,855	0.1171	0.0
FO	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
FO	12 : MLO	21 : 0-6,499	0.592865	0	0.0000	0.0	870,871	209.9	119,946	0.1280	1045.9
FO	12 : MLO	22 : 6,500-34,999	0.614722	0	0.0000	0.0	1,703,384	324.2	650,544	0.1075	839.5
FO	12 : MLO	23 : 35,000-126,499	0.771096	0	0.0000	0.0	1,304,964	288.8	716,690	0.5150	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.

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	FO	12 : MLO	24 : 126,500 & above	6	1,207,603	340,534	867,069	0
NSE	NSE	201710	FO	13 : ITQ	21 : 0-6,499	342	640,852	261,719	300,235	0
NSE	NSE	201710	FO	13 : ITQ	22 : 6,500-34,999	112	1,661,793	721,894	633,539	0
NSE	NSE	201710	FO	13 : ITQ	23 : 35,000-126,499	19	1,046,772	361,984	412,251	0
NSE	NSE	201710	FO	13 : ITQ	24 : 126,500 & above	2	384,089	133,089	251,000	0
NSE	NSE	201710	FO	14 : ATQ	21 : 0-6,499	199	340,841	141,341	148,940	0
NSE	NSE	201710	FO	14 : ATQ	22 : 6,500-34,999	67	996,107	401,601	375,133	0
NSE	NSE	201710	FO	14 : ATQ	23 : 35,000-126,499	19	1,090,256	430,747	358,876	0
NSE	NSE	201710	FO	15 : NTQ	21 : 0-6,499	142	307,531	149,884	84,873	0
NSE	NSE	201710	FO	15 : NTQ	22 : 6,500-34,999	63	951,453	414,883	342,049	0
NSE	NSE	201710	FO	15 : NTQ	23 : 35,000-126,499	16	790,548	600,705	67,740	0
NSE	NSE	201710	FO	15 : NTQ	24 : 126,500 & above	4	776,050	0	205,350	0
NSE	NSE	201710	FORTISMFB	12 : MLO	21 : 0-6,499	5	10,654	0	6,400	0
NSE	NSE	201710	FTNCOCOA	11 : MKT	21 : 0-6,499	4	1,460	0	1,460	0
NSE	NSE	201710	FTNCOCOA	12 : MLO	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201710	FTNCOCOA	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FO	12 : MLO	24 : 126,500 & above	733,979	1	-	-	-	0.3006
FO	13 : ITQ	21 : 0-6,499	12,806	26,724	77,480	128,387	30,523	-0.4497
FO	13 : ITQ	22 : 6,500-34,999	20,549	43,425	146,934	286,141	65,384	-0.2981
FO	13 : ITQ	23 : 35,000-126,499	107,708	2,000	47,097	65,666	87,673	-0.0876
FO	13 : ITQ	24 : 126,500 & above	-	-	251,000	-	-	-0.7502
FO	14 : ATQ	21 : 0-6,499	1,391	11,877	31,234	60,044	34,245	-0.5086
FO	14 : ATQ	22 : 6,500-34,999	10,000	13,400	63,006	223,118	20,819	0.1307
FO	14 : ATQ	23 : 35,000-126,499	52,000	1	2,000	289,697	9,749	-0.2188
FO	15 : NTQ	21 : 0-6,499	-	4,000	3,648	40,899	19,739	-0.5751
FO	15 : NTQ	22 : 6,500-34,999	-	-	43,370	156,584	93,573	-0.2424
FO	15 : NTQ	23 : 35,000-126,499	-	-	-	38,783	-	-0.4273
FO	15 : NTQ	24 : 126,500 & above	-	-	-	205,350	-	-0.9342
FORTISMFB	12 : MLO	21 : 0-6,499	4,300	-	-	1,600	-	0.0000
FTNCOCOA	11 : MKT	21 : 0-6,499	1,460	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	21 : 0-6,499	100	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	23 : 35,000-126,499	50,000	-	-	-	-	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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FO	12 : MLO	24 : 126,500 & above	0.885554		0	0.0000	0.0	526,546	0.0	340,523	0.0719	3551.9
FO	13 : ITQ	21 : 0-6,499										
FO	13 : ITQ	22 : 6,500-34,999										
FO	13 : ITQ	23 : 35,000-126,499										
FO	13 : ITQ	24 : 126,500 & above										
FO	14 : ATQ	21 : 0-6,499										
FO	14 : ATQ	22 : 6,500-34,999										
FO	14 : ATQ	23 : 35,000-126,499										
FO	15 : NTQ	21 : 0-6,499										
FO	15 : NTQ	22 : 6,500-34,999										
FO	15 : NTQ	23 : 35,000-126,499										
FO	15 : NTQ	24 : 126,500 & above										
FORTISMFB	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	6,400	825.4	0	0.0000	0.0
FTNCOCOA	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,460	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	GLAXOSMITH	11 : MKT	21 : 0-6,499	31	40,325	7,165	33,160	0	
NSE	NSE	201710	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	4	59,780	21,000	38,780	0	
NSE	NSE	201710	GLAXOSMITH	12 : MLO	21 : 0-6,499	122	188,117	17,732	159,178	0	
NSE	NSE	201710	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	32	479,870	21,262	389,829	0	
NSE	NSE	201710	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	25	1,556,729	140,937	892,640	0	
NSE	NSE	201710	GLAXOSMITH	12 : MLO	24 : 126,500 & above	5	1,210,000	646,032	563,968	0	
NSE	NSE	201710	GLAXOSMITH	13 : ITQ	21 : 0-6,499	45	71,989	26,826	25,211	0	
NSE	NSE	201710	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	33	682,105	320,970	131,945	0	
NSE	NSE	201710	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	3	210,000	150,000	60,000	0	
NSE	NSE	201710	GLAXOSMITH	13 : ITQ	24 : 126,500 & above	1	1,000,000	0	1,000,000	0	
NSE	NSE	201710	GLAXOSMITH	14 : ATQ	21 : 0-6,499	31	36,043	5,716	23,275	0	
NSE	NSE	201710	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	10	183,747	115,447	18,085	0	
NSE	NSE	201710	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	8	561,616	390,951	99,165	0	
NSE	NSE	201710	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	1	250,000	0	0	0	
NSE	NSE	201710	GLAXOSMITH	15 : NTQ	21 : 0-6,499	13	24,463	13,300	5,733	0	
NSE	NSE	201710	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	4	58,950	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.

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Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
GLAXOSMITH	11 : MKT	21 : 0-6,499	33,160	-	-	-	-	0.5095	
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	38,780	-	-	-	-	0.1831	
GLAXOSMITH	12 : MLO	21 : 0-6,499	138,197	4,000	478	2,567	11,276	0.4474	
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	347,738	5,064	500	32,644	3,883	0.2665	
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	666,729	49,999	31,000	67,889	300	0.5090	
GLAXOSMITH	12 : MLO	24 : 126,500 & above	563,968	-	-	-	-	0.7445	
GLAXOSMITH	13 : ITQ	21 : 0-6,499	5,000	3,968	2,220	4,532	1,100	-0.7887	
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	35,000	2,765	10,742	38,295	30,010	-0.0185	
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	-	-	60,000	-	-	0.0000	
GLAXOSMITH	13 : ITQ	24 : 126,500 & above	1,000,000	-	-	-	-	0.3100	
GLAXOSMITH	14 : ATQ	21 : 0-6,499	-	-	27	13,296	1,852	-0.6183	
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	-	8,450	-	-	-	-1.0288	
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	48,500	-	-	50,665	-	-1.0231	
GLAXOSMITH	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
GLAXOSMITH	15 : NTQ	21 : 0-6,499	-	-	-	730	1,000	-0.5413	
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.5500	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
GLAXOSMITH	11 : MKT	21 : 0-6,499	0.460807	100	0.5000	0.0	29,494	0.0	3,566	0.0426	0.0
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	0.366168	10,000	0.5000	0.0	28,780	0.0	0	0.0000	0.0
GLAXOSMITH	12 : MLO	21 : 0-6,499	0.499591	0	0.0000	0.0	148,297	290.3	10,881	0.1445	416.1
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	0.418162	0	0.0000	0.0	379,542	75.9	10,287	0.0900	0.0
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	0.742169	0	0.0000	0.0	786,217	1139.3	106,423	0.0426	439.3
GLAXOSMITH	12 : MLO	24 : 126,500 & above	0.797433	0	0.0000	0.0	163,968	0.0	400,000	0.0071	0.0
GLAXOSMITH	13 : ITQ	21 : 0-6,499									
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999									
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499									
GLAXOSMITH	13 : ITQ	24 : 126,500 & above									
GLAXOSMITH	14 : ATQ	21 : 0-6,499									
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999									
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499									
GLAXOSMITH	14 : ATQ	24 : 126,500 & above									
GLAXOSMITH	15 : NTQ	21 : 0-6,499									
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	7	579,000	234,000	189,361	0
NSE	NSE	201710	GLAXOSMITH	15 : NTQ	24 : 126,500 & above	2	500,000	0	0	0
NSE	NSE	201710	GOLDBREW	11 : MKT	21 : 0-6,499	1	779	0	779	0
NSE	NSE	201710	GUARANTY	11 : MKT	21 : 0-6,499	313	541,994	0	541,994	0
NSE	NSE	201710	GUARANTY	11 : MKT	22 : 6,500-34,999	104	1,617,634	0	1,617,634	0
NSE	NSE	201710	GUARANTY	11 : MKT	23 : 35,000-126,499	32	2,147,300	0	2,147,300	0
NSE	NSE	201710	GUARANTY	11 : MKT	24 : 126,500 & above	10	2,841,537	0	2,841,537	0
NSE	NSE	201710	GUARANTY	12 : MLO	21 : 0-6,499	1,033	1,839,384	19,258	1,818,676	0
NSE	NSE	201710	GUARANTY	12 : MLO	22 : 6,500-34,999	522	8,169,147	175,238	7,979,420	0
NSE	NSE	201710	GUARANTY	12 : MLO	23 : 35,000-126,499	342	24,866,410	2,145,935	22,701,689	0
NSE	NSE	201710	GUARANTY	12 : MLO	24 : 126,500 & above	237	206,159,424	7,031,877	198,143,123	0
NSE	NSE	201710	GUARANTY	13 : ITQ	21 : 0-6,499	274	549,450	201,491	331,242	0
NSE	NSE	201710	GUARANTY	13 : ITQ	22 : 6,500-34,999	181	2,998,370	1,470,245	1,337,162	0
NSE	NSE	201710	GUARANTY	13 : ITQ	23 : 35,000-126,499	155	11,650,141	7,325,304	3,736,948	0
NSE	NSE	201710	GUARANTY	13 : ITQ	24 : 126,500 & above	65	20,789,188	8,056,328	9,982,965	0
NSE	NSE	201710	GUARANTY	14 : ATQ	21 : 0-6,499	388	767,641	282,195	437,719	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	45,000	-	-	-	94,361	-0.4989
GLAXOSMITH	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
GOLDBREW	11 : MKT	21 : 0-6,499	779	-	-	-	-	0.0000
GUARANTY	11 : MKT	21 : 0-6,499	541,994	-	-	-	-	0.1458
GUARANTY	11 : MKT	22 : 6,500-34,999	1,617,634	-	-	-	-	0.1148
GUARANTY	11 : MKT	23 : 35,000-126,499	2,147,300	-	-	-	-	0.2326
GUARANTY	11 : MKT	24 : 126,500 & above	2,841,537	-	-	-	-	0.0375
GUARANTY	12 : MLO	21 : 0-6,499	1,772,751	23,211	9,416	9,930	3,368	0.0969
GUARANTY	12 : MLO	22 : 6,500-34,999	7,563,045	147,700	151,154	106,791	6,609	0.0709
GUARANTY	12 : MLO	23 : 35,000-126,499	20,948,408	713,777	771,331	235,411	12,500	0.0335
GUARANTY	12 : MLO	24 : 126,500 & above	187,836,232	8,871,913	374,806	854,659	205,513	0.0866
GUARANTY	13 : ITQ	21 : 0-6,499	16,009	77,882	96,615	119,137	14,194	-0.0738
GUARANTY	13 : ITQ	22 : 6,500-34,999	95,899	178,443	423,198	441,397	51,990	-0.0542
GUARANTY	13 : ITQ	23 : 35,000-126,499	140,951	1,211,059	1,345,928	902,690	79,062	-0.0423
GUARANTY	13 : ITQ	24 : 126,500 & above	2,512,750	1,623,877	1,863,812	3,053,703	297,275	-0.0823
GUARANTY	14 : ATQ	21 : 0-6,499	14,109	112,163	125,297	147,814	33,652	-0.0553

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499									
GLAXOSMITH	15 : NTQ	24 : 126,500 & above									
GOLDBREW	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	779	0.0	0	0.0000	0.0
GUARANTY	11 : MKT	21 : 0-6,499	0.114036	4,500	0.0107	0.0	501,342	0.0	36,152	0.0607	0.0
GUARANTY	11 : MKT	22 : 6,500-34,999	0.089060	0	0.0000	0.0	1,359,373	0.0	258,261	0.0216	0.0
GUARANTY	11 : MKT	23 : 35,000-126,499	0.147344	0	0.0000	0.0	1,915,713	0.0	231,587	0.0300	0.0
GUARANTY	11 : MKT	24 : 126,500 & above	0.046747	0	0.0000	0.0	2,841,537	0.0	0	0.0000	0.0
GUARANTY	12 : MLO	21 : 0-6,499	0.083083	3,980	0.0100	0.0	1,797,574	9.2	17,122	0.0142	0.0
GUARANTY	12 : MLO	22 : 6,500-34,999	0.117556	0	0.0000	0.0	7,574,333	13.2	405,087	0.0337	19.4
GUARANTY	12 : MLO	23 : 35,000-126,499	0.122142	0	0.0000	0.0	20,874,405	17.9	1,827,284	0.0332	1.9
GUARANTY	12 : MLO	24 : 126,500 & above	0.149954	0	0.0000	0.0	138,508,047	10.0	59,635,076	0.0359	1.3
GUARANTY	13 : ITQ	21 : 0-6,499									
GUARANTY	13 : ITQ	22 : 6,500-34,999									
GUARANTY	13 : ITQ	23 : 35,000-126,499									
GUARANTY	13 : ITQ	24 : 126,500 & above									
GUARANTY	14 : ATQ	21 : 0-6,499									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	GUARANTY	14 : ATQ	22 : 6,500-34,999	251	4,200,141	1,304,197	2,163,171	0
NSE	NSE	201710	GUARANTY	14 : ATQ	23 : 35,000-126,499	233	17,791,092	5,871,776	9,340,279	0
NSE	NSE	201710	GUARANTY	14 : ATQ	24 : 126,500 & above	197	114,210,989	17,917,389	78,716,245	0
NSE	NSE	201710	GUARANTY	15 : NTQ	21 : 0-6,499	276	634,264	372,694	185,582	0
NSE	NSE	201710	GUARANTY	15 : NTQ	22 : 6,500-34,999	237	3,620,487	2,173,765	611,172	0
NSE	NSE	201710	GUARANTY	15 : NTQ	23 : 35,000-126,499	287	21,964,568	14,643,632	3,160,792	0
NSE	NSE	201710	GUARANTY	15 : NTQ	24 : 126,500 & above	231	120,234,720	35,778,237	54,604,047	0
NSE	NSE	201710	GUINEAINS	11 : MKT	21 : 0-6,499	3	780	0	780	0
NSE	NSE	201710	GUINEAINS	12 : MLO	21 : 0-6,499	9	6,300	0	6,300	0
NSE	NSE	201710	GUINEAINS	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201710	GUINNESS	11 : MKT	21 : 0-6,499	115	141,699	0	141,699	0
NSE	NSE	201710	GUINNESS	11 : MKT	22 : 6,500-34,999	13	222,307	0	222,307	0
NSE	NSE	201710	GUINNESS	12 : MLO	21 : 0-6,499	326	559,370	13,945	545,425	0
NSE	NSE	201710	GUINNESS	12 : MLO	22 : 6,500-34,999	131	2,249,966	153,773	2,096,193	0
NSE	NSE	201710	GUINNESS	12 : MLO	23 : 35,000-126,499	62	4,005,610	696,542	3,258,509	0
NSE	NSE	201710	GUINNESS	12 : MLO	24 : 126,500 & above	16	8,260,373	1,112,384	7,147,989	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
GUARANTY	14 : ATQ	22 : 6,500-34,999	40,116	303,617	501,939	844,394	293,360	-0.0450
GUARANTY	14 : ATQ	23 : 35,000-126,499	429,600	2,077,875	2,571,721	3,269,998	330,778	-0.0749
GUARANTY	14 : ATQ	24 : 126,500 & above	26,066,692	36,062,216	5,776,796	5,996,498	2,116,677	-0.0480
GUARANTY	15 : NTQ	21 : 0-6,499	-	5,519	34,439	97,293	26,532	-0.1219
GUARANTY	15 : NTQ	22 : 6,500-34,999	-	19,000	114,143	252,637	140,977	-0.0123
GUARANTY	15 : NTQ	23 : 35,000-126,499	-	155,813	959,443	1,451,849	283,498	-0.0752
GUARANTY	15 : NTQ	24 : 126,500 & above	34,573,711	9,110,104	1,059,537	3,881,589	3,269,096	-0.2206
GUINEAINS	11 : MKT	21 : 0-6,499	780	-	-	-	-	0.0000
GUINEAINS	12 : MLO	21 : 0-6,499	6,300	-	-	-	-	0.0000
GUINEAINS	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
GUINNESS	11 : MKT	21 : 0-6,499	141,699	-	-	-	-	1.1013
GUINNESS	11 : MKT	22 : 6,500-34,999	222,307	-	-	-	-	0.8988
GUINNESS	12 : MLO	21 : 0-6,499	517,388	9,500	9,406	3,668	680	0.7903
GUINNESS	12 : MLO	22 : 6,500-34,999	2,013,614	39,331	10,497	30,865	1,886	1.0343
GUINNESS	12 : MLO	23 : 35,000-126,499	2,989,762	141,613	67,407	59,727	-	0.7127
GUINNESS	12 : MLO	24 : 126,500 & above	6,646,238	501,751	-	-	-	1.4889

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
GUARANTY	14 : ATQ	22 : 6,500-34,999									
GUARANTY	14 : ATQ	23 : 35,000-126,499									
GUARANTY	14 : ATQ	24 : 126,500 & above									
GUARANTY	15 : NTQ	21 : 0-6,499									
GUARANTY	15 : NTQ	22 : 6,500-34,999									
GUARANTY	15 : NTQ	23 : 35,000-126,499									
GUARANTY	15 : NTQ	24 : 126,500 & above									
GUINEAINS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	780	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,300	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
GUINNESS	11 : MKT	21 : 0-6,499	0.985506	452	0.0100	0.0	117,643	0.0	23,604	0.2130	0.0
GUINNESS	11 : MKT	22 : 6,500-34,999	0.513352	0	0.0000	0.0	182,307	0.0	40,000	0.1325	0.0
GUINNESS	12 : MLO	21 : 0-6,499	0.856128	60	0.2000	0.0	510,858	15.9	34,507	0.1741	1284.0
GUINNESS	12 : MLO	22 : 6,500-34,999	0.944302	0	0.0000	0.0	1,651,282	33.3	444,911	0.0802	1.7
GUINNESS	12 : MLO	23 : 35,000-126,499	0.903733	0	0.0000	0.0	2,284,281	23.1	974,228	0.1030	0.3
GUINNESS	12 : MLO	24 : 126,500 & above	1.864692	0	0.0000	0.0	3,911,857	1.6	3,236,132	0.4631	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	GUINNESS	13 : ITQ	21 : 0-6,499	293	526,486	252,348	242,868	0
NSE	NSE	201710	GUINNESS	13 : ITQ	22 : 6,500-34,999	128	2,218,851	1,515,091	431,397	0
NSE	NSE	201710	GUINNESS	13 : ITQ	23 : 35,000-126,499	80	4,598,045	2,913,478	1,247,179	0
NSE	NSE	201710	GUINNESS	13 : ITQ	24 : 126,500 & above	3	1,653,588	0	1,653,588	0
NSE	NSE	201710	GUINNESS	14 : ATQ	21 : 0-6,499	91	164,606	97,994	51,803	0
NSE	NSE	201710	GUINNESS	14 : ATQ	22 : 6,500-34,999	49	928,742	474,799	217,691	0
NSE	NSE	201710	GUINNESS	14 : ATQ	23 : 35,000-126,499	36	2,217,191	1,308,058	638,027	0
NSE	NSE	201710	GUINNESS	15 : NTQ	21 : 0-6,499	90	193,621	114,756	42,424	0
NSE	NSE	201710	GUINNESS	15 : NTQ	22 : 6,500-34,999	45	710,557	398,279	132,217	0
NSE	NSE	201710	GUINNESS	15 : NTQ	23 : 35,000-126,499	37	2,304,928	1,700,234	146,769	0
NSE	NSE	201710	GUINNESS	15 : NTQ	24 : 126,500 & above	2	1,632,675	250,000	1,304,249	0
NSE	NSE	201710	HMARKINS	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201710	HMARKINS	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201710	HMARKINS	12 : MLO	21 : 0-6,499	2	1,100	0	1,100	0
NSE	NSE	201710	HMARKINS	12 : MLO	23 : 35,000-126,499	2	170,000	0	170,000	0
NSE	NSE	201710	HONYFLOUR	11 : MKT	21 : 0-6,499	46	81,634	0	81,634	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
GUINNESS	13 : ITQ	21 : 0-6,499	11,773	42,597	52,897	96,162	19,815	-0.4928
GUINNESS	13 : ITQ	22 : 6,500-34,999	38,000	113,862	39,477	169,207	54,232	-0.5119
GUINNESS	13 : ITQ	23 : 35,000-126,499	314,963	455,231	218,690	217,286	41,009	-0.4711
GUINNESS	13 : ITQ	24 : 126,500 & above	1,480,861	98,000	74,727	-	-	-1.6820
GUINNESS	14 : ATQ	21 : 0-6,499	305	3,907	8,909	19,437	8,709	-0.3614
GUINNESS	14 : ATQ	22 : 6,500-34,999	-	124,556	10,235	80,921	-	-0.2812
GUINNESS	14 : ATQ	23 : 35,000-126,499	79,163	303,941	10,741	181,316	62,866	-1.0306
GUINNESS	15 : NTQ	21 : 0-6,499	-	8	10,865	16,440	5,350	-0.8099
GUINNESS	15 : NTQ	22 : 6,500-34,999	-	15,001	35,439	81,777	-	-0.7865
GUINNESS	15 : NTQ	23 : 35,000-126,499	-	6,846	3,549	60,719	50,219	-1.5243
GUINNESS	15 : NTQ	24 : 126,500 & above	1,304,249	-	-	-	-	-1.0000
HMARKINS	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
HMARKINS	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
HMARKINS	12 : MLO	21 : 0-6,499	1,100	-	-	-	-	0.0000
HMARKINS	12 : MLO	23 : 35,000-126,499	170,000	-	-	-	-	0.0000
HONYFLOUR	11 : MKT	21 : 0-6,499	81,634	-	-	-	-	0.0665

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
GUINNESS	13 : ITQ	21 : 0-6,499									
GUINNESS	13 : ITQ	22 : 6,500-34,999									
GUINNESS	13 : ITQ	23 : 35,000-126,499									
GUINNESS	13 : ITQ	24 : 126,500 & above									
GUINNESS	14 : ATQ	21 : 0-6,499									
GUINNESS	14 : ATQ	22 : 6,500-34,999									
GUINNESS	14 : ATQ	23 : 35,000-126,499									
GUINNESS	15 : NTQ	21 : 0-6,499									
GUINNESS	15 : NTQ	22 : 6,500-34,999									
GUINNESS	15 : NTQ	23 : 35,000-126,499									
GUINNESS	15 : NTQ	24 : 126,500 & above									
HMARKINS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
HMARKINS	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
HMARKINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,100	0.0	0	0.0000	0.0
HMARKINS	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	170,000	0.0	0	0.0000	0.0
HONYFLOUR	11 : MKT	21 : 0-6,499	0.053270	0	0.0000	0.0	75,134	0.0	6,500	0.0179	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	HONYFLOUR	11 : MKT	22 : 6,500-34,999	22	380,683	9,000	371,683	0	
NSE	NSE	201710	HONYFLOUR	11 : MKT	23 : 35,000-126,499	7	580,000	100,000	480,000	0	
NSE	NSE	201710	HONYFLOUR	11 : MKT	24 : 126,500 & above	1	180,000	180,000	0	0	
NSE	NSE	201710	HONYFLOUR	12 : MLO	21 : 0-6,499	102	235,884	5,600	225,784	0	
NSE	NSE	201710	HONYFLOUR	12 : MLO	22 : 6,500-34,999	108	1,803,990	158,549	1,562,782	0	
NSE	NSE	201710	HONYFLOUR	12 : MLO	23 : 35,000-126,499	55	3,960,600	383,040	3,498,060	0	
NSE	NSE	201710	HONYFLOUR	12 : MLO	24 : 126,500 & above	37	12,243,097	2,304,345	8,841,355	0	
NSE	NSE	201710	HONYFLOUR	13 : ITQ	21 : 0-6,499	35	95,159	16,389	60,850	0	
NSE	NSE	201710	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	52	858,595	200,171	541,294	0	
NSE	NSE	201710	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	31	2,133,078	539,512	1,165,192	0	
NSE	NSE	201710	HONYFLOUR	13 : ITQ	24 : 126,500 & above	23	5,812,486	3,265,770	789,820	0	
NSE	NSE	201710	HONYFLOUR	14 : ATQ	21 : 0-6,499	39	99,100	11,760	70,990	0	
NSE	NSE	201710	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	49	810,277	353,956	292,160	0	
NSE	NSE	201710	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	38	2,500,043	930,543	631,700	0	
NSE	NSE	201710	HONYFLOUR	14 : ATQ	24 : 126,500 & above	21	6,702,950	3,340,950	1,193,264	0	
NSE	NSE	201710	HONYFLOUR	15 : NTQ	21 : 0-6,499	65	150,298	39,573	24,825	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
HONYFLOUR	11 : MKT	22 : 6,500-34,999	371,683	-	-	-	-	0.0290	
HONYFLOUR	11 : MKT	23 : 35,000-126,499	480,000	-	-	-	-	0.0782	
HONYFLOUR	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000	
HONYFLOUR	12 : MLO	21 : 0-6,499	214,114	-	2,220	7,500	-	0.0259	
HONYFLOUR	12 : MLO	22 : 6,500-34,999	1,456,291	-	40,400	26,100	39,991	0.0135	
HONYFLOUR	12 : MLO	23 : 35,000-126,499	3,054,660	100,000	173,414	114,100	55,886	0.0035	
HONYFLOUR	12 : MLO	24 : 126,500 & above	6,372,641	180,000	1,209,611	508,378	240,981	0.0323	
HONYFLOUR	13 : ITQ	21 : 0-6,499	-	-	11,900	24,020	11,930	-0.0211	
HONYFLOUR	13 : ITQ	22 : 6,500-34,999	-	30,000	155,900	203,070	48,310	-0.0258	
HONYFLOUR	13 : ITQ	23 : 35,000-126,499	-	1,000	153,000	352,577	407,408	-0.0234	
HONYFLOUR	13 : ITQ	24 : 126,500 & above	-	-	65,276	32,300	232,040	-0.0276	
HONYFLOUR	14 : ATQ	21 : 0-6,499	-	2,000	9,000	32,150	10,950	-0.0242	
HONYFLOUR	14 : ATQ	22 : 6,500-34,999	-	19,920	21,500	79,606	83,894	-0.0170	
HONYFLOUR	14 : ATQ	23 : 35,000-126,499	-	129,000	17,090	232,630	50,000	-0.0364	
HONYFLOUR	14 : ATQ	24 : 126,500 & above	-	95,000	19,606	621,000	190,950	-0.0481	
HONYFLOUR	15 : NTQ	21 : 0-6,499	-	-	1,250	5,771	6,428	-0.0506	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
HONYFLOUR	11 : MKT	22 : 6,500-34,999	0.037185		0	0.0000	0.0	235,233	0.0	136,450	0.0087	0.0
HONYFLOUR	11 : MKT	23 : 35,000-126,499	0.068391		0	0.0000	0.0	320,000	0.0	160,000	0.0420	0.0
HONYFLOUR	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
HONYFLOUR	12 : MLO	21 : 0-6,499	0.027573		0	0.0000	0.0	225,784	82.2	0	0.0000	0.0
HONYFLOUR	12 : MLO	22 : 6,500-34,999	0.028084		0	0.0000	0.0	1,476,782	70.9	86,000	0.0166	331.9
HONYFLOUR	12 : MLO	23 : 35,000-126,499	0.032318		0	0.0000	0.0	3,089,374	33.8	408,686	0.0210	370.1
HONYFLOUR	12 : MLO	24 : 126,500 & above	0.051387		0	0.0000	0.0	5,602,340	108.1	3,239,015	0.0132	623.4
HONYFLOUR	13 : ITQ	21 : 0-6,499										
HONYFLOUR	13 : ITQ	22 : 6,500-34,999										
HONYFLOUR	13 : ITQ	23 : 35,000-126,499										
HONYFLOUR	13 : ITQ	24 : 126,500 & above										
HONYFLOUR	14 : ATQ	21 : 0-6,499										
HONYFLOUR	14 : ATQ	22 : 6,500-34,999										
HONYFLOUR	14 : ATQ	23 : 35,000-126,499										
HONYFLOUR	14 : ATQ	24 : 126,500 & above										
HONYFLOUR	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	88	1,478,785	354,460	241,166	0	
NSE	NSE	201710	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	89	6,183,051	2,191,350	736,436	0	
NSE	NSE	201710	HONYFLOUR	15 : NTQ	24 : 126,500 & above	38	13,550,605	3,909,714	1,202,252	0	
NSE	NSE	201710	INFINITY	12 : MLO	21 : 0-6,499	1	500	0	500	0	
NSE	NSE	201710	INTBREW	11 : MKT	21 : 0-6,499	37	58,219	0	58,219	0	
NSE	NSE	201710	INTBREW	11 : MKT	22 : 6,500-34,999	8	147,450	32,850	114,600	0	
NSE	NSE	201710	INTBREW	11 : MKT	23 : 35,000-126,499	1	65,000	0	65,000	0	
NSE	NSE	201710	INTBREW	12 : MLO	21 : 0-6,499	270	439,531	42,780	367,920	0	
NSE	NSE	201710	INTBREW	12 : MLO	22 : 6,500-34,999	80	1,273,594	124,822	960,744	0	
NSE	NSE	201710	INTBREW	12 : MLO	23 : 35,000-126,499	40	2,672,452	144,951	1,779,464	0	
NSE	NSE	201710	INTBREW	12 : MLO	24 : 126,500 & above	21	9,447,118	1	9,113,667	0	
NSE	NSE	201710	INTBREW	13 : ITQ	21 : 0-6,499	135	286,407	167,306	64,436	0	
NSE	NSE	201710	INTBREW	13 : ITQ	22 : 6,500-34,999	49	721,845	391,316	111,966	0	
NSE	NSE	201710	INTBREW	13 : ITQ	23 : 35,000-126,499	17	1,270,190	651,312	236,927	0	
NSE	NSE	201710	INTBREW	13 : ITQ	24 : 126,500 & above	2	1,600,000	193,494	1,406,506	0	
NSE	NSE	201710	INTBREW	14 : ATQ	21 : 0-6,499	55	92,263	27,241	41,919	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information						
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
HONYFLOUR	15 : NTQ	22 : 6,500-34,999	-	-	-	83,000	28,213	-0.0610	
HONYFLOUR	15 : NTQ	23 : 35,000-126,499	-	-	-	206,436	131,388	-0.0320	
HONYFLOUR	15 : NTQ	24 : 126,500 & above	-	-	-	409,767	444,865	-0.0261	
INFINITY	12 : MLO	21 : 0-6,499	500	-	-	-	-	0.0000	
INTBREW	11 : MKT	21 : 0-6,499	58,219	-	-	-	-	1.5474	
INTBREW	11 : MKT	22 : 6,500-34,999	114,600	-	-	-	-	1.5337	
INTBREW	11 : MKT	23 : 35,000-126,499	65,000	-	-	-	-	2.2600	
INTBREW	12 : MLO	21 : 0-6,499	264,452	11,630	5,531	39,409	5,344	0.8537	
INTBREW	12 : MLO	22 : 6,500-34,999	542,911	13,365	2,700	102,568	92,070	1.3216	
INTBREW	12 : MLO	23 : 35,000-126,499	1,333,325	38,245	-	160,888	106,794	0.9048	
INTBREW	12 : MLO	24 : 126,500 & above	8,237,296	96,481	118,400	191,787	300,000	-0.0443	
INTBREW	13 : ITQ	21 : 0-6,499	-	2,313	14,340	23,563	10,753	0.2005	
INTBREW	13 : ITQ	22 : 6,500-34,999	-	-	54,529	50,437	7,000	-2.0902	
INTBREW	13 : ITQ	23 : 35,000-126,499	50,000	51,239	79,966	24,222	31,500	0.7355	
INTBREW	13 : ITQ	24 : 126,500 & above	1,145,900	254,100	6,506	-	-	0.4843	
INTBREW	14 : ATQ	21 : 0-6,499	2,384	6,460	9,005	10,330	8,500	-1.2005	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
HONYFLOUR	15 : NTQ	22 : 6,500-34,999										
HONYFLOUR	15 : NTQ	23 : 35,000-126,499										
HONYFLOUR	15 : NTQ	24 : 126,500 & above										
INFINITY	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	500	0.0	0	0.0000	0.0
INTBREW	11 : MKT	21 : 0-6,499	1.558818		0	0.0000	0.0	47,559	0.0	10,660	0.1200	0.0
INTBREW	11 : MKT	22 : 6,500-34,999	1.620942		0	0.0000	0.0	114,600	0.0	0	0.0000	0.0
INTBREW	11 : MKT	23 : 35,000-126,499	2.780000		0	0.0000	0.0	65,000	0.0	0	0.0000	0.0
INTBREW	12 : MLO	21 : 0-6,499	1.206850		0	0.0000	0.0	315,041	516.6	52,879	1.3858	3352.4
INTBREW	12 : MLO	22 : 6,500-34,999	1.995245		0	0.0000	0.0	750,150	1199.7	210,594	2.1778	4646.2
INTBREW	12 : MLO	23 : 35,000-126,499	1.207918		0	0.0000	0.0	1,282,709	644.6	496,755	0.4928	915.5
INTBREW	12 : MLO	24 : 126,500 & above	0.697487		0	0.0000	0.0	6,806,667	88.5	2,307,000	0.0712	613.4
INTBREW	13 : ITQ	21 : 0-6,499										
INTBREW	13 : ITQ	22 : 6,500-34,999										
INTBREW	13 : ITQ	23 : 35,000-126,499										
INTBREW	13 : ITQ	24 : 126,500 & above										
INTBREW	14 : ATQ	21 : 0-6,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	INTBREW	14 : ATQ	22 : 6,500-34,999	24	352,300	109,413	126,447	0
NSE	NSE	201710	INTBREW	14 : ATQ	23 : 35,000-126,499	14	883,000	101,000	262,301	0
NSE	NSE	201710	INTBREW	14 : ATQ	24 : 126,500 & above	4	2,381,500	0	2,180,310	0
NSE	NSE	201710	INTBREW	15 : NTQ	21 : 0-6,499	18	55,558	32,910	7,648	0
NSE	NSE	201710	INTBREW	15 : NTQ	22 : 6,500-34,999	18	279,000	142,000	38,779	0
NSE	NSE	201710	INTBREW	15 : NTQ	23 : 35,000-126,499	8	601,000	251,000	0	0
NSE	NSE	201710	INTBREW	15 : NTQ	24 : 126,500 & above	3	1,205,488	293,494	818,500	0
NSE	NSE	201710	INTENEGINS	11 : MKT	21 : 0-6,499	4	867	0	867	0
NSE	NSE	201710	INTENEGINS	12 : MLO	21 : 0-6,499	2	2,000	0	2,000	0
NSE	NSE	201710	INTERLINK	11 : MKT	21 : 0-6,499	3	240	0	240	0
NSE	NSE	201710	INTERLINK	12 : MLO	21 : 0-6,499	2	1,600	0	1,600	0
NSE	NSE	201710	JAPAUOIL	11 : MKT	21 : 0-6,499	4	3,108	0	3,108	0
NSE	NSE	201710	JAPAUOIL	12 : MLO	21 : 0-6,499	2	1,300	0	1,300	0
NSE	NSE	201710	JAPAUOIL	12 : MLO	22 : 6,500-34,999	2	42,489	0	42,489	0
NSE	NSE	201710	JBERGER	11 : MKT	21 : 0-6,499	33	31,533	0	31,533	0
NSE	NSE	201710	JBERGER	11 : MKT	22 : 6,500-34,999	8	114,320	20,000	94,320	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
INTBREW	14 : ATQ	22 : 6,500-34,999	47,000	-	26,763	1,799	50,885	-1.3766
INTBREW	14 : ATQ	23 : 35,000-126,499	-	-	-	4,117	237,684	-0.7352
INTBREW	14 : ATQ	24 : 126,500 & above	2,164,272	1,400	14,628	-	-	-0.5818
INTBREW	15 : NTQ	21 : 0-6,499	5,628	-	2,000	20	-	-0.6723
INTBREW	15 : NTQ	22 : 6,500-34,999	-	-	-	30,000	-	-0.8493
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
INTBREW	15 : NTQ	24 : 126,500 & above	803,872	14,628	-	-	-	0.5000
INTENEGINS	11 : MKT	21 : 0-6,499	867	-	-	-	-	0.0000
INTENEGINS	12 : MLO	21 : 0-6,499	2,000	-	-	-	-	0.0000
INTERLINK	11 : MKT	21 : 0-6,499	240	-	-	-	-	0.0000
INTERLINK	12 : MLO	21 : 0-6,499	1,600	-	-	-	-	0.0000
JAPAUOIL	11 : MKT	21 : 0-6,499	3,108	-	-	-	-	0.0000
JAPAUOIL	12 : MLO	21 : 0-6,499	1,300	-	-	-	-	0.0000
JAPAUOIL	12 : MLO	22 : 6,500-34,999	42,489	-	-	-	-	0.0000
JBERGER	11 : MKT	21 : 0-6,499	31,533	-	-	-	-	1.5231
JBERGER	11 : MKT	22 : 6,500-34,999	94,320	-	-	-	-	2.0395

Guidance:

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

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
INTBREW	14 : ATQ	22 : 6,500-34,999									
INTBREW	14 : ATQ	23 : 35,000-126,499									
INTBREW	14 : ATQ	24 : 126,500 & above									
INTBREW	15 : NTQ	21 : 0-6,499									
INTBREW	15 : NTQ	22 : 6,500-34,999									
INTBREW	15 : NTQ	23 : 35,000-126,499									
INTBREW	15 : NTQ	24 : 126,500 & above									
INTENEGINS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	867	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
INTERLINK	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	240	0.0	0	0.0000	0.0
INTERLINK	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,600	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	3,108	0.0	0	0.0000	0.0
JAPAUOIL	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,300	0.0	0	0.0000	0.0
JAPAUOIL	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	42,489	0.0	0	0.0000	0.0
JBERGER	11 : MKT	21 : 0-6,499	1.569144	0	0.0000	0.0	21,846	0.0	9,687	0.6740	0.0
JBERGER	11 : MKT	22 : 6,500-34,999	2.544976	0	0.0000	0.0	0	0.0	94,320	0.4561	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	JBERGER	12 : MLO	21 : 0-6,499	65	126,995	12,119	111,614	0
NSE	NSE	201710	JBERGER	12 : MLO	22 : 6,500-34,999	26	361,820	62,059	296,761	0
NSE	NSE	201710	JBERGER	13 : ITQ	21 : 0-6,499	112	231,432	96,828	67,451	0
NSE	NSE	201710	JBERGER	13 : ITQ	22 : 6,500-34,999	34	464,130	251,849	92,128	0
NSE	NSE	201710	JBERGER	13 : ITQ	23 : 35,000-126,499	1	100,000	0	13,000	0
NSE	NSE	201710	JBERGER	14 : ATQ	21 : 0-6,499	43	89,705	35,076	25,533	0
NSE	NSE	201710	JBERGER	14 : ATQ	22 : 6,500-34,999	14	157,765	60,237	27,444	0
NSE	NSE	201710	JBERGER	14 : ATQ	23 : 35,000-126,499	1	112,000	0	0	0
NSE	NSE	201710	JBERGER	15 : NTQ	21 : 0-6,499	20	59,790	29,290	1,000	0
NSE	NSE	201710	JBERGER	15 : NTQ	22 : 6,500-34,999	10	179,432	10,500	10,970	0
NSE	NSE	201710	JBERGER	15 : NTQ	23 : 35,000-126,499	6	284,000	0	16,401	0
NSE	NSE	201710	JOHNHOLT	11 : MKT	21 : 0-6,499	1	200	0	200	0
NSE	NSE	201710	JOHNHOLT	11 : MKT	22 : 6,500-34,999	1	12,991	0	12,991	0
NSE	NSE	201710	JOHNHOLT	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201710	JOHNHOLT	12 : MLO	21 : 0-6,499	10	23,174	0	23,174	0
NSE	NSE	201710	JOHNHOLT	12 : MLO	24 : 126,500 & above	1	450,000	0	387,191	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
JBERGER	12 : MLO	21 : 0-6,499	102,301	-	-	8,450	97	1.0126
JBERGER	12 : MLO	22 : 6,500-34,999	261,443	15,022	-	15,296	5,000	0.8214
JBERGER	13 : ITQ	21 : 0-6,499	-	-	2,320	26,684	14,223	-0.5812
JBERGER	13 : ITQ	22 : 6,500-34,999	-	-	30,740	25,158	1,375	-0.5300
JBERGER	13 : ITQ	23 : 35,000-126,499	-	-	-	13,000	-	-0.3300
JBERGER	14 : ATQ	21 : 0-6,499	-	-	417	2,370	11,015	-1.6543
JBERGER	14 : ATQ	22 : 6,500-34,999	-	-	-	150	14,500	-1.9238
JBERGER	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
JBERGER	15 : NTQ	21 : 0-6,499	-	-	-	100	-	-1.4370
JBERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	-	970	-0.8485
JBERGER	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-1.1400
JOHNHOLT	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000
JOHNHOLT	11 : MKT	22 : 6,500-34,999	12,991	-	-	-	-	0.0100
JOHNHOLT	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.0000
JOHNHOLT	12 : MLO	21 : 0-6,499	23,174	-	-	-	-	0.0041
JOHNHOLT	12 : MLO	24 : 126,500 & above	373,364	836	-	12,991	-	-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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Market Quality - Order Execution Fill Rates, Segmentation, Execution Speed, Realized and Effective Spreads & Price Improvement Data

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
JBERGER	12 : MLO	21 : 0-6,499	1.185131		0	0.0000	0.0	93,820	123.0	17,794	0.2640	26.4
JBERGER	12 : MLO	22 : 6,500-34,999	1.396074		0	0.0000	0.0	196,863	87.8	99,898	0.1556	75.0
JBERGER	13 : ITQ	21 : 0-6,499										
JBERGER	13 : ITQ	22 : 6,500-34,999										
JBERGER	13 : ITQ	23 : 35,000-126,499										
JBERGER	14 : ATQ	21 : 0-6,499										
JBERGER	14 : ATQ	22 : 6,500-34,999										
JBERGER	14 : ATQ	23 : 35,000-126,499										
JBERGER	15 : NTQ	21 : 0-6,499										
JBERGER	15 : NTQ	22 : 6,500-34,999										
JBERGER	15 : NTQ	23 : 35,000-126,499										
JOHNHOLT	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
JOHNHOLT	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	12,991	0.0	0	0.0000	0.0
JOHNHOLT	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	21 : 0-6,499	0.004101		0	0.0000	0.0	18,174	0.0	5,000	0.0087	0.0
JOHNHOLT	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	387,191	17.5	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	JOHNHOLT	14 : ATQ	23 : 35,000-126,499	1	60,000	0	0	0
NSE	NSE	201710	JULI	11 : MKT	21 : 0-6,499	2	150	0	150	0
NSE	NSE	201710	LASACO	11 : MKT	21 : 0-6,499	3	800	0	800	0
NSE	NSE	201710	LASACO	12 : MLO	21 : 0-6,499	10	14,380	0	14,380	0
NSE	NSE	201710	LASACO	12 : MLO	22 : 6,500-34,999	2	46,000	0	30,000	0
NSE	NSE	201710	LASACO	12 : MLO	23 : 35,000-126,499	2	200,000	0	100,000	0
NSE	NSE	201710	LASACO	12 : MLO	24 : 126,500 & above	2	307,400	0	0	0
NSE	NSE	201710	LAWUNION	11 : MKT	21 : 0-6,499	8	17,730	0	17,730	0
NSE	NSE	201710	LAWUNION	11 : MKT	22 : 6,500-34,999	1	11,142	0	11,142	0
NSE	NSE	201710	LAWUNION	11 : MKT	23 : 35,000-126,499	1	87,500	87,500	0	0
NSE	NSE	201710	LAWUNION	11 : MKT	24 : 126,500 & above	3	2,255,183	2,255,183	0	0
NSE	NSE	201710	LAWUNION	12 : MLO	21 : 0-6,499	7	11,142	0	7,600	0
NSE	NSE	201710	LAWUNION	12 : MLO	22 : 6,500-34,999	3	61,800	0	32,000	0
NSE	NSE	201710	LAWUNION	12 : MLO	23 : 35,000-126,499	13	958,848	0	778,308	0
NSE	NSE	201710	LAWUNION	12 : MLO	24 : 126,500 & above	3	2,164,603	0	0	0
NSE	NSE	201710	LAWUNION	13 : ITQ	22 : 6,500-34,999	1	10,000	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.

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
JOHNHOLT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
JULI	11 : MKT	21 : 0-6,499	150	-	-	-	-	0.0000
LASACO	11 : MKT	21 : 0-6,499	800	-	-	-	-	0.0000
LASACO	12 : MLO	21 : 0-6,499	14,380	-	-	-	-	0.0000
LASACO	12 : MLO	22 : 6,500-34,999	30,000	-	-	-	-	0.0000
LASACO	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
LASACO	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0000
LAWUNION	11 : MKT	21 : 0-6,499	17,730	-	-	-	-	0.0170
LAWUNION	11 : MKT	22 : 6,500-34,999	11,142	-	-	-	-	0.0121
LAWUNION	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
LAWUNION	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
LAWUNION	12 : MLO	21 : 0-6,499	7,600	-	-	-	-	0.0000
LAWUNION	12 : MLO	22 : 6,500-34,999	32,000	-	-	-	-	0.0000
LAWUNION	12 : MLO	23 : 35,000-126,499	598,090	-	-	64,010	-	0.0044
LAWUNION	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0000
LAWUNION	13 : ITQ	22 : 6,500-34,999	-	-	-	-	10,000	-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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
JOHNHOLT	14 : ATQ	23 : 35,000-126,499										
JULI	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	150	0.0	0	0.0000	0.0
LASACO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	800	0.0	0	0.0000	0.0
LASACO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	14,380	0.0	0	0.0000	0.0
LASACO	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
LASACO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
LASACO	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
LAWUNION	11 : MKT	21 : 0-6,499	0.016965		0	0.0000	0.0	17,730	0.0	0	0.0000	0.0
LAWUNION	11 : MKT	22 : 6,500-34,999	0.022050		0	0.0000	0.0	11,142	0.0	0	0.0000	0.0
LAWUNION	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
LAWUNION	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
LAWUNION	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	7,600	0.0	0	0.0000	0.0
LAWUNION	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	32,000	0.0	0	0.0000	0.0
LAWUNION	12 : MLO	23 : 35,000-126,499	0.004479		0	0.0000	0.0	778,308	1717.9	0	0.0000	0.0
LAWUNION	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
LAWUNION	13 : ITQ	22 : 6,500-34,999										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	LAWUNION	14 : ATQ	21 : 0-6,499	2	6,380	5,000	1,380	0
NSE	NSE	201710	LAWUNION	14 : ATQ	22 : 6,500-34,999	4	42,200	7,000	25,200	0
NSE	NSE	201710	LAWUNION	14 : ATQ	23 : 35,000-126,499	3	199,500	0	45,142	0
NSE	NSE	201710	LAWUNION	15 : NTQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201710	LAWUNION	15 : NTQ	23 : 35,000-126,499	1	45,000	45,000	0	0
NSE	NSE	201710	LEARNAFRCA	11 : MKT	21 : 0-6,499	17	12,435	0	12,435	0
NSE	NSE	201710	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	2	26,988	0	26,988	0
NSE	NSE	201710	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201710	LEARNAFRCA	11 : MKT	24 : 126,500 & above	2	392,000	0	392,000	0
NSE	NSE	201710	LEARNAFRCA	12 : MLO	21 : 0-6,499	24	50,318	0	50,318	0
NSE	NSE	201710	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	25	521,652	16,625	458,448	0
NSE	NSE	201710	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	35	2,474,175	54,418	2,006,129	0
NSE	NSE	201710	LEARNAFRCA	12 : MLO	24 : 126,500 & above	6	1,629,840	200,000	1,429,840	0
NSE	NSE	201710	LEARNAFRCA	13 : ITQ	21 : 0-6,499	4	6,020	4,000	1,020	0
NSE	NSE	201710	LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	5	87,500	0	33,735	0
NSE	NSE	201710	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	11	727,736	60,000	171,100	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
LAWUNION	14 : ATQ	21 : 0-6,499	-	-	1,380	-	-	-0.0300
LAWUNION	14 : ATQ	22 : 6,500-34,999	-	-	-	25,200	-	-0.0800
LAWUNION	14 : ATQ	23 : 35,000-126,499	-	-	-	-	10,000	-0.0300
LAWUNION	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
LAWUNION	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
LEARNAFRCA	11 : MKT	21 : 0-6,499	12,435	-	-	-	-	0.0333
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	26,988	-	-	-	-	0.0600
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0400
LEARNAFRCA	11 : MKT	24 : 126,500 & above	392,000	-	-	-	-	0.0298
LEARNAFRCA	12 : MLO	21 : 0-6,499	48,518	-	-	-	-	0.0269
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	327,527	-	-	29,149	57,336	0.0081
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	1,637,667	15,000	40,000	140,000	73,700	0.0138
LEARNAFRCA	12 : MLO	24 : 126,500 & above	1,142,524	192,880	-	94,436	-	0.0172
LEARNAFRCA	13 : ITQ	21 : 0-6,499	-	-	-	1,020	-	0.0100
LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	-	-	-	-	20,000	-0.0111
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	-	-	-	111,100	60,000	-0.0124

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
LAWUNION	14 : ATQ	21 : 0-6,499										
LAWUNION	14 : ATQ	22 : 6,500-34,999										
LAWUNION	14 : ATQ	23 : 35,000-126,499										
LAWUNION	15 : NTQ	22 : 6,500-34,999										
LAWUNION	15 : NTQ	23 : 35,000-126,499										
LEARNAFRCA	11 : MKT	21 : 0-6,499	0.012178		0	0.0000	0.0	12,435	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	0.033321		0	0.0000	0.0	26,988	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	24 : 126,500 & above	0.029795		0	0.0000	0.0	150,000	0.0	242,000	0.0060	0.0
LEARNAFRCA	12 : MLO	21 : 0-6,499	0.028085		0	0.0000	0.0	49,018	75.4	1,300	0.0100	8980.0
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	0.022985		0	0.0000	0.0	381,427	580.4	77,021	0.0094	3375.5
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	0.020403		0	0.0000	0.0	2,006,129	489.0	0	0.0000	0.0
LEARNAFRCA	12 : MLO	24 : 126,500 & above	0.024329		0	0.0000	0.0	1,229,840	9.1	200,000	0.0183	663.9
LEARNAFRCA	13 : ITQ	21 : 0-6,499										
LEARNAFRCA	13 : ITQ	22 : 6,500-34,999										
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	LEARNAFRCA	13 : ITQ	24 : 126,500 & above	9	5,416,214	546,960	1,018,647	0
NSE	NSE	201710	LEARNAFRCA	14 : ATQ	21 : 0-6,499	7	15,284	0	9,260	0
NSE	NSE	201710	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	4	60,000	0	47,988	0
NSE	NSE	201710	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	20	1,609,379	235,154	268,725	0
NSE	NSE	201710	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	5	2,170,500	630,500	389,893	0
NSE	NSE	201710	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	11	1,064,418	190,000	10,000	0
NSE	NSE	201710	LEARNAFRCA	15 : NTQ	24 : 126,500 & above	4	850,000	300,000	0	0
NSE	NSE	201710	LINKASSURE	11 : MKT	21 : 0-6,499	12	12,259	0	12,259	0
NSE	NSE	201710	LINKASSURE	11 : MKT	22 : 6,500-34,999	9	139,346	6,818	132,528	0
NSE	NSE	201710	LINKASSURE	11 : MKT	23 : 35,000-126,499	4	204,478	0	204,478	0
NSE	NSE	201710	LINKASSURE	11 : MKT	24 : 126,500 & above	5	2,527,052	0	2,527,052	0
NSE	NSE	201710	LINKASSURE	12 : MLO	21 : 0-6,499	11	29,594	0	24,594	0
NSE	NSE	201710	LINKASSURE	12 : MLO	22 : 6,500-34,999	21	381,167	0	381,167	0
NSE	NSE	201710	LINKASSURE	12 : MLO	23 : 35,000-126,499	27	2,082,395	39,166	1,907,318	0
NSE	NSE	201710	LINKASSURE	12 : MLO	24 : 126,500 & above	13	5,717,316	0	4,401,316	0
NSE	NSE	201710	LINKASSURE	13 : ITQ	22 : 6,500-34,999	4	66,000	0	62,809	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
LEARNAFRCA	13 : ITQ	24 : 126,500 & above	-	-	-	150,000	1,500	-0.0023
LEARNAFRCA	14 : ATQ	21 : 0-6,499	-	1,020	-	7,040	1,200	0.0217
LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	-	-	-	30,000	10,988	-0.0475
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	-	50,000	16,625	-	100,100	-0.0456
LEARNAFRCA	14 : ATQ	24 : 126,500 & above	-	-	-	-	110,000	-0.0372
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	-	-	-	10,000	-	-0.0700
LEARNAFRCA	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
LINKASSURE	11 : MKT	21 : 0-6,499	12,259	-	-	-	-	0.0404
LINKASSURE	11 : MKT	22 : 6,500-34,999	132,528	-	-	-	-	0.0301
LINKASSURE	11 : MKT	23 : 35,000-126,499	204,478	-	-	-	-	0.0376
LINKASSURE	11 : MKT	24 : 126,500 & above	2,527,052	-	-	-	-	-0.0263
LINKASSURE	12 : MLO	21 : 0-6,499	24,594	-	-	-	-	0.0339
LINKASSURE	12 : MLO	22 : 6,500-34,999	374,449	-	-	-	-	0.0245
LINKASSURE	12 : MLO	23 : 35,000-126,499	1,550,788	40,570	1,000	195,282	45,680	0.0159
LINKASSURE	12 : MLO	24 : 126,500 & above	4,101,316	-	300,000	-	-	0.0150
LINKASSURE	13 : ITQ	22 : 6,500-34,999	-	-	-	18,000	30,000	-0.0082

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
LEARNAFRCA	13 : ITQ	24 : 126,500 & above										
LEARNAFRCA	14 : ATQ	21 : 0-6,499										
LEARNAFRCA	14 : ATQ	22 : 6,500-34,999										
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499										
LEARNAFRCA	14 : ATQ	24 : 126,500 & above										
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499										
LEARNAFRCA	15 : NTQ	24 : 126,500 & above										
LINKASSURE	11 : MKT	21 : 0-6,499	0.028123	0	0.0000	0.0	12,259	0.0	0	0.0000	0.0	
LINKASSURE	11 : MKT	22 : 6,500-34,999	0.022365	0	0.0000	0.0	132,528	0.0	0	0.0000	0.0	
LINKASSURE	11 : MKT	23 : 35,000-126,499	0.052310	0	0.0000	0.0	204,478	0.0	0	0.0000	0.0	
LINKASSURE	11 : MKT	24 : 126,500 & above	0.019351	0	0.0000	0.0	2,327,052	0.0	200,000	0.0076	0.0	
LINKASSURE	12 : MLO	21 : 0-6,499	0.035527	0	0.0000	0.0	24,594	0.0	0	0.0000	0.0	
LINKASSURE	12 : MLO	22 : 6,500-34,999	0.024239	0	0.0000	0.0	381,167	69.1	0	0.0000	0.0	
LINKASSURE	12 : MLO	23 : 35,000-126,499	0.023091	0	0.0000	0.0	1,679,318	465.2	228,000	0.0219	0.0	
LINKASSURE	12 : MLO	24 : 126,500 & above	0.027298	0	0.0000	0.0	3,567,396	16.1	833,920	0.0145	0.0	
LINKASSURE	13 : ITQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	LINKASSURE	13 : ITQ	23 : 35,000-126,499	6	399,700	50,700	299,000	0	
NSE	NSE	201710	LINKASSURE	13 : ITQ	24 : 126,500 & above	2	350,000	0	0	0	
NSE	NSE	201710	LINKASSURE	14 : ATQ	21 : 0-6,499	7	18,120	4,200	12,320	0	
NSE	NSE	201710	LINKASSURE	14 : ATQ	22 : 6,500-34,999	8	133,000	0	79,000	0	
NSE	NSE	201710	LINKASSURE	14 : ATQ	23 : 35,000-126,499	22	1,865,160	319,700	1,029,096	0	
NSE	NSE	201710	LINKASSURE	14 : ATQ	24 : 126,500 & above	6	1,792,000	500,000	523,599	0	
NSE	NSE	201710	LINKASSURE	15 : NTQ	21 : 0-6,499	1	6,000	0	6,000	0	
NSE	NSE	201710	LINKASSURE	15 : NTQ	22 : 6,500-34,999	1	14,500	0	0	0	
NSE	NSE	201710	LINKASSURE	15 : NTQ	23 : 35,000-126,499	8	535,000	50,000	200,000	0	
NSE	NSE	201710	LINKASSURE	15 : NTQ	24 : 126,500 & above	7	1,500,000	200,000	0	0	
NSE	NSE	201710	LIVESTOCK	11 : MKT	21 : 0-6,499	23	49,905	0	49,905	0	
NSE	NSE	201710	LIVESTOCK	11 : MKT	22 : 6,500-34,999	13	210,100	0	210,100	0	
NSE	NSE	201710	LIVESTOCK	11 : MKT	23 : 35,000-126,499	8	566,875	50,000	516,875	0	
NSE	NSE	201710	LIVESTOCK	11 : MKT	24 : 126,500 & above	2	1,018,170	0	1,018,170	0	
NSE	NSE	201710	LIVESTOCK	12 : MLO	21 : 0-6,499	50	136,933	2,738	128,875	0	
NSE	NSE	201710	LIVESTOCK	12 : MLO	22 : 6,500-34,999	61	1,046,859	19,200	946,569	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
LINKASSURE	13 : ITQ	23 : 35,000-126,499	49,000	-	-	50,000	100,000	-0.0339
LINKASSURE	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
LINKASSURE	14 : ATQ	21 : 0-6,499	-	-	-	8,520	-	-0.0499
LINKASSURE	14 : ATQ	22 : 6,500-34,999	-	-	-	45,000	10,000	-0.0318
LINKASSURE	14 : ATQ	23 : 35,000-126,499	-	100,000	100,000	670,000	-	-0.0479
LINKASSURE	14 : ATQ	24 : 126,500 & above	-	200,000	-	118,223	5,376	-0.0725
LINKASSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0600
LINKASSURE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
LINKASSURE	15 : NTQ	23 : 35,000-126,499	-	100,000	-	100,000	-	-0.1000
LINKASSURE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
LIVESTOCK	11 : MKT	21 : 0-6,499	49,905	-	-	-	-	0.0207
LIVESTOCK	11 : MKT	22 : 6,500-34,999	210,100	-	-	-	-	0.0317
LIVESTOCK	11 : MKT	23 : 35,000-126,499	516,875	-	-	-	-	0.0127
LIVESTOCK	11 : MKT	24 : 126,500 & above	1,018,170	-	-	-	-	0.0277
LIVESTOCK	12 : MLO	21 : 0-6,499	128,875	-	-	-	-	0.0208
LIVESTOCK	12 : MLO	22 : 6,500-34,999	930,994	3,875	-	2,000	-	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.

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
LINKASSURE	13 : ITQ	23 : 35,000-126,499									
LINKASSURE	13 : ITQ	24 : 126,500 & above									
LINKASSURE	14 : ATQ	21 : 0-6,499									
LINKASSURE	14 : ATQ	22 : 6,500-34,999									
LINKASSURE	14 : ATQ	23 : 35,000-126,499									
LINKASSURE	14 : ATQ	24 : 126,500 & above									
LINKASSURE	15 : NTQ	21 : 0-6,499									
LINKASSURE	15 : NTQ	22 : 6,500-34,999									
LINKASSURE	15 : NTQ	23 : 35,000-126,499									
LINKASSURE	15 : NTQ	24 : 126,500 & above									
LIVESTOCK	11 : MKT	21 : 0-6,499	0.023504	0	0.0000	0.0	49,905	0.0	0	0.0000	0.0
LIVESTOCK	11 : MKT	22 : 6,500-34,999	0.028262	0	0.0000	0.0	200,100	0.0	10,000	0.0086	0.0
LIVESTOCK	11 : MKT	23 : 35,000-126,499	0.020974	0	0.0000	0.0	516,875	0.0	0	0.0000	0.0
LIVESTOCK	11 : MKT	24 : 126,500 & above	0.035601	0	0.0000	0.0	0	0.0	1,018,170	0.0089	0.0
LIVESTOCK	12 : MLO	21 : 0-6,499	0.018232	0	0.0000	0.0	128,875	0.0	0	0.0000	0.0
LIVESTOCK	12 : MLO	22 : 6,500-34,999	0.017631	0	0.0000	0.0	946,569	92.3	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	LIVESTOCK	12 : MLO	23 : 35,000-126,499	79	6,087,384	359,350	5,264,439	0	
NSE	NSE	201710	LIVESTOCK	12 : MLO	24 : 126,500 & above	42	12,493,190	1,105,949	8,890,095	0	
NSE	NSE	201710	LIVESTOCK	13 : ITQ	21 : 0-6,499	21	50,899	10,220	31,712	0	
NSE	NSE	201710	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	28	461,122	114,100	259,437	0	
NSE	NSE	201710	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	24	1,619,425	556,386	693,900	0	
NSE	NSE	201710	LIVESTOCK	13 : ITQ	24 : 126,500 & above	19	4,452,354	1,332,591	1,736,869	0	
NSE	NSE	201710	LIVESTOCK	14 : ATQ	21 : 0-6,499	19	53,195	3,950	42,242	0	
NSE	NSE	201710	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	30	529,966	122,954	287,723	0	
NSE	NSE	201710	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	40	3,162,074	1,122,696	493,775	0	
NSE	NSE	201710	LIVESTOCK	14 : ATQ	24 : 126,500 & above	24	8,742,824	2,730,147	3,075,558	0	
NSE	NSE	201710	LIVESTOCK	15 : NTQ	21 : 0-6,499	27	56,701	9,800	5,905	0	
NSE	NSE	201710	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	35	665,858	95,000	149,058	0	
NSE	NSE	201710	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	64	4,404,116	1,370,263	120,488	0	
NSE	NSE	201710	LIVESTOCK	15 : NTQ	24 : 126,500 & above	50	17,482,036	7,399,476	209,600	0	
NSE	NSE	201710	MANSARD	11 : MKT	21 : 0-6,499	24	29,000	0	29,000	0	
NSE	NSE	201710	MANSARD	11 : MKT	22 : 6,500-34,999	15	280,615	70,500	210,115	0	

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
LIVESTOCK	12 : MLO	23 : 35,000-126,499	4,263,578	89,000	162,911	353,381	76,575	0.0108
LIVESTOCK	12 : MLO	24 : 126,500 & above	6,968,690	584,000	378,990	608,555	79,795	0.0099
LIVESTOCK	13 : ITQ	21 : 0-6,499	-	6,300	5,200	7,762	5,000	0.0059
LIVESTOCK	13 : ITQ	22 : 6,500-34,999	-	10,000	31,833	66,150	52,765	0.0013
LIVESTOCK	13 : ITQ	23 : 35,000-126,499	-	70,000	39,197	209,400	64,100	-0.0111
LIVESTOCK	13 : ITQ	24 : 126,500 & above	-	-	139,400	504,700	267,700	-0.0046
LIVESTOCK	14 : ATQ	21 : 0-6,499	-	3,000	-	23,800	7,200	-0.0083
LIVESTOCK	14 : ATQ	22 : 6,500-34,999	-	7,395	-	135,328	85,000	-0.0029
LIVESTOCK	14 : ATQ	23 : 35,000-126,499	-	-	-	181,200	265,000	-0.0089
LIVESTOCK	14 : ATQ	24 : 126,500 & above	-	78,058	407	1,233,042	384,666	-0.0202
LIVESTOCK	15 : NTQ	21 : 0-6,499	-	-	-	5,105	800	-0.0131
LIVESTOCK	15 : NTQ	22 : 6,500-34,999	-	28,058	-	96,000	-	-0.0405
LIVESTOCK	15 : NTQ	23 : 35,000-126,499	-	-	-	2,300	73,888	-0.0534
LIVESTOCK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0556
MANSARD	11 : MKT	21 : 0-6,499	29,000	-	-	-	-	0.0902
MANSARD	11 : MKT	22 : 6,500-34,999	210,115	-	-	-	-	0.0658

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
LIVESTOCK	12 : MLO	23 : 35,000-126,499	0.018213		0	0.0000	0.0	4,992,769	599.7	271,670	0.0161	1.8
LIVESTOCK	12 : MLO	24 : 126,500 & above	0.020912		0	0.0000	0.0	7,374,995	184.1	1,515,100	0.0104	546.7
LIVESTOCK	13 : ITQ	21 : 0-6,499										
LIVESTOCK	13 : ITQ	22 : 6,500-34,999										
LIVESTOCK	13 : ITQ	23 : 35,000-126,499										
LIVESTOCK	13 : ITQ	24 : 126,500 & above										
LIVESTOCK	14 : ATQ	21 : 0-6,499										
LIVESTOCK	14 : ATQ	22 : 6,500-34,999										
LIVESTOCK	14 : ATQ	23 : 35,000-126,499										
LIVESTOCK	14 : ATQ	24 : 126,500 & above										
LIVESTOCK	15 : NTQ	21 : 0-6,499										
LIVESTOCK	15 : NTQ	22 : 6,500-34,999										
LIVESTOCK	15 : NTQ	23 : 35,000-126,499										
LIVESTOCK	15 : NTQ	24 : 126,500 & above										
MANSARD	11 : MKT	21 : 0-6,499	0.055665		0	0.0000	0.0	29,000	0.0	0	0.0000	0.0
MANSARD	11 : MKT	22 : 6,500-34,999	0.083208		0	0.0000	0.0	198,600	0.0	11,515	0.1143	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	MANSARD	11 : MKT	23 : 35,000-126,499	10	799,660	50,000	749,660	0	
NSE	NSE	201710	MANSARD	11 : MKT	24 : 126,500 & above	5	1,159,080	700,300	458,780	0	
NSE	NSE	201710	MANSARD	12 : MLO	21 : 0-6,499	68	140,043	0	128,201	0	
NSE	NSE	201710	MANSARD	12 : MLO	22 : 6,500-34,999	55	855,846	0	784,557	0	
NSE	NSE	201710	MANSARD	12 : MLO	23 : 35,000-126,499	36	2,637,783	169,125	1,964,117	0	
NSE	NSE	201710	MANSARD	12 : MLO	24 : 126,500 & above	34	13,875,101	1,520,516	9,957,127	0	
NSE	NSE	201710	MANSARD	13 : ITQ	21 : 0-6,499	19	52,260	14,300	26,290	0	
NSE	NSE	201710	MANSARD	13 : ITQ	22 : 6,500-34,999	38	737,041	120,905	392,263	0	
NSE	NSE	201710	MANSARD	13 : ITQ	23 : 35,000-126,499	23	1,635,066	546,066	547,440	0	
NSE	NSE	201710	MANSARD	13 : ITQ	24 : 126,500 & above	4	921,949	561,949	0	0	
NSE	NSE	201710	MANSARD	14 : ATQ	21 : 0-6,499	31	63,540	10,437	25,323	0	
NSE	NSE	201710	MANSARD	14 : ATQ	22 : 6,500-34,999	29	447,103	76,798	252,905	0	
NSE	NSE	201710	MANSARD	14 : ATQ	23 : 35,000-126,499	21	1,344,000	147,000	617,500	0	
NSE	NSE	201710	MANSARD	14 : ATQ	24 : 126,500 & above	19	4,415,171	1,833,899	1,653,036	0	
NSE	NSE	201710	MANSARD	15 : NTQ	21 : 0-6,499	10	31,588	6,280	9,400	0	
NSE	NSE	201710	MANSARD	15 : NTQ	22 : 6,500-34,999	18	327,825	67,448	92,250	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MANSARD	11 : MKT	23 : 35,000-126,499	749,660	-	-	-	-	0.0497
MANSARD	11 : MKT	24 : 126,500 & above	458,780	-	-	-	-	0.0700
MANSARD	12 : MLO	21 : 0-6,499	106,442	8,243	-	-	5,033	0.0473
MANSARD	12 : MLO	22 : 6,500-34,999	685,990	4,000	32,940	16,402	15,000	0.0383
MANSARD	12 : MLO	23 : 35,000-126,499	1,434,955	-	232,500	36,722	31,215	0.0245
MANSARD	12 : MLO	24 : 126,500 & above	7,032,400	440,419	760,186	740,573	824,210	0.0247
MANSARD	13 : ITQ	21 : 0-6,499	-	-	6,000	6,790	4,500	-0.0342
MANSARD	13 : ITQ	22 : 6,500-34,999	-	59,511	34,774	123,380	64,040	-0.0299
MANSARD	13 : ITQ	23 : 35,000-126,499	-	-	-	146,000	110,425	-0.0307
MANSARD	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
MANSARD	14 : ATQ	21 : 0-6,499	-	-	4,300	11,022	3,000	-0.0591
MANSARD	14 : ATQ	22 : 6,500-34,999	10,000	-	58,205	97,098	40,000	-0.0573
MANSARD	14 : ATQ	23 : 35,000-126,499	50,000	60,000	46,500	222,000	100,000	-0.0509
MANSARD	14 : ATQ	24 : 126,500 & above	37,000	817,570	-	430,149	220,300	-0.0698
MANSARD	15 : NTQ	21 : 0-6,499	400	-	-	-	600	0.0047
MANSARD	15 : NTQ	22 : 6,500-34,999	-	-	10,000	70,000	-	-0.0241

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MANSARD	11 : MKT	23 : 35,000-126,499	0.054530		0	0.0000	0.0	647,660	0.0	102,000	0.0182	0.0
MANSARD	11 : MKT	24 : 126,500 & above	0.086103		0	0.0000	0.0	458,780	0.0	0	0.0000	0.0
MANSARD	12 : MLO	21 : 0-6,499	0.052302		0	0.0000	0.0	123,201	236.8	5,000	0.1100	4497.0
MANSARD	12 : MLO	22 : 6,500-34,999	0.058285		0	0.0000	0.0	751,057	126.0	33,500	0.0846	3115.7
MANSARD	12 : MLO	23 : 35,000-126,499	0.043685		0	0.0000	0.0	1,785,117	666.5	179,000	0.0678	2023.0
MANSARD	12 : MLO	24 : 126,500 & above	0.080494		0	0.0000	0.0	6,422,208	441.4	3,534,919	0.0475	409.8
MANSARD	13 : ITQ	21 : 0-6,499										
MANSARD	13 : ITQ	22 : 6,500-34,999										
MANSARD	13 : ITQ	23 : 35,000-126,499										
MANSARD	13 : ITQ	24 : 126,500 & above										
MANSARD	14 : ATQ	21 : 0-6,499										
MANSARD	14 : ATQ	22 : 6,500-34,999										
MANSARD	14 : ATQ	23 : 35,000-126,499										
MANSARD	14 : ATQ	24 : 126,500 & above										
MANSARD	15 : NTQ	21 : 0-6,499										
MANSARD	15 : NTQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	MANSARD	15 : NTQ	23 : 35,000-126,499	12	775,000	140,000	150,000	0	
NSE	NSE	201710	MANSARD	15 : NTQ	24 : 126,500 & above	19	6,183,025	3,591,270	905,974	0	
NSE	NSE	201710	MAYBAKER	11 : MKT	21 : 0-6,499	53	61,911	6,500	55,411	0	
NSE	NSE	201710	MAYBAKER	11 : MKT	22 : 6,500-34,999	20	358,059	33,500	324,559	0	
NSE	NSE	201710	MAYBAKER	11 : MKT	23 : 35,000-126,499	2	209,852	0	209,852	0	
NSE	NSE	201710	MAYBAKER	12 : MLO	21 : 0-6,499	103	248,038	3,367	235,046	0	
NSE	NSE	201710	MAYBAKER	12 : MLO	22 : 6,500-34,999	97	1,654,722	126,312	1,370,565	0	
NSE	NSE	201710	MAYBAKER	12 : MLO	23 : 35,000-126,499	72	4,997,460	461,094	4,495,079	0	
NSE	NSE	201710	MAYBAKER	12 : MLO	24 : 126,500 & above	50	24,730,684	2,341,344	19,425,740	0	
NSE	NSE	201710	MAYBAKER	13 : ITQ	21 : 0-6,499	57	159,848	51,570	85,325	0	
NSE	NSE	201710	MAYBAKER	13 : ITQ	22 : 6,500-34,999	96	1,742,093	807,014	698,402	0	
NSE	NSE	201710	MAYBAKER	13 : ITQ	23 : 35,000-126,499	60	3,927,341	1,798,418	910,583	0	
NSE	NSE	201710	MAYBAKER	13 : ITQ	24 : 126,500 & above	26	9,018,738	5,729,960	1,247,603	0	
NSE	NSE	201710	MAYBAKER	14 : ATQ	21 : 0-6,499	41	114,209	38,891	54,208	0	
NSE	NSE	201710	MAYBAKER	14 : ATQ	22 : 6,500-34,999	47	901,294	360,428	247,850	0	
NSE	NSE	201710	MAYBAKER	14 : ATQ	23 : 35,000-126,499	53	3,906,276	1,263,539	1,234,117	0	

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information						
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
MANSARD	15 : NTQ	23 : 35,000-126,499	-	-	-	50,000	55,460	-0.0213	
MANSARD	15 : NTQ	24 : 126,500 & above	-	-	-	503,774	-	-0.0604	
MAYBAKER	11 : MKT	21 : 0-6,499	55,411	-	-	-	-	0.0937	
MAYBAKER	11 : MKT	22 : 6,500-34,999	324,559	-	-	-	-	0.1163	
MAYBAKER	11 : MKT	23 : 35,000-126,499	209,852	-	-	-	-	0.1688	
MAYBAKER	12 : MLO	21 : 0-6,499	202,955	7,880	9,040	13,774	1,397	0.0602	
MAYBAKER	12 : MLO	22 : 6,500-34,999	1,225,222	61,100	29,890	41,318	13,035	0.0358	
MAYBAKER	12 : MLO	23 : 35,000-126,499	4,242,671	74,665	47,400	122,590	7,753	0.0199	
MAYBAKER	12 : MLO	24 : 126,500 & above	17,004,409	-	730,000	131,131	459,426	0.0422	
MAYBAKER	13 : ITQ	21 : 0-6,499	-	14,350	5,380	37,284	20,211	-0.0768	
MAYBAKER	13 : ITQ	22 : 6,500-34,999	-	20,000	111,919	268,185	130,027	-0.0558	
MAYBAKER	13 : ITQ	23 : 35,000-126,499	-	300	51,600	287,724	266,455	-0.0716	
MAYBAKER	13 : ITQ	24 : 126,500 & above	18,200	440,500	20,000	280,600	20,200	-0.0607	
MAYBAKER	14 : ATQ	21 : 0-6,499	-	2,000	6,454	26,154	9,000	-0.0984	
MAYBAKER	14 : ATQ	22 : 6,500-34,999	-	18,000	640	89,061	17,299	-0.1333	
MAYBAKER	14 : ATQ	23 : 35,000-126,499	-	50,000	269,700	449,917	1,400	-0.0757	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MANSARD	15 : NTQ	23 : 35,000-126,499										
MANSARD	15 : NTQ	24 : 126,500 & above										
MAYBAKER	11 : MKT	21 : 0-6,499	0.085783		0	0.0000	0.0	55,411	0.0	0	0.0000	0.0
MAYBAKER	11 : MKT	22 : 6,500-34,999	0.129046		0	0.0000	0.0	190,224	0.0	134,335	0.0420	0.0
MAYBAKER	11 : MKT	23 : 35,000-126,499	0.183597		0	0.0000	0.0	0	0.0	209,852	0.0070	0.0
MAYBAKER	12 : MLO	21 : 0-6,499	0.061773		0	0.0000	0.0	233,646	65.6	1,400	0.0093	0.0
MAYBAKER	12 : MLO	22 : 6,500-34,999	0.053250		0	0.0000	0.0	1,258,912	66.6	111,653	0.0326	41.6
MAYBAKER	12 : MLO	23 : 35,000-126,499	0.058038		0	0.0000	0.0	3,472,379	28.5	1,022,700	0.0187	0.0
MAYBAKER	12 : MLO	24 : 126,500 & above	0.107383		0	0.0000	0.0	12,952,904	38.3	6,472,836	0.0344	1494.5
MAYBAKER	13 : ITQ	21 : 0-6,499										
MAYBAKER	13 : ITQ	22 : 6,500-34,999										
MAYBAKER	13 : ITQ	23 : 35,000-126,499										
MAYBAKER	13 : ITQ	24 : 126,500 & above										
MAYBAKER	14 : ATQ	21 : 0-6,499										
MAYBAKER	14 : ATQ	22 : 6,500-34,999										
MAYBAKER	14 : ATQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	MAYBAKER	14 : ATQ	24 : 126,500 & above	17	4,371,889	2,258,368	1,409,400	0
NSE	NSE	201710	MAYBAKER	15 : NTQ	21 : 0-6,499	33	78,372	47,809	9,063	0
NSE	NSE	201710	MAYBAKER	15 : NTQ	22 : 6,500-34,999	92	1,646,148	650,540	184,000	0
NSE	NSE	201710	MAYBAKER	15 : NTQ	23 : 35,000-126,499	125	9,091,430	3,715,061	1,233,195	0
NSE	NSE	201710	MAYBAKER	15 : NTQ	24 : 126,500 & above	40	13,122,777	7,048,497	944,903	0
NSE	NSE	201710	MBENEFIT	11 : MKT	21 : 0-6,499	2	300	0	300	0
NSE	NSE	201710	MBENEFIT	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201710	MBENEFIT	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0
NSE	NSE	201710	MBENEFIT	12 : MLO	21 : 0-6,499	3	6,020	0	6,020	0
NSE	NSE	201710	MBENEFIT	12 : MLO	23 : 35,000-126,499	9	656,000	0	656,000	0
NSE	NSE	201710	MBENEFIT	12 : MLO	24 : 126,500 & above	1	206,000	0	206,000	0
NSE	NSE	201710	MCNICHOLS	11 : MKT	21 : 0-6,499	3	350	0	350	0
NSE	NSE	201710	MCNICHOLS	11 : MKT	23 : 35,000-126,499	1	90,000	90,000	0	0
NSE	NSE	201710	MCNICHOLS	12 : MLO	21 : 0-6,499	12	20,213	0	15,813	0
NSE	NSE	201710	MCNICHOLS	12 : MLO	22 : 6,500-34,999	3	60,700	0	19,682	0
NSE	NSE	201710	MCNICHOLS	12 : MLO	23 : 35,000-126,499	1	79,300	0	79,300	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MAYBAKER	14 : ATQ	24 : 126,500 & above	-	985,100	-	363,086	61,214	-0.0938
MAYBAKER	15 : NTQ	21 : 0-6,499	-	-	-	5,000	560	-0.0543
MAYBAKER	15 : NTQ	22 : 6,500-34,999	-	-	10,000	87,000	-	-0.1371
MAYBAKER	15 : NTQ	23 : 35,000-126,499	-	-	6,800	599,735	300,000	-0.0722
MAYBAKER	15 : NTQ	24 : 126,500 & above	-	250,000	188,303	250,000	255,600	-0.1506
MBENEFIT	11 : MKT	21 : 0-6,499	300	-	-	-	-	0.0000
MBENEFIT	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
MBENEFIT	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.0000
MBENEFIT	12 : MLO	21 : 0-6,499	6,020	-	-	-	-	0.0000
MBENEFIT	12 : MLO	23 : 35,000-126,499	656,000	-	-	-	-	0.0000
MBENEFIT	12 : MLO	24 : 126,500 & above	206,000	-	-	-	-	0.0000
MCNICHOLS	11 : MKT	21 : 0-6,499	350	-	-	-	-	0.0286
MCNICHOLS	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
MCNICHOLS	12 : MLO	21 : 0-6,499	12,813	-	-	-	-	0.0282
MCNICHOLS	12 : MLO	22 : 6,500-34,999	19,682	-	-	-	-	0.0076
MCNICHOLS	12 : MLO	23 : 35,000-126,499	74,618	-	-	4,682	-	0.1085

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MAYBAKER	14 : ATQ	24 : 126,500 & above										
MAYBAKER	15 : NTQ	21 : 0-6,499										
MAYBAKER	15 : NTQ	22 : 6,500-34,999										
MAYBAKER	15 : NTQ	23 : 35,000-126,499										
MAYBAKER	15 : NTQ	24 : 126,500 & above										
MBENEFIT	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	6,020	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	656,000	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	206,000	0.0	0	0.0000	0.0
MCNICHOLS	11 : MKT	21 : 0-6,499	0.028571		0	0.0000	0.0	350	0.0	0	0.0000	0.0
MCNICHOLS	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
MCNICHOLS	12 : MLO	21 : 0-6,499	0.017491		0	0.0000	0.0	15,813	1087.3	0	0.0000	0.0
MCNICHOLS	12 : MLO	22 : 6,500-34,999	0.045727		0	0.0000	0.0	19,682	0.0	0	0.0000	0.0
MCNICHOLS	12 : MLO	23 : 35,000-126,499	0.108471		0	0.0000	0.0	0	0.0	79,300	0.0542	31.4

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	MCNICHOLS	13 : ITQ	21 : 0-6,499	1	1,000	0	0	0
NSE	NSE	201710	MCNICHOLS	13 : ITQ	22 : 6,500-34,999	4	77,771	50,000	10	0
NSE	NSE	201710	MCNICHOLS	14 : ATQ	21 : 0-6,499	7	3,815	1,705	2,110	0
NSE	NSE	201710	MCNICHOLS	14 : ATQ	22 : 6,500-34,999	2	25,471	9,000	0	0
NSE	NSE	201710	MCNICHOLS	15 : NTQ	22 : 6,500-34,999	2	50,000	0	0	0
NSE	NSE	201710	MCNICHOLS	15 : NTQ	23 : 35,000-126,499	1	53,000	0	0	0
NSE	NSE	201710	MEYER	11 : MKT	21 : 0-6,499	4	7,415	0	7,415	0
NSE	NSE	201710	MEYER	12 : MLO	21 : 0-6,499	8	25,818	0	25,643	0
NSE	NSE	201710	MEYER	12 : MLO	22 : 6,500-34,999	5	112,960	0	112,960	0
NSE	NSE	201710	MEYER	12 : MLO	23 : 35,000-126,499	2	100,000	0	100,000	0
NSE	NSE	201710	MEYER	13 : ITQ	21 : 0-6,499	1	6,000	6,000	0	0
NSE	NSE	201710	MEYER	13 : ITQ	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201710	MEYER	13 : ITQ	23 : 35,000-126,499	4	193,535	50,000	6,000	0
NSE	NSE	201710	MEYER	14 : ATQ	21 : 0-6,499	2	10,768	6,000	0	0
NSE	NSE	201710	MEYER	14 : ATQ	23 : 35,000-126,499	2	150,000	0	7,465	0
NSE	NSE	201710	MEYER	15 : NTQ	21 : 0-6,499	1	4,768	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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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MCNICHOLS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
MCNICHOLS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MCNICHOLS	14 : ATQ	21 : 0-6,499	-	10	-	2,100	-	-0.0600
MCNICHOLS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MCNICHOLS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MCNICHOLS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MEYER	11 : MKT	21 : 0-6,499	7,415	-	-	-	-	0.0589
MEYER	12 : MLO	21 : 0-6,499	24,843	-	800	-	-	0.0427
MEYER	12 : MLO	22 : 6,500-34,999	112,960	-	-	-	-	0.0164
MEYER	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0050
MEYER	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
MEYER	13 : ITQ	22 : 6,500-34,999	-	-	-	20,000	-	0.0000
MEYER	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.0500
MEYER	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
MEYER	14 : ATQ	23 : 35,000-126,499	-	-	-	1,000	-	-0.0600
MEYER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MCNICHOLS	13 : ITQ	21 : 0-6,499										
MCNICHOLS	13 : ITQ	22 : 6,500-34,999										
MCNICHOLS	14 : ATQ	21 : 0-6,499										
MCNICHOLS	14 : ATQ	22 : 6,500-34,999										
MCNICHOLS	15 : NTQ	22 : 6,500-34,999										
MCNICHOLS	15 : NTQ	23 : 35,000-126,499										
MEYER	11 : MKT	21 : 0-6,499	0.058921		0	0.0000	0.0	7,415	0.0	0	0.0000	0.0
MEYER	12 : MLO	21 : 0-6,499	0.033627		0	0.0000	0.0	25,643	7.4	0	0.0000	0.0
MEYER	12 : MLO	22 : 6,500-34,999	0.017241		0	0.0000	0.0	112,960	0.0	0	0.0000	0.0
MEYER	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
MEYER	13 : ITQ	21 : 0-6,499										
MEYER	13 : ITQ	22 : 6,500-34,999										
MEYER	13 : ITQ	23 : 35,000-126,499										
MEYER	14 : ATQ	21 : 0-6,499										
MEYER	14 : ATQ	23 : 35,000-126,499										
MEYER	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	MOBIL	11 : MKT	21 : 0-6,499	69	44,709	0	44,709	0
NSE	NSE	201710	MOBIL	11 : MKT	22 : 6,500-34,999	4	52,774	0	52,774	0
NSE	NSE	201710	MOBIL	12 : MLO	21 : 0-6,499	172	209,112	25,114	164,973	0
NSE	NSE	201710	MOBIL	12 : MLO	22 : 6,500-34,999	20	219,983	28,153	191,830	0
NSE	NSE	201710	MOBIL	12 : MLO	23 : 35,000-126,499	3	200,000	0	198,879	0
NSE	NSE	201710	MOBIL	13 : ITQ	21 : 0-6,499	341	493,801	253,939	117,639	0
NSE	NSE	201710	MOBIL	13 : ITQ	22 : 6,500-34,999	22	308,070	175,056	80,770	0
NSE	NSE	201710	MOBIL	14 : ATQ	21 : 0-6,499	67	80,599	32,988	22,863	0
NSE	NSE	201710	MOBIL	14 : ATQ	22 : 6,500-34,999	16	198,386	156,148	17,238	0
NSE	NSE	201710	MOBIL	14 : ATQ	23 : 35,000-126,499	3	151,121	0	145,518	0
NSE	NSE	201710	MOBIL	15 : NTQ	21 : 0-6,499	73	99,375	51,730	12,147	0
NSE	NSE	201710	MOBIL	15 : NTQ	22 : 6,500-34,999	12	128,516	73,506	10,010	0
NSE	NSE	201710	MOBIL	15 : NTQ	23 : 35,000-126,499	1	100,000	100,000	0	0
NSE	NSE	201710	MORISON	11 : MKT	21 : 0-6,499	2	600	0	600	0
NSE	NSE	201710	MORISON	11 : MKT	22 : 6,500-34,999	1	32,000	0	32,000	0
NSE	NSE	201710	MORISON	12 : MLO	21 : 0-6,499	12	22,307	0	22,307	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MOBIL	11 : MKT	21 : 0-6,499	44,709	-	-	-	-	4.4757
MOBIL	11 : MKT	22 : 6,500-34,999	52,774	-	-	-	-	6.6176
MOBIL	12 : MLO	21 : 0-6,499	145,623	2,791	1,215	7,647	3,122	2.0666
MOBIL	12 : MLO	22 : 6,500-34,999	165,620	13,168	5,879	7,163	-	4.4937
MOBIL	12 : MLO	23 : 35,000-126,499	150,000	-	48,879	-	-	1.0124
MOBIL	13 : ITQ	21 : 0-6,499	2,712	5,549	19,585	33,542	21,308	-1.5310
MOBIL	13 : ITQ	22 : 6,500-34,999	-	10,500	-	34,365	2,279	-4.1608
MOBIL	14 : ATQ	21 : 0-6,499	-	-	500	12,950	21	-1.7303
MOBIL	14 : ATQ	22 : 6,500-34,999	-	17,170	68	-	-	-0.5668
MOBIL	14 : ATQ	23 : 35,000-126,499	-	-	-	50,000	-	-3.5635
MOBIL	15 : NTQ	21 : 0-6,499	-	-	-	7,147	2,400	-4.3177
MOBIL	15 : NTQ	22 : 6,500-34,999	-	10,010	-	-	-	-8.3200
MOBIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MORISON	11 : MKT	21 : 0-6,499	600	-	-	-	-	0.0550
MORISON	11 : MKT	22 : 6,500-34,999	32,000	-	-	-	-	0.0600
MORISON	12 : MLO	21 : 0-6,499	17,307	-	5,000	-	-	0.0341

Guidance:

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

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F4 Security	Order Segmentation		Market and Marketable Limit Orders execution information									
	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MOBIL	11 : MKT	21 : 0-6,499	7.122185		3	1.0000	0.0	21,401	0.0	23,305	2.0207	0.0
MOBIL	11 : MKT	22 : 6,500-34,999	7.770763		0	0.0000	0.0	24,900	0.0	27,874	1.4334	0.0
MOBIL	12 : MLO	21 : 0-6,499	4.388324		0	0.0000	0.0	136,363	377.5	28,610	0.7085	1.1
MOBIL	12 : MLO	22 : 6,500-34,999	6.727172		0	0.0000	0.0	137,840	51.1	53,990	0.6310	3.5
MOBIL	12 : MLO	23 : 35,000-126,499	4.754245		0	0.0000	0.0	98,879	0.0	100,000	0.0099	33.7
MOBIL	13 : ITQ	21 : 0-6,499										
MOBIL	13 : ITQ	22 : 6,500-34,999										
MOBIL	14 : ATQ	21 : 0-6,499										
MOBIL	14 : ATQ	22 : 6,500-34,999										
MOBIL	14 : ATQ	23 : 35,000-126,499										
MOBIL	15 : NTQ	21 : 0-6,499										
MOBIL	15 : NTQ	22 : 6,500-34,999										
MOBIL	15 : NTQ	23 : 35,000-126,499										
MORISON	11 : MKT	21 : 0-6,499	0.060000		0	0.0000	0.0	600	0.0	0	0.0000	0.0
MORISON	11 : MKT	22 : 6,500-34,999	0.060000		0	0.0000	0.0	32,000	0.0	0	0.0000	0.0
MORISON	12 : MLO	21 : 0-6,499	0.034148		0	0.0000	0.0	19,355	20.9	2,952	0.0298	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	MORISON	12 : MLO	22 : 6,500-34,999	3	58,000	0	58,000	0
NSE	NSE	201710	MORISON	12 : MLO	23 : 35,000-126,499	3	291,624	0	85,475	0
NSE	NSE	201710	MORISON	13 : ITQ	21 : 0-6,499	1	500	500	0	0
NSE	NSE	201710	MORISON	14 : ATQ	21 : 0-6,499	1	2,000	2,000	0	0
NSE	NSE	201710	MORISON	14 : ATQ	22 : 6,500-34,999	2	49,000	0	12,074	0
NSE	NSE	201710	MORISON	14 : ATQ	23 : 35,000-126,499	2	170,091	0	600	0
NSE	NSE	201710	MORISON	15 : NTQ	22 : 6,500-34,999	2	54,000	0	2,932	0
NSE	NSE	201710	MORISON	15 : NTQ	23 : 35,000-126,499	2	190,000	0	0	0
NSE	NSE	201710	MRS	11 : MKT	21 : 0-6,499	36	43,642	9,230	34,412	0
NSE	NSE	201710	MRS	11 : MKT	22 : 6,500-34,999	1	8,830	0	8,830	0
NSE	NSE	201710	MRS	12 : MLO	21 : 0-6,499	108	135,543	10,794	122,039	0
NSE	NSE	201710	MRS	12 : MLO	22 : 6,500-34,999	11	164,530	20,510	135,258	0
NSE	NSE	201710	MRS	12 : MLO	23 : 35,000-126,499	12	807,769	173,512	364,540	0
NSE	NSE	201710	MRS	13 : ITQ	21 : 0-6,499	78	144,896	67,243	26,794	0
NSE	NSE	201710	MRS	13 : ITQ	22 : 6,500-34,999	4	44,800	5,600	1,400	0
NSE	NSE	201710	MRS	13 : ITQ	23 : 35,000-126,499	2	105,998	55,998	50,000	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MORISON	12 : MLO	22 : 6,500-34,999	38,074	-	-	-	-	-0.0392
MORISON	12 : MLO	23 : 35,000-126,499	57,101	-	-	28,000	74	0.0561
MORISON	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
MORISON	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
MORISON	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.0600
MORISON	14 : ATQ	23 : 35,000-126,499	-	-	100	-	-	-0.0300
MORISON	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0800
MORISON	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MRS	11 : MKT	21 : 0-6,499	34,412	-	-	-	-	0.7576
MRS	11 : MKT	22 : 6,500-34,999	8,830	-	-	-	-	0.4161
MRS	12 : MLO	21 : 0-6,499	109,404	-	3,586	3,867	711	0.3962
MRS	12 : MLO	22 : 6,500-34,999	123,026	389	524	3,810	1,165	-0.2813
MRS	12 : MLO	23 : 35,000-126,499	265,442	-	40,576	-	50,009	0.0288
MRS	13 : ITQ	21 : 0-6,499	-	1,935	6,337	11,030	4,192	-0.6506
MRS	13 : ITQ	22 : 6,500-34,999	1,400	-	-	-	-	-0.8100
MRS	13 : ITQ	23 : 35,000-126,499	-	-	50,000	-	-	-1.3300

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MORISON	12 : MLO	22 : 6,500-34,999	0.010344		0	0.0000	0.0	58,000	2272.9	0	0.0000	0.0
MORISON	12 : MLO	23 : 35,000-126,499	0.056156		0	0.0000	0.0	85,475	317.7	0	0.0000	0.0
MORISON	13 : ITQ	21 : 0-6,499										
MORISON	14 : ATQ	21 : 0-6,499										
MORISON	14 : ATQ	22 : 6,500-34,999										
MORISON	14 : ATQ	23 : 35,000-126,499										
MORISON	15 : NTQ	22 : 6,500-34,999										
MORISON	15 : NTQ	23 : 35,000-126,499										
MRS	11 : MKT	21 : 0-6,499	0.833844	467	0.8667	0.0	27,895	0.0	6,050	0.4391	0.0	
MRS	11 : MKT	22 : 6,500-34,999	0.416114	0	0.0000	0.0	0	0.0	8,830	0.2081	0.0	
MRS	12 : MLO	21 : 0-6,499	0.622232	1,400	0.0100	0.0	112,115	348.4	8,524	0.0140	22.1	
MRS	12 : MLO	22 : 6,500-34,999	0.294427	0	0.0000	0.0	135,258	387.1	0	0.0000	0.0	
MRS	12 : MLO	23 : 35,000-126,499	0.379659	0	0.0000	0.0	297,300	9.6	67,240	0.0894	2712.7	
MRS	13 : ITQ	21 : 0-6,499										
MRS	13 : ITQ	22 : 6,500-34,999										
MRS	13 : ITQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	MRS	14 : ATQ	21 : 0-6,499	38	69,230	7,589	34,652	0
NSE	NSE	201710	MRS	14 : ATQ	22 : 6,500-34,999	11	181,500	12,500	14,640	0
NSE	NSE	201710	MRS	14 : ATQ	23 : 35,000-126,499	3	164,790	30,000	31,790	0
NSE	NSE	201710	MRS	15 : NTQ	21 : 0-6,499	12	21,034	3,115	6,359	0
NSE	NSE	201710	MRS	15 : NTQ	22 : 6,500-34,999	2	17,300	0	0	0
NSE	NSE	201710	MULTIVERSE	11 : MKT	21 : 0-6,499	5	600	0	600	0
NSE	NSE	201710	MULTIVERSE	12 : MLO	21 : 0-6,499	8	6,500	0	6,500	0
NSE	NSE	201710	NAHCO	11 : MKT	21 : 0-6,499	64	114,291	0	114,291	0
NSE	NSE	201710	NAHCO	11 : MKT	22 : 6,500-34,999	12	194,935	20,000	174,935	0
NSE	NSE	201710	NAHCO	11 : MKT	23 : 35,000-126,499	9	606,659	0	606,659	0
NSE	NSE	201710	NAHCO	11 : MKT	24 : 126,500 & above	1	250,000	250,000	0	0
NSE	NSE	201710	NAHCO	12 : MLO	21 : 0-6,499	140	309,036	2,961	306,075	0
NSE	NSE	201710	NAHCO	12 : MLO	22 : 6,500-34,999	84	1,410,001	121,107	1,273,394	0
NSE	NSE	201710	NAHCO	12 : MLO	23 : 35,000-126,499	53	3,217,783	170,355	2,939,991	0
NSE	NSE	201710	NAHCO	12 : MLO	24 : 126,500 & above	18	4,729,280	693,307	3,517,824	0
NSE	NSE	201710	NAHCO	13 : ITQ	21 : 0-6,499	85	194,337	52,443	103,966	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MRS	14 : ATQ	21 : 0-6,499	1,000	-	1,574	7,387	13,622	-0.6806
MRS	14 : ATQ	22 : 6,500-34,999	-	1,500	9	-	931	-1.1984
MRS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	25,640	-0.7913
MRS	15 : NTQ	21 : 0-6,499	-	-	-	4,995	250	-1.1118
MRS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MULTIVERSE	11 : MKT	21 : 0-6,499	600	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	21 : 0-6,499	6,500	-	-	-	-	0.0000
NAHCO	11 : MKT	21 : 0-6,499	114,291	-	-	-	-	0.1384
NAHCO	11 : MKT	22 : 6,500-34,999	174,935	-	-	-	-	0.0997
NAHCO	11 : MKT	23 : 35,000-126,499	606,659	-	-	-	-	0.1659
NAHCO	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
NAHCO	12 : MLO	21 : 0-6,499	263,368	17,748	13,674	10,967	318	0.0748
NAHCO	12 : MLO	22 : 6,500-34,999	1,145,339	9,964	67,201	44,160	-	0.0515
NAHCO	12 : MLO	23 : 35,000-126,499	2,445,201	129,834	84,939	111,391	76,200	0.0690
NAHCO	12 : MLO	24 : 126,500 & above	3,177,608	195,984	81,812	52,420	-	0.0281
NAHCO	13 : ITQ	21 : 0-6,499	2,634	11,700	7,390	43,068	24,037	-0.0820

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MRS	14 : ATQ	21 : 0-6,499										
MRS	14 : ATQ	22 : 6,500-34,999										
MRS	14 : ATQ	23 : 35,000-126,499										
MRS	15 : NTQ	21 : 0-6,499										
MRS	15 : NTQ	22 : 6,500-34,999										
MULTIVERSE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	600	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	6,500	0.0	0	0.0000	0.0
NAHCO	11 : MKT	21 : 0-6,499	0.133454		0	0.0000	0.0	102,109	0.0	12,182	0.0225	0.0
NAHCO	11 : MKT	22 : 6,500-34,999	0.126196		0	0.0000	0.0	94,935	0.0	80,000	0.0297	0.0
NAHCO	11 : MKT	23 : 35,000-126,499	0.160617		0	0.0000	0.0	326,659	0.0	280,000	0.0665	0.0
NAHCO	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
NAHCO	12 : MLO	21 : 0-6,499	0.091575	2,634	0	0.0100	0.0	295,423	46.1	8,018	0.0597	75.5
NAHCO	12 : MLO	22 : 6,500-34,999	0.069172		0	0.0000	0.0	1,141,431	75.5	131,963	0.0180	2.3
NAHCO	12 : MLO	23 : 35,000-126,499	0.088662		0	0.0000	0.0	1,981,004	431.9	958,987	0.0163	20.1
NAHCO	12 : MLO	24 : 126,500 & above	0.155662		0	0.0000	0.0	1,141,668	57.7	2,376,156	0.0244	11.0
NAHCO	13 : ITQ	21 : 0-6,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	NAHCO	13 : ITQ	22 : 6,500-34,999	91	1,648,666	670,602	729,572	0
NSE	NSE	201710	NAHCO	13 : ITQ	23 : 35,000-126,499	67	3,667,216	1,333,749	1,072,718	0
NSE	NSE	201710	NAHCO	13 : ITQ	24 : 126,500 & above	6	1,128,078	539,331	59,040	0
NSE	NSE	201710	NAHCO	14 : ATQ	21 : 0-6,499	28	67,242	12,415	45,106	0
NSE	NSE	201710	NAHCO	14 : ATQ	22 : 6,500-34,999	42	704,958	158,195	300,013	0
NSE	NSE	201710	NAHCO	14 : ATQ	23 : 35,000-126,499	41	2,607,944	612,789	657,415	0
NSE	NSE	201710	NAHCO	14 : ATQ	24 : 126,500 & above	4	1,039,331	0	200,000	0
NSE	NSE	201710	NAHCO	15 : NTQ	21 : 0-6,499	62	170,160	50,760	13,615	0
NSE	NSE	201710	NAHCO	15 : NTQ	22 : 6,500-34,999	67	1,199,077	496,685	162,931	0
NSE	NSE	201710	NAHCO	15 : NTQ	23 : 35,000-126,499	90	6,451,806	2,036,085	849,360	0
NSE	NSE	201710	NAHCO	15 : NTQ	24 : 126,500 & above	10	2,521,855	524,599	700,000	0
NSE	NSE	201710	NASCON	11 : MKT	21 : 0-6,499	44	52,527	0	52,527	0
NSE	NSE	201710	NASCON	11 : MKT	22 : 6,500-34,999	12	168,258	0	168,258	0
NSE	NSE	201710	NASCON	11 : MKT	23 : 35,000-126,499	6	479,529	51,114	428,415	0
NSE	NSE	201710	NASCON	12 : MLO	21 : 0-6,499	195	414,209	25,827	359,186	0
NSE	NSE	201710	NASCON	12 : MLO	22 : 6,500-34,999	108	1,832,649	150,767	1,492,253	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NAHCO	13 : ITQ	22 : 6,500-34,999	-	33,977	111,901	284,465	147,875	-0.1071
NAHCO	13 : ITQ	23 : 35,000-126,499	131,740	2,640	159,410	437,998	207,365	-0.0571
NAHCO	13 : ITQ	24 : 126,500 & above	-	-	59,000	40	-	-0.0100
NAHCO	14 : ATQ	21 : 0-6,499	-	7,700	600	13,849	14,189	-0.0825
NAHCO	14 : ATQ	22 : 6,500-34,999	-	-	20,000	83,568	32,157	-0.0866
NAHCO	14 : ATQ	23 : 35,000-126,499	-	2,216	90,000	262,005	200,710	-0.1296
NAHCO	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.1871
NAHCO	15 : NTQ	21 : 0-6,499	-	-	1,000	500	8,615	-0.0925
NAHCO	15 : NTQ	22 : 6,500-34,999	-	15,000	29,008	2,099	17,400	-0.2897
NAHCO	15 : NTQ	23 : 35,000-126,499	-	50,000	-	327,153	168,685	-0.0720
NAHCO	15 : NTQ	24 : 126,500 & above	-	-	-	-	200,000	0.1600
NASCON	11 : MKT	21 : 0-6,499	52,527	-	-	-	-	0.2273
NASCON	11 : MKT	22 : 6,500-34,999	168,258	-	-	-	-	0.2140
NASCON	11 : MKT	23 : 35,000-126,499	428,415	-	-	-	-	0.3282
NASCON	12 : MLO	21 : 0-6,499	313,079	9,631	3,775	32,666	-	0.3032
NASCON	12 : MLO	22 : 6,500-34,999	1,256,286	31,199	31,652	50,754	62,410	0.1634

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NAHCO	13 : ITQ	22 : 6,500-34,999										
NAHCO	13 : ITQ	23 : 35,000-126,499										
NAHCO	13 : ITQ	24 : 126,500 & above										
NAHCO	14 : ATQ	21 : 0-6,499										
NAHCO	14 : ATQ	22 : 6,500-34,999										
NAHCO	14 : ATQ	23 : 35,000-126,499										
NAHCO	14 : ATQ	24 : 126,500 & above										
NAHCO	15 : NTQ	21 : 0-6,499										
NAHCO	15 : NTQ	22 : 6,500-34,999										
NAHCO	15 : NTQ	23 : 35,000-126,499										
NAHCO	15 : NTQ	24 : 126,500 & above										
NASCON	11 : MKT	21 : 0-6,499	0.235827		0	0.0000	0.0	41,927	0.0	10,600	0.1449	0.0
NASCON	11 : MKT	22 : 6,500-34,999	0.247261		0	0.0000	0.0	113,858	0.0	54,400	0.0137	0.0
NASCON	11 : MKT	23 : 35,000-126,499	0.188098		0	0.0000	0.0	282,200	0.0	146,215	0.0364	0.0
NASCON	12 : MLO	21 : 0-6,499	0.239994		0	0.0000	0.0	351,352	71.4	7,834	0.0114	0.0
NASCON	12 : MLO	22 : 6,500-34,999	0.298217		0	0.0000	0.0	1,405,639	326.7	86,614	0.3714	1496.3

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	NASCON	12 : MLO	23 : 35,000-126,499	74	4,700,307	435,962	3,425,914	0
NSE	NSE	201710	NASCON	12 : MLO	24 : 126,500 & above	33	15,105,019	284,920	13,507,704	0
NSE	NSE	201710	NASCON	13 : ITQ	21 : 0-6,499	144	359,070	167,735	101,453	0
NSE	NSE	201710	NASCON	13 : ITQ	22 : 6,500-34,999	130	2,346,427	1,157,499	477,444	0
NSE	NSE	201710	NASCON	13 : ITQ	23 : 35,000-126,499	65	3,782,841	2,104,085	902,889	0
NSE	NSE	201710	NASCON	13 : ITQ	24 : 126,500 & above	9	2,556,624	1,005,900	764,853	0
NSE	NSE	201710	NASCON	14 : ATQ	21 : 0-6,499	61	174,145	82,019	58,531	0
NSE	NSE	201710	NASCON	14 : ATQ	22 : 6,500-34,999	56	1,008,644	549,692	233,964	0
NSE	NSE	201710	NASCON	14 : ATQ	23 : 35,000-126,499	51	3,456,844	1,262,044	1,042,651	0
NSE	NSE	201710	NASCON	14 : ATQ	24 : 126,500 & above	9	2,160,000	700,000	700,000	0
NSE	NSE	201710	NASCON	15 : NTQ	21 : 0-6,499	58	161,269	94,318	27,342	0
NSE	NSE	201710	NASCON	15 : NTQ	22 : 6,500-34,999	82	1,496,207	683,798	218,590	0
NSE	NSE	201710	NASCON	15 : NTQ	23 : 35,000-126,499	51	2,993,193	1,428,000	0	0
NSE	NSE	201710	NASCON	15 : NTQ	24 : 126,500 & above	8	2,670,448	0	629,679	0
NSE	NSE	201710	NB	11 : MKT	21 : 0-6,499	149	209,464	0	209,464	0
NSE	NSE	201710	NB	11 : MKT	22 : 6,500-34,999	32	492,560	0	492,560	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NASCON	12 : MLO	23 : 35,000-126,499	2,293,057	93,092	316,021	682,872	-	0.1261
NASCON	12 : MLO	24 : 126,500 & above	11,632,748	678,152	46,520	913,633	148,728	0.1305
NASCON	13 : ITQ	21 : 0-6,499	-	17,423	13,788	48,308	15,334	-0.2009
NASCON	13 : ITQ	22 : 6,500-34,999	-	1,000	77,300	192,685	108,591	-0.2051
NASCON	13 : ITQ	23 : 35,000-126,499	30,000	215,709	93,767	245,990	187,850	-0.1298
NASCON	13 : ITQ	24 : 126,500 & above	420,000	9,000	150,000	185,853	-	-0.2937
NASCON	14 : ATQ	21 : 0-6,499	-	2,176	4,061	16,684	17,500	-0.4738
NASCON	14 : ATQ	22 : 6,500-34,999	2,449	34,541	62,312	14,082	70,768	-0.2159
NASCON	14 : ATQ	23 : 35,000-126,499	-	100,000	80,700	123,223	623,900	-0.3126
NASCON	14 : ATQ	24 : 126,500 & above	200,000	500,000	-	-	-	-0.1600
NASCON	15 : NTQ	21 : 0-6,499	-	-	4,332	5,200	15,810	-0.0672
NASCON	15 : NTQ	22 : 6,500-34,999	-	-	10,000	131,300	-	-0.2600
NASCON	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NASCON	15 : NTQ	24 : 126,500 & above	-	-	-	500,000	-	-0.0703
NB	11 : MKT	21 : 0-6,499	209,464	-	-	-	-	1.6193
NB	11 : MKT	22 : 6,500-34,999	492,560	-	-	-	-	1.0501

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NASCON	12 : MLO	23 : 35,000-126,499	0.203120		0	0.0000	0.0	2,930,133	297.3	495,781	0.1224	115.2
NASCON	12 : MLO	24 : 126,500 & above	0.473518		0	0.0000	0.0	6,293,934	436.0	7,213,770	0.1044	0.8
NASCON	13 : ITQ	21 : 0-6,499										
NASCON	13 : ITQ	22 : 6,500-34,999										
NASCON	13 : ITQ	23 : 35,000-126,499										
NASCON	13 : ITQ	24 : 126,500 & above										
NASCON	14 : ATQ	21 : 0-6,499										
NASCON	14 : ATQ	22 : 6,500-34,999										
NASCON	14 : ATQ	23 : 35,000-126,499										
NASCON	14 : ATQ	24 : 126,500 & above										
NASCON	15 : NTQ	21 : 0-6,499										
NASCON	15 : NTQ	22 : 6,500-34,999										
NASCON	15 : NTQ	23 : 35,000-126,499										
NASCON	15 : NTQ	24 : 126,500 & above										
NB	11 : MKT	21 : 0-6,499	1.889734	5,345	0.0152	0.0	161,131	0.0	42,988	0.6078	0.0	
NB	11 : MKT	22 : 6,500-34,999	1.348243	0	0.0000	0.0	190,085	0.0	302,475	0.2320	0.0	

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	NB	11 : MKT	23 : 35,000-126,499	6	420,000	0	420,000	0	
NSE	NSE	201710	NB	12 : MLO	21 : 0-6,499	658	1,089,324	30,776	1,052,138	0	
NSE	NSE	201710	NB	12 : MLO	22 : 6,500-34,999	306	4,254,449	189,236	4,048,231	0	
NSE	NSE	201710	NB	12 : MLO	23 : 35,000-126,499	65	4,125,404	550,597	3,378,792	0	
NSE	NSE	201710	NB	12 : MLO	24 : 126,500 & above	36	23,783,687	1,385,855	21,862,878	0	
NSE	NSE	201710	NB	13 : ITQ	21 : 0-6,499	781	1,921,170	1,189,397	575,863	0	
NSE	NSE	201710	NB	13 : ITQ	22 : 6,500-34,999	289	4,240,525	2,730,009	1,174,326	0	
NSE	NSE	201710	NB	13 : ITQ	23 : 35,000-126,499	45	2,509,305	1,856,605	602,810	0	
NSE	NSE	201710	NB	13 : ITQ	24 : 126,500 & above	7	3,452,559	546,604	2,905,955	0	
NSE	NSE	201710	NB	14 : ATQ	21 : 0-6,499	313	660,959	318,549	262,537	0	
NSE	NSE	201710	NB	14 : ATQ	22 : 6,500-34,999	124	1,852,976	917,561	678,508	0	
NSE	NSE	201710	NB	14 : ATQ	23 : 35,000-126,499	29	1,782,998	633,543	687,455	0	
NSE	NSE	201710	NB	14 : ATQ	24 : 126,500 & above	2	386,195	11,962	374,233	0	
NSE	NSE	201710	NB	15 : NTQ	21 : 0-6,499	371	926,323	613,694	176,524	0	
NSE	NSE	201710	NB	15 : NTQ	22 : 6,500-34,999	173	2,905,717	2,190,577	264,374	0	
NSE	NSE	201710	NB	15 : NTQ	23 : 35,000-126,499	30	1,770,687	963,518	548,312	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NB	11 : MKT	23 : 35,000-126,499	420,000	-	-	-	-	0.5148
NB	12 : MLO	21 : 0-6,499	991,185	38,372	16,538	6,043	-	0.5685
NB	12 : MLO	22 : 6,500-34,999	3,758,717	208,264	50,948	30,302	-	0.3467
NB	12 : MLO	23 : 35,000-126,499	3,017,585	210,171	38,492	112,544	-	1.0603
NB	12 : MLO	24 : 126,500 & above	20,353,713	1,509,020	145	-	-	1.2575
NB	13 : ITQ	21 : 0-6,499	27,766	109,569	160,738	183,907	38,061	-0.5419
NB	13 : ITQ	22 : 6,500-34,999	154,072	288,897	407,663	207,307	32,977	-0.5021
NB	13 : ITQ	23 : 35,000-126,499	20,972	241,543	212,271	37,035	40,989	-0.3114
NB	13 : ITQ	24 : 126,500 & above	2,478,137	168,887	-	158,931	-	1.2000
NB	14 : ATQ	21 : 0-6,499	5,229	41,535	53,980	84,520	35,959	-0.7174
NB	14 : ATQ	22 : 6,500-34,999	-	130,119	215,470	146,960	58,262	-1.0927
NB	14 : ATQ	23 : 35,000-126,499	378,571	55,004	65,930	140,650	560	-1.3694
NB	14 : ATQ	24 : 126,500 & above	259,145	115,088	-	-	-	-2.5673
NB	15 : NTQ	21 : 0-6,499	1,879	6,121	26,235	62,479	29,617	-0.6182
NB	15 : NTQ	22 : 6,500-34,999	23,860	23,000	68,680	89,238	11,000	0.6714
NB	15 : NTQ	23 : 35,000-126,499	115,693	65,958	85,568	-	149,000	-0.7463

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
NB	11 : MKT	23 : 35,000-126,499	0.930749	0	0.0000	0.0	160,000	0.0	260,000	0.0591	0.0
NB	12 : MLO	21 : 0-6,499	0.943492	90	0.0100	0.0	974,990	6.8	77,058	0.1534	1.7
NB	12 : MLO	22 : 6,500-34,999	1.164991	9,800	0.0100	0.0	3,178,895	9.6	859,536	0.1691	4.9
NB	12 : MLO	23 : 35,000-126,499	1.387875	0	0.0000	0.0	1,893,984	6.0	1,484,808	0.2673	58.0
NB	12 : MLO	24 : 126,500 & above	3.053854	0	0.0000	0.0	8,344,314	8.1	13,518,564	0.8733	0.5
NB	13 : ITQ	21 : 0-6,499									
NB	13 : ITQ	22 : 6,500-34,999									
NB	13 : ITQ	23 : 35,000-126,499									
NB	13 : ITQ	24 : 126,500 & above									
NB	14 : ATQ	21 : 0-6,499									
NB	14 : ATQ	22 : 6,500-34,999									
NB	14 : ATQ	23 : 35,000-126,499									
NB	14 : ATQ	24 : 126,500 & above									
NB	15 : NTQ	21 : 0-6,499									
NB	15 : NTQ	22 : 6,500-34,999									
NB	15 : NTQ	23 : 35,000-126,499									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	NB	15 : NTQ	24 : 126,500 & above	5	2,386,817	170,350	2,066,467	0
NSE	NSE	201710	NCR	11 : MKT	21 : 0-6,499	4	2,203	0	2,203	0
NSE	NSE	201710	NCR	11 : MKT	22 : 6,500-34,999	1	7,088	0	7,088	0
NSE	NSE	201710	NCR	12 : MLO	21 : 0-6,499	6	2,115	0	2,115	0
NSE	NSE	201710	NCR	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201710	NCR	14 : ATQ	22 : 6,500-34,999	1	20,000	0	18,141	0
NSE	NSE	201710	NEIMETH	11 : MKT	21 : 0-6,499	11	9,881	0	9,881	0
NSE	NSE	201710	NEIMETH	11 : MKT	22 : 6,500-34,999	7	69,576	20,908	48,668	0
NSE	NSE	201710	NEIMETH	11 : MKT	23 : 35,000-126,499	2	160,482	0	160,482	0
NSE	NSE	201710	NEIMETH	11 : MKT	24 : 126,500 & above	1	141,900	0	141,900	0
NSE	NSE	201710	NEIMETH	12 : MLO	21 : 0-6,499	45	100,827	6,899	89,812	0
NSE	NSE	201710	NEIMETH	12 : MLO	22 : 6,500-34,999	42	736,218	94,193	543,778	0
NSE	NSE	201710	NEIMETH	12 : MLO	23 : 35,000-126,499	15	985,534	91,998	878,278	0
NSE	NSE	201710	NEIMETH	12 : MLO	24 : 126,500 & above	4	980,000	0	691,674	0
NSE	NSE	201710	NEIMETH	13 : ITQ	21 : 0-6,499	5	21,250	6,800	14,450	0
NSE	NSE	201710	NEIMETH	13 : ITQ	22 : 6,500-34,999	11	220,076	94,076	104,500	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NB	15 : NTQ	24 : 126,500 & above	1,879,571	173,601	-	-	13,295	-0.4979
NCR	11 : MKT	21 : 0-6,499	2,203	-	-	-	-	0.1482
NCR	11 : MKT	22 : 6,500-34,999	7,088	-	-	-	-	0.3100
NCR	12 : MLO	21 : 0-6,499	2,115	-	-	-	-	0.0000
NCR	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.3100
NCR	14 : ATQ	22 : 6,500-34,999	-	-	-	-	10,000	-0.3100
NEIMETH	11 : MKT	21 : 0-6,499	9,881	-	-	-	-	0.0139
NEIMETH	11 : MKT	22 : 6,500-34,999	48,668	-	-	-	-	0.0502
NEIMETH	11 : MKT	23 : 35,000-126,499	160,482	-	-	-	-	0.0500
NEIMETH	11 : MKT	24 : 126,500 & above	141,900	-	-	-	-	0.0433
NEIMETH	12 : MLO	21 : 0-6,499	84,220	-	50	2,542	-	0.0202
NEIMETH	12 : MLO	22 : 6,500-34,999	493,566	-	10,000	15,538	8,000	0.0171
NEIMETH	12 : MLO	23 : 35,000-126,499	837,580	40,000	698	-	-	0.0140
NEIMETH	12 : MLO	24 : 126,500 & above	630,274	-	-	2,000	3,900	0.0183
NEIMETH	13 : ITQ	21 : 0-6,499	-	-	4,000	-	5,500	-0.0038
NEIMETH	13 : ITQ	22 : 6,500-34,999	-	-	30,000	20,174	25,826	-0.0107

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NB	15 : NTQ	24 : 126,500 & above										
NCR	11 : MKT	21 : 0-6,499	0.148175		0	0.0000	0.0	2,203	0.0	0	0.0000	0.0
NCR	11 : MKT	22 : 6,500-34,999	0.310000		0	0.0000	0.0	7,088	0.0	0	0.0000	0.0
NCR	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,115	0.0	0	0.0000	0.0
NCR	12 : MLO	22 : 6,500-34,999	0.310000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
NCR	14 : ATQ	22 : 6,500-34,999										
NEIMETH	11 : MKT	21 : 0-6,499	0.020493		0	0.0000	0.0	9,881	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	22 : 6,500-34,999	0.046205		0	0.0000	0.0	40,168	0.0	8,500	0.0296	0.0
NEIMETH	11 : MKT	23 : 35,000-126,499	0.064856		0	0.0000	0.0	80,972	0.0	79,510	0.0300	0.0
NEIMETH	11 : MKT	24 : 126,500 & above	0.053274		0	0.0000	0.0	141,900	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	21 : 0-6,499	0.020450		0	0.0000	0.0	88,012	220.7	1,800	0.0200	0.0
NEIMETH	12 : MLO	22 : 6,500-34,999	0.021781		0	0.0000	0.0	543,778	213.0	0	0.0000	0.0
NEIMETH	12 : MLO	23 : 35,000-126,499	0.016666		0	0.0000	0.0	878,278	2.2	0	0.0000	0.0
NEIMETH	12 : MLO	24 : 126,500 & above	0.018591		0	0.0000	0.0	526,674	623.4	165,000	0.0080	0.0
NEIMETH	13 : ITQ	21 : 0-6,499										
NEIMETH	13 : ITQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	NEIMETH	13 : ITQ	23 : 35,000-126,499	10	558,585	92,537	249,983	0
NSE	NSE	201710	NEIMETH	13 : ITQ	24 : 126,500 & above	1	140,000	0	13,348	0
NSE	NSE	201710	NEIMETH	14 : ATQ	21 : 0-6,499	14	24,942	12,113	9,364	0
NSE	NSE	201710	NEIMETH	14 : ATQ	22 : 6,500-34,999	11	222,683	74,383	61,626	0
NSE	NSE	201710	NEIMETH	14 : ATQ	23 : 35,000-126,499	20	1,570,224	430,224	361,752	0
NSE	NSE	201710	NEIMETH	14 : ATQ	24 : 126,500 & above	5	3,692,817	0	555,864	0
NSE	NSE	201710	NEIMETH	15 : NTQ	21 : 0-6,499	1	2,000	0	2,000	0
NSE	NSE	201710	NEIMETH	15 : NTQ	22 : 6,500-34,999	5	81,307	44,653	0	0
NSE	NSE	201710	NEIMETH	15 : NTQ	23 : 35,000-126,499	8	738,500	110,000	0	0
NSE	NSE	201710	NEIMETH	15 : NTQ	24 : 126,500 & above	1	755,000	0	0	0
NSE	NSE	201710	NEM	11 : MKT	21 : 0-6,499	15	33,490	4,000	29,490	0
NSE	NSE	201710	NEM	11 : MKT	22 : 6,500-34,999	10	196,104	0	196,104	0
NSE	NSE	201710	NEM	11 : MKT	23 : 35,000-126,499	7	468,000	0	468,000	0
NSE	NSE	201710	NEM	11 : MKT	24 : 126,500 & above	4	1,950,160	1,072,810	877,350	0
NSE	NSE	201710	NEM	12 : MLO	21 : 0-6,499	51	155,016	0	150,376	0
NSE	NSE	201710	NEM	12 : MLO	22 : 6,500-34,999	83	1,521,206	24,133	1,457,565	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NEIMETH	13 : ITQ	23 : 35,000-126,499	-	-	47,000	155,112	27,225	-0.0249
NEIMETH	13 : ITQ	24 : 126,500 & above	-	-	-	-	10,000	-0.0200
NEIMETH	14 : ATQ	21 : 0-6,499	-	-	-	5,364	3,000	-0.0321
NEIMETH	14 : ATQ	22 : 6,500-34,999	-	-	20,000	14,000	10,000	-0.0299
NEIMETH	14 : ATQ	23 : 35,000-126,499	-	37,000	34,653	-	52,198	-0.0357
NEIMETH	14 : ATQ	24 : 126,500 & above	-	-	-	550,364	-	-0.0200
NEIMETH	15 : NTQ	21 : 0-6,499	-	-	-	-	2,000	-0.0700
NEIMETH	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
NEIMETH	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NEIMETH	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NEM	11 : MKT	21 : 0-6,499	29,490	-	-	-	-	0.0594
NEM	11 : MKT	22 : 6,500-34,999	196,104	-	-	-	-	0.0354
NEM	11 : MKT	23 : 35,000-126,499	468,000	-	-	-	-	0.0575
NEM	11 : MKT	24 : 126,500 & above	877,350	-	-	-	-	0.0968
NEM	12 : MLO	21 : 0-6,499	142,282	-	-	200	3,394	0.0324
NEM	12 : MLO	22 : 6,500-34,999	1,389,973	4,117	19,175	14,800	-	0.0192

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
NEIMETH	13 : ITQ	23 : 35,000-126,499									
NEIMETH	13 : ITQ	24 : 126,500 & above									
NEIMETH	14 : ATQ	21 : 0-6,499									
NEIMETH	14 : ATQ	22 : 6,500-34,999									
NEIMETH	14 : ATQ	23 : 35,000-126,499									
NEIMETH	14 : ATQ	24 : 126,500 & above									
NEIMETH	15 : NTQ	21 : 0-6,499									
NEIMETH	15 : NTQ	22 : 6,500-34,999									
NEIMETH	15 : NTQ	23 : 35,000-126,499									
NEIMETH	15 : NTQ	24 : 126,500 & above									
NEM	11 : MKT	21 : 0-6,499	0.044099	0	0.0000	0.0	29,490	0.0	0	0.0000	0.0
NEM	11 : MKT	22 : 6,500-34,999	0.030024	0	0.0000	0.0	183,904	0.0	12,200	0.0084	0.0
NEM	11 : MKT	23 : 35,000-126,499	0.066324	0	0.0000	0.0	408,000	0.0	60,000	0.0197	0.0
NEM	11 : MKT	24 : 126,500 & above	0.100010	0	0.0000	0.0	282,350	0.0	595,000	0.0092	0.0
NEM	12 : MLO	21 : 0-6,499	0.032282	0	0.0000	0.0	150,176	373.1	200	0.0500	578.0
NEM	12 : MLO	22 : 6,500-34,999	0.027530	0	0.0000	0.0	1,453,448	124.9	4,117	0.0100	42.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	NEM	12 : MLO	23 : 35,000-126,499	57	3,595,768	255,744	3,144,072	0
NSE	NSE	201710	NEM	12 : MLO	24 : 126,500 & above	33	23,799,143	210,000	19,215,292	0
NSE	NSE	201710	NEM	13 : ITQ	21 : 0-6,499	14	32,835	5,960	26,875	0
NSE	NSE	201710	NEM	13 : ITQ	22 : 6,500-34,999	37	707,139	182,000	285,324	0
NSE	NSE	201710	NEM	13 : ITQ	23 : 35,000-126,499	42	2,867,861	615,656	1,520,105	0
NSE	NSE	201710	NEM	13 : ITQ	24 : 126,500 & above	27	7,780,747	1,382,376	3,810,415	0
NSE	NSE	201710	NEM	14 : ATQ	21 : 0-6,499	18	48,001	14,460	23,056	0
NSE	NSE	201710	NEM	14 : ATQ	22 : 6,500-34,999	13	243,203	121,691	56,500	0
NSE	NSE	201710	NEM	14 : ATQ	23 : 35,000-126,499	36	2,879,481	509,900	986,606	0
NSE	NSE	201710	NEM	14 : ATQ	24 : 126,500 & above	30	9,843,134	2,042,464	4,722,000	0
NSE	NSE	201710	NEM	15 : NTQ	21 : 0-6,499	10	20,105	1,231	3,410	0
NSE	NSE	201710	NEM	15 : NTQ	22 : 6,500-34,999	21	386,900	168,900	138,000	0
NSE	NSE	201710	NEM	15 : NTQ	23 : 35,000-126,499	42	3,065,147	768,635	724,600	0
NSE	NSE	201710	NEM	15 : NTQ	24 : 126,500 & above	21	7,133,860	967,765	1,661,039	0
NSE	NSE	201710	NESTLE	11 : MKT	21 : 0-6,499	99	78,003	0	78,003	0
NSE	NSE	201710	NESTLE	11 : MKT	22 : 6,500-34,999	2	16,000	0	16,000	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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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NEM	12 : MLO	23 : 35,000-126,499	3,008,472	45,000	40,500	656	49,444	0.0218
NEM	12 : MLO	24 : 126,500 & above	14,626,569	3,517,355	214,484	516,146	10,000	0.0565
NEM	13 : ITQ	21 : 0-6,499	-	1,750	-	15,960	3,400	-0.0188
NEM	13 : ITQ	22 : 6,500-34,999	-	34,452	7,200	83,502	127,100	-0.0240
NEM	13 : ITQ	23 : 35,000-126,499	-	100,000	100,000	615,300	158,400	-0.0288
NEM	13 : ITQ	24 : 126,500 & above	-	30,000	152,010	1,614,109	1,447,758	-0.0067
NEM	14 : ATQ	21 : 0-6,499	1,000	-	2,250	8,804	-	-0.0362
NEM	14 : ATQ	22 : 6,500-34,999	-	-	10,000	35,000	10,000	-0.0142
NEM	14 : ATQ	23 : 35,000-126,499	-	-	200,000	386,815	100,000	-0.0739
NEM	14 : ATQ	24 : 126,500 & above	600,000	-	26,000	1,147,000	2,265,000	-0.0605
NEM	15 : NTQ	21 : 0-6,499	-	-	1,500	1,910	-	-0.0060
NEM	15 : NTQ	22 : 6,500-34,999	-	25,000	13,000	-	25,000	-0.0695
NEM	15 : NTQ	23 : 35,000-126,499	114,000	-	-	75,000	300,000	-0.0615
NEM	15 : NTQ	24 : 126,500 & above	-	251,039	260,000	-	1,000,000	-0.0852
NESTLE	11 : MKT	21 : 0-6,499	78,003	-	-	-	-	25.0088
NESTLE	11 : MKT	22 : 6,500-34,999	16,000	-	-	-	-	6.8300

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NEM	12 : MLO	23 : 35,000-126,499	0.037551		0	0.0000	0.0	2,950,393	58.4	193,679	0.0215	11.4
NEM	12 : MLO	24 : 126,500 & above	0.074432		0	0.0000	0.0	9,249,410	102.5	9,965,882	0.0409	147.0
NEM	13 : ITQ	21 : 0-6,499										
NEM	13 : ITQ	22 : 6,500-34,999										
NEM	13 : ITQ	23 : 35,000-126,499										
NEM	13 : ITQ	24 : 126,500 & above										
NEM	14 : ATQ	21 : 0-6,499										
NEM	14 : ATQ	22 : 6,500-34,999										
NEM	14 : ATQ	23 : 35,000-126,499										
NEM	14 : ATQ	24 : 126,500 & above										
NEM	15 : NTQ	21 : 0-6,499										
NEM	15 : NTQ	22 : 6,500-34,999										
NEM	15 : NTQ	23 : 35,000-126,499										
NEM	15 : NTQ	24 : 126,500 & above										
NESTLE	11 : MKT	21 : 0-6,499	25.536090		200	8.4775	0.0	67,203	0.0	10,600	7.0379	0.0
NESTLE	11 : MKT	22 : 6,500-34,999	7.430000		0	0.0000	0.0	16,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	NESTLE	12 : MLO	21 : 0-6,499	298	258,018	7,880	250,138	0	
NSE	NSE	201710	NESTLE	12 : MLO	22 : 6,500-34,999	45	617,709	86,005	518,643	0	
NSE	NSE	201710	NESTLE	12 : MLO	23 : 35,000-126,499	6	268,027	37,136	211,566	0	
NSE	NSE	201710	NESTLE	12 : MLO	24 : 126,500 & above	5	1,279,102	0	1,279,102	0	
NSE	NSE	201710	NESTLE	13 : ITQ	21 : 0-6,499	294	395,691	212,550	131,471	0	
NSE	NSE	201710	NESTLE	13 : ITQ	22 : 6,500-34,999	80	1,227,623	941,412	180,759	0	
NSE	NSE	201710	NESTLE	13 : ITQ	23 : 35,000-126,499	4	255,152	137,576	68,788	0	
NSE	NSE	201710	NESTLE	13 : ITQ	24 : 126,500 & above	3	488,478	0	488,478	0	
NSE	NSE	201710	NESTLE	14 : ATQ	21 : 0-6,499	124	164,875	95,763	37,144	0	
NSE	NSE	201710	NESTLE	14 : ATQ	22 : 6,500-34,999	24	317,245	226,895	90,350	0	
NSE	NSE	201710	NESTLE	14 : ATQ	23 : 35,000-126,499	3	162,262	117,576	5,898	0	
NSE	NSE	201710	NESTLE	14 : ATQ	24 : 126,500 & above	2	508,446	0	508,446	0	
NSE	NSE	201710	NESTLE	15 : NTQ	21 : 0-6,499	75	133,085	88,988	14,002	0	
NSE	NSE	201710	NESTLE	15 : NTQ	22 : 6,500-34,999	15	238,806	145,744	27,712	0	
NSE	NSE	201710	NESTLE	15 : NTQ	24 : 126,500 & above	1	437,759	0	437,759	0	
NSE	NSE	201710	NIGERINS	11 : MKT	21 : 0-6,499	7	4,450	0	4,450	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NESTLE	12 : MLO	21 : 0-6,499	226,893	13,873	3,721	3,599	2,052	13.3476
NESTLE	12 : MLO	22 : 6,500-34,999	495,810	20,474	2,323	36	-	10.0218
NESTLE	12 : MLO	23 : 35,000-126,499	211,566	-	-	-	-	19.8156
NESTLE	12 : MLO	24 : 126,500 & above	1,279,102	-	-	-	-	19.2290
NESTLE	13 : ITQ	21 : 0-6,499	19,303	28,636	34,330	15,204	18,272	4.0053
NESTLE	13 : ITQ	22 : 6,500-34,999	97,247	70,312	2,031	11,169	-	-1.0629
NESTLE	13 : ITQ	23 : 35,000-126,499	-	68,788	-	-	-	24.9000
NESTLE	13 : ITQ	24 : 126,500 & above	488,478	-	-	-	-	7.3387
NESTLE	14 : ATQ	21 : 0-6,499	-	12,556	12,078	3,346	4,296	0.7551
NESTLE	14 : ATQ	22 : 6,500-34,999	27,206	36,760	7,947	18,437	-	-23.5183
NESTLE	14 : ATQ	23 : 35,000-126,499	-	-	-	5,799	99	-52.3992
NESTLE	14 : ATQ	24 : 126,500 & above	508,446	-	-	-	-	-25.2845
NESTLE	15 : NTQ	21 : 0-6,499	-	5,400	-	1,901	6,701	-5.3311
NESTLE	15 : NTQ	22 : 6,500-34,999	-	-	1,907	25,805	-	-29.3603
NESTLE	15 : NTQ	24 : 126,500 & above	437,759	-	-	-	-	-9.9600
NIGERINS	11 : MKT	21 : 0-6,499	4,450	-	-	-	-	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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NESTLE	12 : MLO	21 : 0-6,499	16.809246		0	0.0000	0.0	216,835	29.9	33,303	1.9999	67.0
NESTLE	12 : MLO	22 : 6,500-34,999	13.948269		0	0.0000	0.0	409,389	0.8	109,254	1.1304	5.8
NESTLE	12 : MLO	23 : 35,000-126,499	24.738538		0	0.0000	0.0	148,702	0.0	62,864	2.0215	0.0
NESTLE	12 : MLO	24 : 126,500 & above	8.915801		0	0.0000	0.0	841,093	0.0	438,009	0.9794	0.0
NESTLE	13 : ITQ	21 : 0-6,499										
NESTLE	13 : ITQ	22 : 6,500-34,999										
NESTLE	13 : ITQ	23 : 35,000-126,499										
NESTLE	13 : ITQ	24 : 126,500 & above										
NESTLE	14 : ATQ	21 : 0-6,499										
NESTLE	14 : ATQ	22 : 6,500-34,999										
NESTLE	14 : ATQ	23 : 35,000-126,499										
NESTLE	14 : ATQ	24 : 126,500 & above										
NESTLE	15 : NTQ	21 : 0-6,499										
NESTLE	15 : NTQ	22 : 6,500-34,999										
NESTLE	15 : NTQ	24 : 126,500 & above										
NIGERINS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	4,450	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	NIGERINS	12 : MLO	21 : 0-6,499	6	3,050	0	3,050	0	
NSE	NSE	201710	NIGERINS	12 : MLO	22 : 6,500-34,999	2	20,000	0	20,000	0	
NSE	NSE	201710	NIGERINS	12 : MLO	24 : 126,500 & above	1	144,000	0	144,000	0	
NSE	NSE	201710	NIG-GERMAN	11 : MKT	21 : 0-6,499	1	20	0	20	0	
NSE	NSE	201710	NNFM	11 : MKT	21 : 0-6,499	2	2,793	0	2,793	0	
NSE	NSE	201710	NNFM	12 : MLO	21 : 0-6,499	14	35,704	8,579	24,025	0	
NSE	NSE	201710	NNFM	12 : MLO	22 : 6,500-34,999	7	97,639	10,350	87,289	0	
NSE	NSE	201710	NNFM	12 : MLO	23 : 35,000-126,499	3	154,140	0	122,514	0	
NSE	NSE	201710	NNFM	13 : ITQ	21 : 0-6,499	13	21,351	5,528	2,582	0	
NSE	NSE	201710	NNFM	13 : ITQ	22 : 6,500-34,999	3	66,200	56,200	0	0	
NSE	NSE	201710	NNFM	14 : ATQ	21 : 0-6,499	8	4,269	1,450	1,499	0	
NSE	NSE	201710	NNFM	14 : ATQ	22 : 6,500-34,999	11	191,267	47,167	49,100	0	
NSE	NSE	201710	NNFM	14 : ATQ	23 : 35,000-126,499	3	149,000	30,000	50,000	0	
NSE	NSE	201710	NNFM	15 : NTQ	22 : 6,500-34,999	1	20,000	0	0	0	
NSE	NSE	201710	NPFMCRFBK	11 : MKT	21 : 0-6,499	11	18,070	0	18,070	0	
NSE	NSE	201710	NPFMCRFBK	11 : MKT	22 : 6,500-34,999	1	10,000	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.

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NIGERINS	12 : MLO	21 : 0-6,499	3,050	-	-	-	-	0.0000
NIGERINS	12 : MLO	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
NIGERINS	12 : MLO	24 : 126,500 & above	144,000	-	-	-	-	0.0000
NIG-GERMAN	11 : MKT	21 : 0-6,499	20	-	-	-	-	0.0000
NNFM	11 : MKT	21 : 0-6,499	2,793	-	-	-	-	0.4233
NNFM	12 : MLO	21 : 0-6,499	23,425	-	-	600	-	0.2438
NNFM	12 : MLO	22 : 6,500-34,999	74,275	13,014	-	-	-	0.1460
NNFM	12 : MLO	23 : 35,000-126,499	103,847	18,667	-	-	-	0.5245
NNFM	13 : ITQ	21 : 0-6,499	-	-	-	-	840	-0.3810
NNFM	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
NNFM	14 : ATQ	21 : 0-6,499	-	-	-	-	999	-0.4900
NNFM	14 : ATQ	22 : 6,500-34,999	-	-	-	12,500	10,000	-0.3421
NNFM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	50,000	-0.5400
NNFM	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
NPFMCRFBK	11 : MKT	21 : 0-6,499	18,070	-	-	-	-	0.0625
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0050

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NIGERINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,050	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	144,000	0.0	0	0.0000	0.0
NIG-GERMAN	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	20	0.0	0	0.0000	0.0
NNFM	11 : MKT	21 : 0-6,499	0.423318		0	0.0000	0.0	1,000	0.0	1,793	0.1947	0.0
NNFM	12 : MLO	21 : 0-6,499	0.245855		0	0.0000	0.0	20,627	33.7	3,398	0.4216	0.0
NNFM	12 : MLO	22 : 6,500-34,999	0.320547		0	0.0000	0.0	71,589	6.9	15,700	0.0659	8.7
NNFM	12 : MLO	23 : 35,000-126,499	0.264459		0	0.0000	0.0	122,514	6.2	0	0.0000	0.0
NNFM	13 : ITQ	21 : 0-6,499										
NNFM	13 : ITQ	22 : 6,500-34,999										
NNFM	14 : ATQ	21 : 0-6,499										
NNFM	14 : ATQ	22 : 6,500-34,999										
NNFM	14 : ATQ	23 : 35,000-126,499										
NNFM	15 : NTQ	22 : 6,500-34,999										
NPFMCRFBK	11 : MKT	21 : 0-6,499	0.060121		0	0.0000	0.0	18,070	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	0.065000		0	0.0000	0.0	0	0.0	10,000	0.0075	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	NPFMCRFBK	11 : MKT	23 : 35,000-126,499	3	136,300	0	136,300	0	
NSE	NSE	201710	NPFMCRFBK	11 : MKT	24 : 126,500 & above	2	2,197,908	2,000,000	197,908	0	
NSE	NSE	201710	NPFMCRFBK	12 : MLO	21 : 0-6,499	29	63,813	0	63,613	0	
NSE	NSE	201710	NPFMCRFBK	12 : MLO	22 : 6,500-34,999	21	359,507	31,831	302,676	0	
NSE	NSE	201710	NPFMCRFBK	12 : MLO	23 : 35,000-126,499	10	580,879	0	529,378	0	
NSE	NSE	201710	NPFMCRFBK	12 : MLO	24 : 126,500 & above	5	2,601,786	0	691,338	0	
NSE	NSE	201710	NPFMCRFBK	13 : ITQ	21 : 0-6,499	5	17,100	6,000	11,100	0	
NSE	NSE	201710	NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	15	307,564	169,232	61,100	0	
NSE	NSE	201710	NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	10	482,100	45,000	250,000	0	
NSE	NSE	201710	NPFMCRFBK	13 : ITQ	24 : 126,500 & above	6	1,479,300	150,000	270,700	0	
NSE	NSE	201710	NPFMCRFBK	14 : ATQ	21 : 0-6,499	14	32,173	10,100	16,402	0	
NSE	NSE	201710	NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	31	514,332	175,166	198,500	0	
NSE	NSE	201710	NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	14	924,978	93,000	158,740	0	
NSE	NSE	201710	NPFMCRFBK	14 : ATQ	24 : 126,500 & above	3	850,000	200,000	150,000	0	
NSE	NSE	201710	NPFMCRFBK	15 : NTQ	21 : 0-6,499	7	28,137	14,800	5,119	0	
NSE	NSE	201710	NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	19	345,498	109,166	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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	136,300	-	-	-	-	0.0544
NPFMCRFBK	11 : MKT	24 : 126,500 & above	197,908	-	-	-	-	0.0449
NPFMCRFBK	12 : MLO	21 : 0-6,499	58,813	-	4,800	-	-	0.0106
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	299,463	3,213	-	-	-	0.0301
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	426,769	-	5,000	96,108	-	0.0137
NPFMCRFBK	12 : MLO	24 : 126,500 & above	537,460	-	-	-	-	0.0536
NPFMCRFBK	13 : ITQ	21 : 0-6,499	-	-	3,600	-	7,500	0.0255
NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	-	-	460	50,640	-	-0.0120
NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	-	-	-	112,100	105,000	-0.0527
NPFMCRFBK	13 : ITQ	24 : 126,500 & above	-	-	-	-	270,700	-0.0200
NPFMCRFBK	14 : ATQ	21 : 0-6,499	-	-	-	6,500	5,003	-0.0390
NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	-	29,066	75,000	37,000	46,934	-0.0507
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	-	-	41,300	3,920	1,000	-0.0477
NPFMCRFBK	14 : ATQ	24 : 126,500 & above	-	-	-	150,000	-	-0.0500
NPFMCRFBK	15 : NTQ	21 : 0-6,499	-	-	-	-	5,119	-0.0702
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0900

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	0.051534		0	0.0000	0.0	86,300	0.0	50,000	0.0060	0.0
NPFMCRFBK	11 : MKT	24 : 126,500 & above	0.074948		0	0.0000	0.0	0	0.0	197,908	0.0075	0.0
NPFMCRFBK	12 : MLO	21 : 0-6,499	0.024982		0	0.0000	0.0	63,613	5.0	0	0.0000	0.0
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	0.031532		0	0.0000	0.0	302,676	0.2	0	0.0000	0.0
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	0.035646		0	0.0000	0.0	529,378	199.4	0	0.0000	0.0
NPFMCRFBK	12 : MLO	24 : 126,500 & above	0.070907		0	0.0000	0.0	350,000	0.0	341,338	0.0193	3216.0
NPFMCRFBK	13 : ITQ	21 : 0-6,499										
NPFMCRFBK	13 : ITQ	22 : 6,500-34,999										
NPFMCRFBK	13 : ITQ	23 : 35,000-126,499										
NPFMCRFBK	13 : ITQ	24 : 126,500 & above										
NPFMCRFBK	14 : ATQ	21 : 0-6,499										
NPFMCRFBK	14 : ATQ	22 : 6,500-34,999										
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499										
NPFMCRFBK	14 : ATQ	24 : 126,500 & above										
NPFMCRFBK	15 : NTQ	21 : 0-6,499										
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	22	1,475,800	494,800	0	0
NSE	NSE	201710	NPFMCRFBK	15 : NTQ	24 : 126,500 & above	4	800,000	150,000	0	0
NSE	NSE	201710	OANDO	11 : MKT	21 : 0-6,499	65	103,349	0	103,349	0
NSE	NSE	201710	OANDO	11 : MKT	22 : 6,500-34,999	26	486,081	0	486,081	0
NSE	NSE	201710	OANDO	11 : MKT	23 : 35,000-126,499	8	441,534	0	441,534	0
NSE	NSE	201710	OANDO	11 : MKT	24 : 126,500 & above	3	464,540	0	464,540	0
NSE	NSE	201710	OANDO	12 : MLO	21 : 0-6,499	210	469,938	6,595	454,935	0
NSE	NSE	201710	OANDO	12 : MLO	22 : 6,500-34,999	137	2,210,676	109,558	1,963,084	0
NSE	NSE	201710	OANDO	12 : MLO	23 : 35,000-126,499	79	5,213,706	222,750	4,443,538	0
NSE	NSE	201710	OANDO	12 : MLO	24 : 126,500 & above	42	17,856,064	1,098,488	9,317,576	0
NSE	NSE	201710	OANDO	13 : ITQ	21 : 0-6,499	93	196,772	65,215	125,677	0
NSE	NSE	201710	OANDO	13 : ITQ	22 : 6,500-34,999	96	1,665,381	717,190	822,554	0
NSE	NSE	201710	OANDO	13 : ITQ	23 : 35,000-126,499	44	3,070,583	1,332,606	1,303,450	0
NSE	NSE	201710	OANDO	13 : ITQ	24 : 126,500 & above	10	2,785,122	1,135,425	681,799	0
NSE	NSE	201710	OANDO	14 : ATQ	21 : 0-6,499	77	167,950	67,365	87,073	0
NSE	NSE	201710	OANDO	14 : ATQ	22 : 6,500-34,999	66	1,207,441	584,797	515,530	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information						F17 SWA Rlzd. Spread (N)
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m		
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-	0.0000
NPFMCRFBK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-	0.0000
OANDO	11 : MKT	21 : 0-6,499	103,349	-	-	-	-	-	0.1196
OANDO	11 : MKT	22 : 6,500-34,999	486,081	-	-	-	-	-	0.0967
OANDO	11 : MKT	23 : 35,000-126,499	441,534	-	-	-	-	-	0.1439
OANDO	11 : MKT	24 : 126,500 & above	464,540	-	-	-	-	-	0.2003
OANDO	12 : MLO	21 : 0-6,499	427,995	4,825	11,895	9,776	444	0.0683	
OANDO	12 : MLO	22 : 6,500-34,999	1,727,568	52,507	90,653	70,615	18,890	0.0379	
OANDO	12 : MLO	23 : 35,000-126,499	4,008,474	126,439	143,063	106,316	59,246	0.0501	
OANDO	12 : MLO	24 : 126,500 & above	7,352,918	173,868	311,713	848,706	22	0.0749	
OANDO	13 : ITQ	21 : 0-6,499	4,186	4,976	40,970	60,650	6,895	-0.0679	
OANDO	13 : ITQ	22 : 6,500-34,999	-	147,614	205,010	298,110	73,905	-0.0578	
OANDO	13 : ITQ	23 : 35,000-126,499	-	-	382,360	587,721	158,872	-0.0269	
OANDO	13 : ITQ	24 : 126,500 & above	-	16,625	506,282	158,661	231	-0.0066	
OANDO	14 : ATQ	21 : 0-6,499	1,000	13,917	23,148	31,517	11,139	0.0153	
OANDO	14 : ATQ	22 : 6,500-34,999	37	29,612	57,153	285,759	87,834	-0.0406	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499										
NPFMCRFBK	15 : NTQ	24 : 126,500 & above										
OANDO	11 : MKT	21 : 0-6,499	0.144008		0	0.0000	0.0	80,349	0.0	23,000	0.0471	0.0
OANDO	11 : MKT	22 : 6,500-34,999	0.119742		0	0.0000	0.0	332,422	0.0	153,659	0.0339	0.0
OANDO	11 : MKT	23 : 35,000-126,499	0.092118		0	0.0000	0.0	294,734	0.0	146,800	0.0074	0.0
OANDO	11 : MKT	24 : 126,500 & above	0.411895		0	0.0000	0.0	0	0.0	464,540	0.1319	0.0
OANDO	12 : MLO	21 : 0-6,499	0.075229		0	0.0000	0.0	437,553	16.1	17,382	0.0308	4.9
OANDO	12 : MLO	22 : 6,500-34,999	0.086811		0	0.0000	0.0	1,785,632	82.9	177,452	0.0248	0.0
OANDO	12 : MLO	23 : 35,000-126,499	0.089834		0	0.0000	0.0	3,574,958	87.8	868,580	0.0440	1.6
OANDO	12 : MLO	24 : 126,500 & above	0.131866		0	0.0000	0.0	5,199,090	628.1	4,118,486	0.0493	142.3
OANDO	13 : ITQ	21 : 0-6,499										
OANDO	13 : ITQ	22 : 6,500-34,999										
OANDO	13 : ITQ	23 : 35,000-126,499										
OANDO	13 : ITQ	24 : 126,500 & above										
OANDO	14 : ATQ	21 : 0-6,499										
OANDO	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	OANDO	14 : ATQ	23 : 35,000-126,499	59	3,907,713	1,731,163	1,122,658	0	
NSE	NSE	201710	OANDO	14 : ATQ	24 : 126,500 & above	11	2,463,825	845,800	199,469	0	
NSE	NSE	201710	OANDO	15 : NTQ	21 : 0-6,499	92	203,132	72,606	40,739	0	
NSE	NSE	201710	OANDO	15 : NTQ	22 : 6,500-34,999	79	1,395,445	522,745	354,651	0	
NSE	NSE	201710	OANDO	15 : NTQ	23 : 35,000-126,499	82	5,846,360	2,209,769	854,008	0	
NSE	NSE	201710	OANDO	15 : NTQ	24 : 126,500 & above	11	3,555,752	1,338,400	435,477	0	
NSE	NSE	201710	OKOMUOIL	11 : MKT	21 : 0-6,499	45	48,593	0	48,593	0	
NSE	NSE	201710	OKOMUOIL	11 : MKT	22 : 6,500-34,999	7	112,175	0	112,175	0	
NSE	NSE	201710	OKOMUOIL	12 : MLO	21 : 0-6,499	160	249,371	9,412	236,755	0	
NSE	NSE	201710	OKOMUOIL	12 : MLO	22 : 6,500-34,999	49	850,131	60,515	749,465	0	
NSE	NSE	201710	OKOMUOIL	12 : MLO	23 : 35,000-126,499	22	1,142,345	159,295	827,136	0	
NSE	NSE	201710	OKOMUOIL	12 : MLO	24 : 126,500 & above	3	1,005,000	0	835,861	0	
NSE	NSE	201710	OKOMUOIL	13 : ITQ	21 : 0-6,499	247	524,726	287,194	143,858	0	
NSE	NSE	201710	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	110	1,624,813	789,328	254,721	0	
NSE	NSE	201710	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	24	1,368,822	659,752	126,103	0	
NSE	NSE	201710	OKOMUOIL	13 : ITQ	24 : 126,500 & above	2	300,000	150,000	0	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
OANDO	14 : ATQ	23 : 35,000-126,499	-	20,000	292,980	520,702	68,212	-0.0641
OANDO	14 : ATQ	24 : 126,500 & above	-	-	25,377	13,350	160,742	-0.0982
OANDO	15 : NTQ	21 : 0-6,499	-	3,000	-	16,400	10,944	-0.0599
OANDO	15 : NTQ	22 : 6,500-34,999	9,000	-	9,150	145,065	116,200	-0.0318
OANDO	15 : NTQ	23 : 35,000-126,499	-	9,446	36,700	154,171	200,403	-0.0443
OANDO	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.1353
OKOMUOIL	11 : MKT	21 : 0-6,499	48,593	-	-	-	-	2.2519
OKOMUOIL	11 : MKT	22 : 6,500-34,999	112,175	-	-	-	-	1.2410
OKOMUOIL	12 : MLO	21 : 0-6,499	201,744	13,025	4,658	6,404	4,809	0.6833
OKOMUOIL	12 : MLO	22 : 6,500-34,999	594,905	28,423	33,400	41,737	21,100	1.2924
OKOMUOIL	12 : MLO	23 : 35,000-126,499	590,142	10,500	110,500	27,307	-	0.8267
OKOMUOIL	12 : MLO	24 : 126,500 & above	755,000	80,861	-	-	-	2.2167
OKOMUOIL	13 : ITQ	21 : 0-6,499	1,000	7,849	11,523	60,559	31,025	-1.6784
OKOMUOIL	13 : ITQ	22 : 6,500-34,999	1,000	6,000	17,730	91,827	65,187	-1.2000
OKOMUOIL	13 : ITQ	23 : 35,000-126,499	15,800	33,750	17,589	28,460	4,000	-0.4407
OKOMUOIL	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
OANDO	14 : ATQ	23 : 35,000-126,499										
OANDO	14 : ATQ	24 : 126,500 & above										
OANDO	15 : NTQ	21 : 0-6,499										
OANDO	15 : NTQ	22 : 6,500-34,999										
OANDO	15 : NTQ	23 : 35,000-126,499										
OANDO	15 : NTQ	24 : 126,500 & above										
OKOMUOIL	11 : MKT	21 : 0-6,499	2.288852		0	0.0000	0.0	34,093	0.0	14,500	0.4157	0.0
OKOMUOIL	11 : MKT	22 : 6,500-34,999	1.725230		0	0.0000	0.0	92,000	0.0	20,175	0.3297	0.0
OKOMUOIL	12 : MLO	21 : 0-6,499	1.278447		0	0.0000	0.0	218,872	178.2	17,883	0.4099	52.1
OKOMUOIL	12 : MLO	22 : 6,500-34,999	1.750711		0	0.0000	0.0	561,089	321.3	188,376	0.2759	28.4
OKOMUOIL	12 : MLO	23 : 35,000-126,499	1.963825		0	0.0000	0.0	327,513	625.3	499,623	0.4177	439.2
OKOMUOIL	12 : MLO	24 : 126,500 & above	3.629303		0	0.0000	0.0	380,861	2.7	455,000	0.5544	0.0
OKOMUOIL	13 : ITQ	21 : 0-6,499										
OKOMUOIL	13 : ITQ	22 : 6,500-34,999										
OKOMUOIL	13 : ITQ	23 : 35,000-126,499										
OKOMUOIL	13 : ITQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	OKOMUOIL	14 : ATQ	21 : 0-6,499	92	248,974	120,578	48,724	0
NSE	NSE	201710	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	22	330,564	164,709	118,700	0
NSE	NSE	201710	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	13	782,367	333,849	154,365	0
NSE	NSE	201710	OKOMUOIL	14 : ATQ	24 : 126,500 & above	2	300,000	150,000	0	0
NSE	NSE	201710	OKOMUOIL	15 : NTQ	21 : 0-6,499	49	123,693	70,889	4,120	0
NSE	NSE	201710	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	30	472,276	168,171	22,270	0
NSE	NSE	201710	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	18	1,156,835	250,000	63,934	0
NSE	NSE	201710	OKOMUOIL	15 : NTQ	24 : 126,500 & above	6	1,950,000	150,000	0	0
NSE	NSE	201710	PAINTCOM	11 : MKT	22 : 6,500-34,999	1	22,000	0	22,000	0
NSE	NSE	201710	PAINTCOM	11 : MKT	23 : 35,000-126,499	1	60,000	0	60,000	0
NSE	NSE	201710	PAINTCOM	12 : MLO	21 : 0-6,499	2	5,794	0	5,794	0
NSE	NSE	201710	PAINTCOM	12 : MLO	24 : 126,500 & above	1	197,720	0	65,000	0
NSE	NSE	201710	PAINTCOM	14 : ATQ	22 : 6,500-34,999	1	22,000	22,000	0	0
NSE	NSE	201710	PAINTCOM	14 : ATQ	23 : 35,000-126,499	1	69,250	0	69,250	0
NSE	NSE	201710	PHARMDEKO	11 : MKT	21 : 0-6,499	3	4,684	0	4,684	0
NSE	NSE	201710	PHARMDEKO	11 : MKT	22 : 6,500-34,999	1	18,650	0	18,650	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
OKOMUOIL	14 : ATQ	21 : 0-6,499	5,500	1,240	5,468	21,216	10,560	-0.5488
OKOMUOIL	14 : ATQ	22 : 6,500-34,999	10,104	-	16,681	32,000	46,330	-1.4367
OKOMUOIL	14 : ATQ	23 : 35,000-126,499	-	-	2,550	131,130	20,685	-2.2143
OKOMUOIL	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
OKOMUOIL	15 : NTQ	21 : 0-6,499	-	-	-	3,000	-	-2.4639
OKOMUOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	21,000	-2.9629
OKOMUOIL	15 : NTQ	23 : 35,000-126,499	-	-	63,934	-	-	-2.2206
OKOMUOIL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PAINTCOM	11 : MKT	22 : 6,500-34,999	22,000	-	-	-	-	0.0200
PAINTCOM	11 : MKT	23 : 35,000-126,499	60,000	-	-	-	-	0.0600
PAINTCOM	12 : MLO	21 : 0-6,499	5,794	-	-	-	-	0.0000
PAINTCOM	12 : MLO	24 : 126,500 & above	60,000	-	-	5,000	-	0.0000
PAINTCOM	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
PAINTCOM	14 : ATQ	23 : 35,000-126,499	-	-	-	69,250	-	-0.0600
PHARMDEKO	11 : MKT	21 : 0-6,499	4,684	-	-	-	-	0.1041
PHARMDEKO	11 : MKT	22 : 6,500-34,999	18,650	-	-	-	-	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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
OKOMUOIL	14 : ATQ	21 : 0-6,499									
OKOMUOIL	14 : ATQ	22 : 6,500-34,999									
OKOMUOIL	14 : ATQ	23 : 35,000-126,499									
OKOMUOIL	14 : ATQ	24 : 126,500 & above									
OKOMUOIL	15 : NTQ	21 : 0-6,499									
OKOMUOIL	15 : NTQ	22 : 6,500-34,999									
OKOMUOIL	15 : NTQ	23 : 35,000-126,499									
OKOMUOIL	15 : NTQ	24 : 126,500 & above									
PAINTCOM	11 : MKT	22 : 6,500-34,999	0.020000	0	0.0000	0.0	22,000	0.0	0	0.0000	0.0
PAINTCOM	11 : MKT	23 : 35,000-126,499	0.060000	0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	5,794	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	65,000	95.2	0	0.0000	0.0
PAINTCOM	14 : ATQ	22 : 6,500-34,999									
PAINTCOM	14 : ATQ	23 : 35,000-126,499									
PHARMDEKO	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	4,684	0.0	0	0.0000	0.0
PHARMDEKO	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	18,650	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	PHARMDEKO	12 : MLO	21 : 0-6,499	4	8,025	0	8,025	0	
NSE	NSE	201710	PHARMDEKO	12 : MLO	22 : 6,500-34,999	1	25,000	0	6,350	0	
NSE	NSE	201710	PHARMDEKO	12 : MLO	23 : 35,000-126,499	1	100,000	0	33,134	0	
NSE	NSE	201710	PHARMDEKO	14 : ATQ	21 : 0-6,499	4	5,320	4,970	250	0	
NSE	NSE	201710	PORTPAINT	11 : MKT	21 : 0-6,499	2	520	0	520	0	
NSE	NSE	201710	PORTPAINT	12 : MLO	21 : 0-6,499	3	7,150	0	7,150	0	
NSE	NSE	201710	PORTPAINT	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201710	PORTPAINT	12 : MLO	23 : 35,000-126,499	3	199,996	0	18,020	0	
NSE	NSE	201710	PORTPAINT	13 : ITQ	21 : 0-6,499	1	150	150	0	0	
NSE	NSE	201710	PORTPAINT	13 : ITQ	22 : 6,500-34,999	2	20,000	15,000	5,000	0	
NSE	NSE	201710	PORTPAINT	14 : ATQ	22 : 6,500-34,999	7	114,978	30,000	23,000	0	
NSE	NSE	201710	PORTPAINT	14 : ATQ	23 : 35,000-126,499	2	200,000	0	32,978	0	
NSE	NSE	201710	PORTPAINT	15 : NTQ	21 : 0-6,499	1	4,600	0	0	0	
NSE	NSE	201710	PRESKO	11 : MKT	21 : 0-6,499	39	44,948	0	44,948	0	
NSE	NSE	201710	PRESKO	11 : MKT	22 : 6,500-34,999	3	49,000	0	49,000	0	
NSE	NSE	201710	PRESKO	12 : MLO	21 : 0-6,499	135	189,159	9,511	163,038	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.

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PHARMDEKO	12 : MLO	21 : 0-6,499	8,025	-	-	-	-	0.0596
PHARMDEKO	12 : MLO	22 : 6,500-34,999	6,350	-	-	-	-	-0.2200
PHARMDEKO	12 : MLO	23 : 35,000-126,499	6,695	-	-	4,434	-	-0.0147
PHARMDEKO	14 : ATQ	21 : 0-6,499	-	250	-	-	-	-0.1100
PORTPAINT	11 : MKT	21 : 0-6,499	520	-	-	-	-	0.0769
PORTPAINT	12 : MLO	21 : 0-6,499	7,150	-	-	-	-	0.1720
PORTPAINT	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.2000
PORTPAINT	12 : MLO	23 : 35,000-126,499	18,000	-	-	-	20	0.2000
PORTPAINT	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
PORTPAINT	13 : ITQ	22 : 6,500-34,999	-	-	-	-	5,000	-0.1800
PORTPAINT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.2000
PORTPAINT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.1939
PORTPAINT	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
PRESCO	11 : MKT	21 : 0-6,499	44,948	-	-	-	-	1.6700
PRESCO	11 : MKT	22 : 6,500-34,999	49,000	-	-	-	-	1.4786
PRESCO	12 : MLO	21 : 0-6,499	160,324	-	2,304	410	-	1.0645

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
PHARMDEKO	12 : MLO	21 : 0-6,499	0.059619		0	0.0000	0.0	8,025	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	6,350	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	33,134	3801.9	0	0.0000	0.0
PHARMDEKO	14 : ATQ	21 : 0-6,499										
PORTPAINT	11 : MKT	21 : 0-6,499	0.076923		0	0.0000	0.0	20	0.0	500	0.0400	0.0
PORTPAINT	12 : MLO	21 : 0-6,499	0.169930		0	0.0000	0.0	7,150	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	22 : 6,500-34,999	0.100000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	23 : 35,000-126,499	0.200000		0	0.0000	0.0	18,020	2.8	0	0.0000	0.0
PORTPAINT	13 : ITQ	21 : 0-6,499										
PORTPAINT	13 : ITQ	22 : 6,500-34,999										
PORTPAINT	14 : ATQ	22 : 6,500-34,999										
PORTPAINT	14 : ATQ	23 : 35,000-126,499										
PORTPAINT	15 : NTQ	21 : 0-6,499										
PRESKO	11 : MKT	21 : 0-6,499	1.397576		0	0.0000	0.0	40,948	0.0	4,000	1.4417	0.0
PRESKO	11 : MKT	22 : 6,500-34,999	2.060205		0	0.0000	0.0	15,000	0.0	34,000	0.0368	0.0
PRESKO	12 : MLO	21 : 0-6,499	1.449613		0	0.0000	0.0	152,528	2.1	10,510	0.2930	16.6

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	PRESKO	12 : MLO	22 : 6,500-34,999	58	854,569	94,184	730,242	0	
NSE	NSE	201710	PRESKO	12 : MLO	23 : 35,000-126,499	25	1,653,623	241,282	1,412,341	0	
NSE	NSE	201710	PRESKO	12 : MLO	24 : 126,500 & above	16	14,291,612	377,644	12,913,968	0	
NSE	NSE	201710	PRESKO	13 : ITQ	21 : 0-6,499	176	404,209	219,256	106,237	0	
NSE	NSE	201710	PRESKO	13 : ITQ	22 : 6,500-34,999	126	2,005,336	1,282,128	292,208	0	
NSE	NSE	201710	PRESKO	13 : ITQ	23 : 35,000-126,499	35	2,041,323	1,198,000	426,428	0	
NSE	NSE	201710	PRESKO	13 : ITQ	24 : 126,500 & above	12	4,997,000	1,000,000	3,497,000	0	
NSE	NSE	201710	PRESKO	14 : ATQ	21 : 0-6,499	80	160,890	75,005	57,602	0	
NSE	NSE	201710	PRESKO	14 : ATQ	22 : 6,500-34,999	39	670,445	249,882	215,997	0	
NSE	NSE	201710	PRESKO	14 : ATQ	23 : 35,000-126,499	15	852,092	339,692	387,400	0	
NSE	NSE	201710	PRESKO	14 : ATQ	24 : 126,500 & above	5	1,160,000	210,000	450,000	0	
NSE	NSE	201710	PRESKO	15 : NTQ	21 : 0-6,499	33	84,213	50,722	13,209	0	
NSE	NSE	201710	PRESKO	15 : NTQ	22 : 6,500-34,999	34	568,473	280,470	43,413	0	
NSE	NSE	201710	PRESKO	15 : NTQ	23 : 35,000-126,499	18	1,146,923	305,400	248,569	0	
NSE	NSE	201710	PRESKO	15 : NTQ	24 : 126,500 & above	10	5,721,335	0	3,571,335	0	
NSE	NSE	201710	PRESTIGE	11 : MKT	21 : 0-6,499	2	5,200	0	5,200	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PRESCO	12 : MLO	22 : 6,500-34,999	631,958	41,966	5,314	35,200	7,000	0.9491
PRESCO	12 : MLO	23 : 35,000-126,499	1,283,727	19,590	47,304	57,724	3,996	1.5402
PRESCO	12 : MLO	24 : 126,500 & above	12,794,326	102,000	-	-	220	0.6516
PRESCO	13 : ITQ	21 : 0-6,499	6	2,256	14,134	52,790	22,568	-0.7977
PRESCO	13 : ITQ	22 : 6,500-34,999	-	25,110	55,225	150,384	24,404	-1.2985
PRESCO	13 : ITQ	23 : 35,000-126,499	-	2,000	55,200	303,200	-	-1.3906
PRESCO	13 : ITQ	24 : 126,500 & above	3,350,000	-	-	147,000	-	-1.8314
PRESCO	14 : ATQ	21 : 0-6,499	-	2,947	12,600	22,470	11,849	-1.8843
PRESCO	14 : ATQ	22 : 6,500-34,999	-	51,000	62,800	52,697	620	-0.6202
PRESCO	14 : ATQ	23 : 35,000-126,499	-	-	82,400	151,565	150,000	-1.1231
PRESCO	14 : ATQ	24 : 126,500 & above	450,000	-	-	-	-	-0.4000
PRESCO	15 : NTQ	21 : 0-6,499	-	-	5,000	8,209	-	-1.5389
PRESCO	15 : NTQ	22 : 6,500-34,999	-	-	-	200	23,213	-0.9299
PRESCO	15 : NTQ	23 : 35,000-126,499	-	-	-	-	98,569	-3.7259
PRESCO	15 : NTQ	24 : 126,500 & above	3,565,535	5,800	-	-	-	0.0526
PRESTIGE	11 : MKT	21 : 0-6,499	5,200	-	-	-	-	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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
PRESKO	12 : MLO	22 : 6,500-34,999	1.328743	9,107	0.0100	0.0	528,962	127.9	192,173	0.1728	64.2	
PRESKO	12 : MLO	23 : 35,000-126,499	2.093571	0	0.0000	0.0	748,933	67.1	663,408	0.1926	0.0	
PRESKO	12 : MLO	24 : 126,500 & above	1.411225	0	0.0000	0.0	8,909,287	27.8	4,004,681	0.0497	1.0	
PRESKO	13 : ITQ	21 : 0-6,499										
PRESKO	13 : ITQ	22 : 6,500-34,999										
PRESKO	13 : ITQ	23 : 35,000-126,499										
PRESKO	13 : ITQ	24 : 126,500 & above										
PRESKO	14 : ATQ	21 : 0-6,499										
PRESKO	14 : ATQ	22 : 6,500-34,999										
PRESKO	14 : ATQ	23 : 35,000-126,499										
PRESKO	14 : ATQ	24 : 126,500 & above										
PRESKO	15 : NTQ	21 : 0-6,499										
PRESKO	15 : NTQ	22 : 6,500-34,999										
PRESKO	15 : NTQ	23 : 35,000-126,499										
PRESKO	15 : NTQ	24 : 126,500 & above										
PRESTIGE	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	5,200	0.0	0	0.0000	0.0	

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	PRESTIGE	12 : MLO	21 : 0-6,499	4	14,500	0	14,500	0	
NSE	NSE	201710	PRESTIGE	12 : MLO	22 : 6,500-34,999	2	29,881	0	9,881	0	
NSE	NSE	201710	PZ	11 : MKT	21 : 0-6,499	58	96,800	0	96,800	0	
NSE	NSE	201710	PZ	11 : MKT	22 : 6,500-34,999	19	302,046	0	302,046	0	
NSE	NSE	201710	PZ	11 : MKT	23 : 35,000-126,499	9	531,902	0	531,902	0	
NSE	NSE	201710	PZ	12 : MLO	21 : 0-6,499	224	463,366	15,403	447,463	0	
NSE	NSE	201710	PZ	12 : MLO	22 : 6,500-34,999	101	1,526,243	63,148	1,449,369	0	
NSE	NSE	201710	PZ	12 : MLO	23 : 35,000-126,499	55	3,508,021	294,131	3,213,890	0	
NSE	NSE	201710	PZ	12 : MLO	24 : 126,500 & above	27	11,602,239	196,524	9,954,966	0	
NSE	NSE	201710	PZ	13 : ITQ	21 : 0-6,499	171	452,002	260,161	121,249	0	
NSE	NSE	201710	PZ	13 : ITQ	22 : 6,500-34,999	112	1,563,498	903,312	356,622	0	
NSE	NSE	201710	PZ	13 : ITQ	23 : 35,000-126,499	42	2,569,659	1,325,639	773,252	0	
NSE	NSE	201710	PZ	13 : ITQ	24 : 126,500 & above	2	700,000	0	0	0	
NSE	NSE	201710	PZ	14 : ATQ	21 : 0-6,499	55	127,980	66,694	33,635	0	
NSE	NSE	201710	PZ	14 : ATQ	22 : 6,500-34,999	44	682,892	240,031	313,764	0	
NSE	NSE	201710	PZ	14 : ATQ	23 : 35,000-126,499	21	1,359,257	649,967	480,037	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PRESTIGE	12 : MLO	21 : 0-6,499	14,500	-	-	-	-	0.0000
PRESTIGE	12 : MLO	22 : 6,500-34,999	9,881	-	-	-	-	0.0000
PZ	11 : MKT	21 : 0-6,499	96,800	-	-	-	-	0.5011
PZ	11 : MKT	22 : 6,500-34,999	302,046	-	-	-	-	0.5495
PZ	11 : MKT	23 : 35,000-126,499	531,902	-	-	-	-	0.6010
PZ	12 : MLO	21 : 0-6,499	417,113	5,894	3,644	14,471	6,341	0.4078
PZ	12 : MLO	22 : 6,500-34,999	1,287,986	42,940	56,022	33,190	27,031	0.3341
PZ	12 : MLO	23 : 35,000-126,499	2,707,232	37,449	70,165	231,369	162,852	0.1039
PZ	12 : MLO	24 : 126,500 & above	8,122,786	560,757	192,276	1,079,147	-	0.3306
PZ	13 : ITQ	21 : 0-6,499	3,050	9,781	25,932	58,151	16,515	-0.3069
PZ	13 : ITQ	22 : 6,500-34,999	52,500	30,000	46,565	116,662	84,292	-0.4196
PZ	13 : ITQ	23 : 35,000-126,499	119,950	30,450	298,610	201,161	42,917	-0.3360
PZ	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PZ	14 : ATQ	21 : 0-6,499	350	5,020	18,710	4,415	-	-0.2690
PZ	14 : ATQ	22 : 6,500-34,999	50,000	27,475	40,200	67,438	39,067	-0.4095
PZ	14 : ATQ	23 : 35,000-126,499	-	320,093	48,751	63,448	3,002	-0.4381

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
PRESTIGE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	14,500	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	9,881	0.0	0	0.0000	0.0
PZ	11 : MKT	21 : 0-6,499	0.681516		0	0.0000	0.0	57,179	0.0	39,621	0.2239	0.0
PZ	11 : MKT	22 : 6,500-34,999	0.567032		0	0.0000	0.0	195,030	0.0	107,016	0.1375	0.0
PZ	11 : MKT	23 : 35,000-126,499	0.690862		0	0.0000	0.0	287,835	0.0	244,067	0.0186	0.0
PZ	12 : MLO	21 : 0-6,499	0.437505		0	0.0000	0.0	430,023	67.8	17,440	0.1291	0.0
PZ	12 : MLO	22 : 6,500-34,999	0.404723		0	0.0000	0.0	1,365,487	100.1	83,882	0.0857	0.0
PZ	12 : MLO	23 : 35,000-126,499	0.370259		0	0.0000	0.0	2,697,546	273.1	516,344	0.0349	0.0
PZ	12 : MLO	24 : 126,500 & above	0.509986		0	0.0000	0.0	7,655,740	81.6	2,299,226	0.1834	7.1
PZ	13 : ITQ	21 : 0-6,499										
PZ	13 : ITQ	22 : 6,500-34,999										
PZ	13 : ITQ	23 : 35,000-126,499										
PZ	13 : ITQ	24 : 126,500 & above										
PZ	14 : ATQ	21 : 0-6,499										
PZ	14 : ATQ	22 : 6,500-34,999										
PZ	14 : ATQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	PZ	14 : ATQ	24 : 126,500 & above	7	3,669,464	900,000	2,769,464	0	
NSE	NSE	201710	PZ	15 : NTQ	21 : 0-6,499	42	100,102	33,550	17,542	0	
NSE	NSE	201710	PZ	15 : NTQ	22 : 6,500-34,999	28	468,979	214,000	40,689	0	
NSE	NSE	201710	PZ	15 : NTQ	23 : 35,000-126,499	20	1,179,593	508,990	152,506	0	
NSE	NSE	201710	PZ	15 : NTQ	24 : 126,500 & above	1	200,000	0	0	0	
NSE	NSE	201710	REDSTAREX	11 : MKT	21 : 0-6,499	8	8,301	0	8,301	0	
NSE	NSE	201710	REDSTAREX	11 : MKT	22 : 6,500-34,999	3	63,600	0	63,600	0	
NSE	NSE	201710	REDSTAREX	11 : MKT	23 : 35,000-126,499	10	804,973	160,429	644,544	0	
NSE	NSE	201710	REDSTAREX	11 : MKT	24 : 126,500 & above	1	150,000	150,000	0	0	
NSE	NSE	201710	REDSTAREX	12 : MLO	21 : 0-6,499	43	99,552	4,900	78,354	0	
NSE	NSE	201710	REDSTAREX	12 : MLO	22 : 6,500-34,999	27	505,774	101,065	384,709	0	
NSE	NSE	201710	REDSTAREX	12 : MLO	23 : 35,000-126,499	18	1,376,387	238,862	886,899	0	
NSE	NSE	201710	REDSTAREX	12 : MLO	24 : 126,500 & above	1	139,534	89,534	50,000	0	
NSE	NSE	201710	REDSTAREX	13 : ITQ	21 : 0-6,499	31	86,042	23,764	21,370	0	
NSE	NSE	201710	REDSTAREX	13 : ITQ	22 : 6,500-34,999	48	722,168	283,130	272,942	0	
NSE	NSE	201710	REDSTAREX	13 : ITQ	23 : 35,000-126,499	17	1,081,048	449,429	431,619	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PZ	14 : ATQ	24 : 126,500 & above	-	1,200,000	569,464	1,000,000	-	-0.6835
PZ	15 : NTQ	21 : 0-6,499	-	-	697	4,245	10,100	-0.2613
PZ	15 : NTQ	22 : 6,500-34,999	-	-	-	30,689	-	-0.3336
PZ	15 : NTQ	23 : 35,000-126,499	-	50,000	-	49,539	52,967	0.2725
PZ	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
REDSTAREX	11 : MKT	21 : 0-6,499	8,301	-	-	-	-	0.1323
REDSTAREX	11 : MKT	22 : 6,500-34,999	63,600	-	-	-	-	0.1775
REDSTAREX	11 : MKT	23 : 35,000-126,499	644,544	-	-	-	-	0.0822
REDSTAREX	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
REDSTAREX	12 : MLO	21 : 0-6,499	73,917	600	137	3,700	-	0.1247
REDSTAREX	12 : MLO	22 : 6,500-34,999	382,709	-	2,000	-	-	0.0105
REDSTAREX	12 : MLO	23 : 35,000-126,499	649,222	20,274	80,000	137,403	-	0.0653
REDSTAREX	12 : MLO	24 : 126,500 & above	50,000	-	-	-	-	0.1800
REDSTAREX	13 : ITQ	21 : 0-6,499	-	72	5,000	5,298	2,000	-0.0791
REDSTAREX	13 : ITQ	22 : 6,500-34,999	10,000	-	33,173	60,837	78,942	-0.0738
REDSTAREX	13 : ITQ	23 : 35,000-126,499	-	-	161,048	50,000	50,000	-0.0604

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
PZ	14 : ATQ	24 : 126,500 & above										
PZ	15 : NTQ	21 : 0-6,499										
PZ	15 : NTQ	22 : 6,500-34,999										
PZ	15 : NTQ	23 : 35,000-126,499										
PZ	15 : NTQ	24 : 126,500 & above										
REDSTAREX	11 : MKT	21 : 0-6,499	0.136512	0	0.0000	0.0	8,301	0.0	0	0.0000	0.0	
REDSTAREX	11 : MKT	22 : 6,500-34,999	0.197169	0	0.0000	0.0	63,600	0.0	0	0.0000	0.0	
REDSTAREX	11 : MKT	23 : 35,000-126,499	0.068780	0	0.0000	0.0	584,534	0.0	60,010	0.0100	0.0	
REDSTAREX	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0	
REDSTAREX	12 : MLO	21 : 0-6,499	0.115958	0	0.0000	0.0	78,354	47.5	0	0.0000	0.0	
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.107907	0	0.0000	0.0	369,111	0.0	15,598	0.0114	32.2	
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.110794	0	0.0000	0.0	717,025	110.2	169,874	0.0368	187.5	
REDSTAREX	12 : MLO	24 : 126,500 & above	0.100000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0	
REDSTAREX	13 : ITQ	21 : 0-6,499										
REDSTAREX	13 : ITQ	22 : 6,500-34,999										
REDSTAREX	13 : ITQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	REDSTAREX	14 : ATQ	21 : 0-6,499	12	36,163	10,600	19,400	0
NSE	NSE	201710	REDSTAREX	14 : ATQ	22 : 6,500-34,999	27	445,716	356,242	31,500	0
NSE	NSE	201710	REDSTAREX	14 : ATQ	23 : 35,000-126,499	12	855,000	272,026	62,974	0
NSE	NSE	201710	REDSTAREX	15 : NTQ	21 : 0-6,499	10	29,500	7,100	15,000	0
NSE	NSE	201710	REDSTAREX	15 : NTQ	22 : 6,500-34,999	29	503,209	232,598	47,100	0
NSE	NSE	201710	REDSTAREX	15 : NTQ	23 : 35,000-126,499	17	1,223,226	449,726	44,500	0
NSE	NSE	201710	REDSTAREX	15 : NTQ	24 : 126,500 & above	5	1,626,000	500,000	0	0
NSE	NSE	201710	REGALINS	11 : MKT	21 : 0-6,499	4	1,100	0	1,100	0
NSE	NSE	201710	REGALINS	12 : MLO	21 : 0-6,499	6	8,500	0	8,500	0
NSE	NSE	201710	REGALINS	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201710	ROYALEX	11 : MKT	21 : 0-6,499	2	1,150	0	1,150	0
NSE	NSE	201710	ROYALEX	12 : MLO	21 : 0-6,499	7	6,650	0	6,650	0
NSE	NSE	201710	ROYALEX	12 : MLO	22 : 6,500-34,999	2	21,500	0	21,500	0
NSE	NSE	201710	RTBRISCOE	11 : MKT	21 : 0-6,499	1	6,000	0	6,000	0
NSE	NSE	201710	RTBRISCOE	12 : MLO	21 : 0-6,499	2	1,100	0	1,100	0
NSE	NSE	201710	SCOA	11 : MKT	21 : 0-6,499	1	144	0	144	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
REDSTAREX	14 : ATQ	21 : 0-6,499	-	298	4,702	5,000	4,400	-0.1974
REDSTAREX	14 : ATQ	22 : 6,500-34,999	-	-	-	-	3,000	-0.0568
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	-	7,974	55,000	-	-0.3316
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	-	5,000	-	-0.1633
REDSTAREX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.3882
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.4200
REDSTAREX	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
REGALINS	11 : MKT	21 : 0-6,499	1,100	-	-	-	-	0.0000
REGALINS	12 : MLO	21 : 0-6,499	8,500	-	-	-	-	0.0000
REGALINS	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
ROYALEX	11 : MKT	21 : 0-6,499	1,150	-	-	-	-	0.0000
ROYALEX	12 : MLO	21 : 0-6,499	6,650	-	-	-	-	0.0000
ROYALEX	12 : MLO	22 : 6,500-34,999	21,500	-	-	-	-	0.0000
RTBRISCOE	11 : MKT	21 : 0-6,499	6,000	-	-	-	-	0.0000
RTBRISCOE	12 : MLO	21 : 0-6,499	1,100	-	-	-	-	0.0000
SCOA	11 : MKT	21 : 0-6,499	144	-	-	-	-	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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
REDSTAREX	14 : ATQ	21 : 0-6,499									
REDSTAREX	14 : ATQ	22 : 6,500-34,999									
REDSTAREX	14 : ATQ	23 : 35,000-126,499									
REDSTAREX	15 : NTQ	21 : 0-6,499									
REDSTAREX	15 : NTQ	22 : 6,500-34,999									
REDSTAREX	15 : NTQ	23 : 35,000-126,499									
REDSTAREX	15 : NTQ	24 : 126,500 & above									
REGALINS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,100	0.0	0	0.0000	0.0
REGALINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	8,500	0.0	0	0.0000	0.0
REGALINS	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,150	0.0	0	0.0000	0.0
ROYALEX	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,650	0.0	0	0.0000	0.0
ROYALEX	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	21,500	0.0	0	0.0000	0.0
RTBRISCOE	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	6,000	0.0	0	0.0000	0.0
RTBRISCOE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,100	0.0	0	0.0000	0.0
SCOA	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	144	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	SCOA	12 : MLO	21 : 0-6,499	5	3,925	0	3,925	0
NSE	NSE	201710	SEPLAT	11 : MKT	21 : 0-6,499	11	973	0	973	0
NSE	NSE	201710	SEPLAT	11 : MKT	22 : 6,500-34,999	1	33,424	0	33,424	0
NSE	NSE	201710	SEPLAT	12 : MLO	21 : 0-6,499	41	50,645	4,132	46,483	0
NSE	NSE	201710	SEPLAT	12 : MLO	22 : 6,500-34,999	24	374,125	96,211	262,140	0
NSE	NSE	201710	SEPLAT	12 : MLO	23 : 35,000-126,499	5	240,000	48,640	191,360	0
NSE	NSE	201710	SEPLAT	13 : ITQ	21 : 0-6,499	25	21,306	1,795	6,231	0
NSE	NSE	201710	SEPLAT	13 : ITQ	22 : 6,500-34,999	20	306,953	121,262	66,209	0
NSE	NSE	201710	SEPLAT	13 : ITQ	23 : 35,000-126,499	2	90,000	0	0	0
NSE	NSE	201710	SEPLAT	14 : ATQ	21 : 0-6,499	12	11,344	6,680	4,030	0
NSE	NSE	201710	SEPLAT	14 : ATQ	22 : 6,500-34,999	14	234,166	17,016	65,697	0
NSE	NSE	201710	SEPLAT	14 : ATQ	23 : 35,000-126,499	6	332,053	100,000	0	0
NSE	NSE	201710	SEPLAT	15 : NTQ	21 : 0-6,499	5	14,510	5,000	0	0
NSE	NSE	201710	SEPLAT	15 : NTQ	22 : 6,500-34,999	6	100,575	69,860	0	0
NSE	NSE	201710	SEPLAT	15 : NTQ	23 : 35,000-126,499	1	40,000	10,000	30,000	0
NSE	NSE	201710	SKYEBANK	11 : MKT	21 : 0-6,499	48	75,398	0	75,398	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
SCOA	12 : MLO	21 : 0-6,499	3,925	-	-	-	-	0.0000	
SEPLAT	11 : MKT	21 : 0-6,499	973	-	-	-	-	9.1182	
SEPLAT	11 : MKT	22 : 6,500-34,999	33,424	-	-	-	-	4.0000	
SEPLAT	12 : MLO	21 : 0-6,499	45,727	-	-	20	-	9.4299	
SEPLAT	12 : MLO	22 : 6,500-34,999	249,190	1,360	9,000	200	-	6.9720	
SEPLAT	12 : MLO	23 : 35,000-126,499	191,360	-	-	-	-	9.0877	
SEPLAT	13 : ITQ	21 : 0-6,499	-	-	-	6,106	110	12.8512	
SEPLAT	13 : ITQ	22 : 6,500-34,999	-	24	8,051	25,032	-	-0.0203	
SEPLAT	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
SEPLAT	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-9.9702	
SEPLAT	14 : ATQ	22 : 6,500-34,999	-	20,000	35,940	-	2,078	-12.7946	
SEPLAT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
SEPLAT	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
SEPLAT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
SEPLAT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.5000	
SKYEBANK	11 : MKT	21 : 0-6,499	75,398	-	-	-	-	0.0111	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
SCOA	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,925	0.0	0	0.0000	0.0
SEPLAT	11 : MKT	21 : 0-6,499	8.696844		0	0.0000	0.0	973	0.0	0	0.0000	0.0
SEPLAT	11 : MKT	22 : 6,500-34,999	4.000000		0	0.0000	0.0	33,424	0.0	0	0.0000	0.0
SEPLAT	12 : MLO	21 : 0-6,499	12.442270		0	0.0000	0.0	45,391	0.0	1,092	6.1099	2611.2
SEPLAT	12 : MLO	22 : 6,500-34,999	12.961368		0	0.0000	0.0	249,058	66.5	13,082	0.0100	7.0
SEPLAT	12 : MLO	23 : 35,000-126,499	9.264908		0	0.0000	0.0	151,360	0.0	40,000	7.9677	0.0
SEPLAT	13 : ITQ	21 : 0-6,499										
SEPLAT	13 : ITQ	22 : 6,500-34,999										
SEPLAT	13 : ITQ	23 : 35,000-126,499										
SEPLAT	14 : ATQ	21 : 0-6,499										
SEPLAT	14 : ATQ	22 : 6,500-34,999										
SEPLAT	14 : ATQ	23 : 35,000-126,499										
SEPLAT	15 : NTQ	21 : 0-6,499										
SEPLAT	15 : NTQ	22 : 6,500-34,999										
SEPLAT	15 : NTQ	23 : 35,000-126,499										
SKYEBANK	11 : MKT	21 : 0-6,499	0.008527		0	0.0000	0.0	75,398	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	SKYEBANK	11 : MKT	22 : 6,500-34,999	47	754,804	15,000	739,804	0
NSE	NSE	201710	SKYEBANK	11 : MKT	23 : 35,000-126,499	9	650,927	0	650,927	0
NSE	NSE	201710	SKYEBANK	11 : MKT	24 : 126,500 & above	18	12,909,733	750,000	12,159,733	0
NSE	NSE	201710	SKYEBANK	12 : MLO	21 : 0-6,499	110	261,309	0	252,699	0
NSE	NSE	201710	SKYEBANK	12 : MLO	22 : 6,500-34,999	120	2,096,943	0	2,018,093	0
NSE	NSE	201710	SKYEBANK	12 : MLO	23 : 35,000-126,499	73	5,077,832	142,610	4,686,082	0
NSE	NSE	201710	SKYEBANK	12 : MLO	24 : 126,500 & above	100	82,376,920	266,621	74,529,078	0
NSE	NSE	201710	SKYEBANK	13 : ITQ	21 : 0-6,499	7	13,298	2,499	10,799	0
NSE	NSE	201710	SKYEBANK	13 : ITQ	22 : 6,500-34,999	5	123,010	0	118,042	0
NSE	NSE	201710	SKYEBANK	13 : ITQ	23 : 35,000-126,499	10	900,323	393,846	326,695	0
NSE	NSE	201710	SKYEBANK	13 : ITQ	24 : 126,500 & above	12	6,602,160	2,088,508	4,404,078	0
NSE	NSE	201710	SKYEBANK	14 : ATQ	21 : 0-6,499	32	64,441	19,777	25,724	0
NSE	NSE	201710	SKYEBANK	14 : ATQ	22 : 6,500-34,999	60	955,523	274,180	381,913	0
NSE	NSE	201710	SKYEBANK	14 : ATQ	23 : 35,000-126,499	61	4,536,421	923,994	1,629,107	0
NSE	NSE	201710	SKYEBANK	14 : ATQ	24 : 126,500 & above	128	72,486,038	10,517,277	24,098,758	0
NSE	NSE	201710	SKYEBANK	15 : NTQ	21 : 0-6,499	8	21,250	5,250	3,150	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
SKYEBANK	11 : MKT	22 : 6,500-34,999	739,804	-	-	-	-	0.0101
SKYEBANK	11 : MKT	23 : 35,000-126,499	650,927	-	-	-	-	0.0075
SKYEBANK	11 : MKT	24 : 126,500 & above	12,159,733	-	-	-	-	0.0132
SKYEBANK	12 : MLO	21 : 0-6,499	246,342	4,677	-	1,680	-	0.0090
SKYEBANK	12 : MLO	22 : 6,500-34,999	1,900,944	380	36,149	65,750	14,870	0.0091
SKYEBANK	12 : MLO	23 : 35,000-126,499	4,225,700	42,874	163,235	207,273	-	0.0078
SKYEBANK	12 : MLO	24 : 126,500 & above	68,118,029	500,000	3,180,940	1,341,330	114,005	0.0059
SKYEBANK	13 : ITQ	21 : 0-6,499	-	-	700	1,000	4,200	0.0007
SKYEBANK	13 : ITQ	22 : 6,500-34,999	-	-	32,000	35,032	30,010	0.0029
SKYEBANK	13 : ITQ	23 : 35,000-126,499	-	-	-	129,874	71,776	-0.0041
SKYEBANK	13 : ITQ	24 : 126,500 & above	-	-	6,000	2,346,588	214,500	-0.0035
SKYEBANK	14 : ATQ	21 : 0-6,499	-	-	-	12,446	1,500	-0.0005
SKYEBANK	14 : ATQ	22 : 6,500-34,999	-	21,000	24,609	157,891	66,461	-0.0051
SKYEBANK	14 : ATQ	23 : 35,000-126,499	-	66,103	100,200	417,533	421,114	-0.0089
SKYEBANK	14 : ATQ	24 : 126,500 & above	411,371	857,746	1,237,579	4,783,759	6,262,316	-0.0070
SKYEBANK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0200

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.010768	0	0.0000	0.0	706,844	0.0	32,960	0.0069	0.0
SKYEBANK	11 : MKT	23 : 35,000-126,499	0.010615	0	0.0000	0.0	650,927	0.0	0	0.0000	0.0
SKYEBANK	11 : MKT	24 : 126,500 & above	0.013825	0	0.0000	0.0	9,894,733	0.0	2,265,000	0.0054	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.010185	0	0.0000	0.0	252,699	3.1	0	0.0000	0.0
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.009966	0	0.0000	0.0	2,018,093	45.3	0	0.0000	0.0
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.010961	0	0.0000	0.0	4,686,082	135.4	0	0.0000	0.0
SKYEBANK	12 : MLO	24 : 126,500 & above	0.011427	0	0.0000	0.0	74,529,078	193.5	0	0.0000	0.0
SKYEBANK	13 : ITQ	21 : 0-6,499									
SKYEBANK	13 : ITQ	22 : 6,500-34,999									
SKYEBANK	13 : ITQ	23 : 35,000-126,499									
SKYEBANK	13 : ITQ	24 : 126,500 & above									
SKYEBANK	14 : ATQ	21 : 0-6,499									
SKYEBANK	14 : ATQ	22 : 6,500-34,999									
SKYEBANK	14 : ATQ	23 : 35,000-126,499									
SKYEBANK	14 : ATQ	24 : 126,500 & above									
SKYEBANK	15 : NTQ	21 : 0-6,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	SKYEBANK	15 : NTQ	22 : 6,500-34,999	21	417,220	71,316	32,291	0	
NSE	NSE	201710	SKYEBANK	15 : NTQ	23 : 35,000-126,499	35	2,684,400	692,075	251,561	0	
NSE	NSE	201710	SKYEBANK	15 : NTQ	24 : 126,500 & above	101	71,049,912	11,778,052	3,437,836	0	
NSE	NSE	201710	SKYESHELT	12 : MLO	21 : 0-6,499	1	10	0	10	0	
NSE	NSE	201710	SMURFIT	12 : MLO	21 : 0-6,499	1	2,760	0	2,760	0	
NSE	NSE	201710	SOVRENINS	11 : MKT	21 : 0-6,499	1	100	0	100	0	
NSE	NSE	201710	SOVRENINS	12 : MLO	21 : 0-6,499	10	8,020	0	8,020	0	
NSE	NSE	201710	STACO	12 : MLO	21 : 0-6,499	2	1,000	0	1,000	0	
NSE	NSE	201710	STANBIC	11 : MKT	21 : 0-6,499	58	56,223	0	56,223	0	
NSE	NSE	201710	STANBIC	11 : MKT	22 : 6,500-34,999	9	112,667	0	112,667	0	
NSE	NSE	201710	STANBIC	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0	
NSE	NSE	201710	STANBIC	11 : MKT	24 : 126,500 & above	2	383,334	0	383,334	0	
NSE	NSE	201710	STANBIC	12 : MLO	21 : 0-6,499	193	325,466	0	325,466	0	
NSE	NSE	201710	STANBIC	12 : MLO	22 : 6,500-34,999	59	963,665	7,099	944,697	0	
NSE	NSE	201710	STANBIC	12 : MLO	23 : 35,000-126,499	22	1,489,540	157,380	1,332,160	0	
NSE	NSE	201710	STANBIC	12 : MLO	24 : 126,500 & above	17	11,491,377	1,278,331	10,116,688	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	18,904	0.0017	
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	89,061	-0.0118	
SKYEBANK	15 : NTQ	24 : 126,500 & above	-	-	-	10,000	376,500	-0.0121	
SKYESHELT	12 : MLO	21 : 0-6,499	10	-	-	-	-	0.0000	
SMURFIT	12 : MLO	21 : 0-6,499	2,760	-	-	-	-	0.0000	
SOVRENINS	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000	
SOVRENINS	12 : MLO	21 : 0-6,499	8,020	-	-	-	-	0.0000	
STACO	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000	
STANBIC	11 : MKT	21 : 0-6,499	56,223	-	-	-	-	0.9943	
STANBIC	11 : MKT	22 : 6,500-34,999	112,667	-	-	-	-	0.7012	
STANBIC	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	1.1000	
STANBIC	11 : MKT	24 : 126,500 & above	383,334	-	-	-	-	0.9405	
STANBIC	12 : MLO	21 : 0-6,499	309,332	5,400	2,209	6,431	2,094	0.5987	
STANBIC	12 : MLO	22 : 6,500-34,999	916,409	25,787	-	2,501	-	0.5571	
STANBIC	12 : MLO	23 : 35,000-126,499	1,332,160	-	-	-	-	0.2711	
STANBIC	12 : MLO	24 : 126,500 & above	9,896,157	213,930	6,601	-	-	0.4217	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
SKYEBANK	15 : NTQ	22 : 6,500-34,999										
SKYEBANK	15 : NTQ	23 : 35,000-126,499										
SKYEBANK	15 : NTQ	24 : 126,500 & above										
SKYESHELT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	10	0.0	0	0.0000	0.0
SMURFIT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,760	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
SOVRENINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	8,020	0.0	0	0.0000	0.0
STACO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
STANBIC	11 : MKT	21 : 0-6,499	1.039280		0	0.0000	0.0	53,623	0.0	2,600	0.0080	0.0
STANBIC	11 : MKT	22 : 6,500-34,999	0.846887		0	0.0000	0.0	89,932	0.0	22,735	0.1787	0.0
STANBIC	11 : MKT	23 : 35,000-126,499	0.850000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
STANBIC	11 : MKT	24 : 126,500 & above	1.187486		0	0.0000	0.0	133,334	0.0	250,000	0.7597	0.0
STANBIC	12 : MLO	21 : 0-6,499	0.677779		0	0.0000	0.0	310,026	32.2	15,440	0.0131	0.0
STANBIC	12 : MLO	22 : 6,500-34,999	0.659196		0	0.0000	0.0	897,402	2.3	47,295	0.0311	0.0
STANBIC	12 : MLO	23 : 35,000-126,499	0.728659		0	0.0000	0.0	1,332,160	0.0	0	0.0000	0.0
STANBIC	12 : MLO	24 : 126,500 & above	0.716679		0	0.0000	0.0	6,731,221	0.7	3,385,467	0.0645	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	STANBIC	13 : ITQ	21 : 0-6,499	120	254,506	73,905	126,915	0
NSE	NSE	201710	STANBIC	13 : ITQ	22 : 6,500-34,999	102	1,873,998	1,254,847	275,496	0
NSE	NSE	201710	STANBIC	13 : ITQ	23 : 35,000-126,499	68	3,889,568	3,028,018	630,896	0
NSE	NSE	201710	STANBIC	13 : ITQ	24 : 126,500 & above	42	12,003,933	9,166,915	29,785	0
NSE	NSE	201710	STANBIC	14 : ATQ	21 : 0-6,499	68	151,933	87,178	53,644	0
NSE	NSE	201710	STANBIC	14 : ATQ	22 : 6,500-34,999	24	441,343	181,602	159,074	0
NSE	NSE	201710	STANBIC	14 : ATQ	23 : 35,000-126,499	18	1,152,040	644,189	98,017	0
NSE	NSE	201710	STANBIC	14 : ATQ	24 : 126,500 & above	27	9,851,813	4,722,901	2,450,855	0
NSE	NSE	201710	STANBIC	15 : NTQ	21 : 0-6,499	27	69,092	29,716	10,444	0
NSE	NSE	201710	STANBIC	15 : NTQ	22 : 6,500-34,999	10	205,657	120,657	0	0
NSE	NSE	201710	STANBIC	15 : NTQ	23 : 35,000-126,499	33	2,470,866	2,030,866	50,000	0
NSE	NSE	201710	STANBIC	15 : NTQ	24 : 126,500 & above	34	18,629,036	7,749,933	4,488,396	0
NSE	NSE	201710	STDINSURE	11 : MKT	21 : 0-6,499	3	1,200	0	1,200	0
NSE	NSE	201710	STDINSURE	12 : MLO	21 : 0-6,499	10	11,420	0	11,420	0
NSE	NSE	201710	STDINSURE	12 : MLO	23 : 35,000-126,499	1	40,000	0	40,000	0
NSE	NSE	201710	STERLNBANK	11 : MKT	21 : 0-6,499	39	60,220	0	60,220	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
STANBIC	13 : ITQ	21 : 0-6,499	4,970	12,114	23,757	44,443	17,622	-0.1772
STANBIC	13 : ITQ	22 : 6,500-34,999	-	40,967	75,591	126,694	19,109	-0.6436
STANBIC	13 : ITQ	23 : 35,000-126,499	100,000	26,135	212,288	190,766	101,707	-0.3860
STANBIC	13 : ITQ	24 : 126,500 & above	-	6,000	-	23,785	-	-0.3199
STANBIC	14 : ATQ	21 : 0-6,499	5,335	30	4,901	28,505	981	0.4242
STANBIC	14 : ATQ	22 : 6,500-34,999	30,000	20,000	35,817	61,817	11,440	-0.0144
STANBIC	14 : ATQ	23 : 35,000-126,499	50,000	-	2,900	45,117	-	-0.4022
STANBIC	14 : ATQ	24 : 126,500 & above	1,307,662	652,808	197,822	292,563	-	0.2895
STANBIC	15 : NTQ	21 : 0-6,499	-	-	50	4,528	3,366	-0.5235
STANBIC	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
STANBIC	15 : NTQ	23 : 35,000-126,499	-	-	-	50,000	-	0.5000
STANBIC	15 : NTQ	24 : 126,500 & above	3,452,148	126,783	909,465	-	-	-0.7543
STDINSURE	11 : MKT	21 : 0-6,499	1,200	-	-	-	-	0.0000
STDINSURE	12 : MLO	21 : 0-6,499	11,420	-	-	-	-	0.0000
STDINSURE	12 : MLO	23 : 35,000-126,499	40,000	-	-	-	-	0.0000
STERLNBANK	11 : MKT	21 : 0-6,499	60,220	-	-	-	-	0.0226

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
STANBIC	13 : ITQ	21 : 0-6,499									
STANBIC	13 : ITQ	22 : 6,500-34,999									
STANBIC	13 : ITQ	23 : 35,000-126,499									
STANBIC	13 : ITQ	24 : 126,500 & above									
STANBIC	14 : ATQ	21 : 0-6,499									
STANBIC	14 : ATQ	22 : 6,500-34,999									
STANBIC	14 : ATQ	23 : 35,000-126,499									
STANBIC	14 : ATQ	24 : 126,500 & above									
STANBIC	15 : NTQ	21 : 0-6,499									
STANBIC	15 : NTQ	22 : 6,500-34,999									
STANBIC	15 : NTQ	23 : 35,000-126,499									
STANBIC	15 : NTQ	24 : 126,500 & above									
STDINSURE	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,200	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	11,420	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	21 : 0-6,499	0.026852	0	0.0000	0.0	60,220	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	STERLNBANK	11 : MKT	22 : 6,500-34,999	11	158,510	0	158,510	0	
NSE	NSE	201710	STERLNBANK	11 : MKT	23 : 35,000-126,499	6	452,538	0	452,538	0	
NSE	NSE	201710	STERLNBANK	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0	
NSE	NSE	201710	STERLNBANK	12 : MLO	21 : 0-6,499	45	132,111	0	132,111	0	
NSE	NSE	201710	STERLNBANK	12 : MLO	22 : 6,500-34,999	197	3,844,333	20,000	3,824,333	0	
NSE	NSE	201710	STERLNBANK	12 : MLO	23 : 35,000-126,499	49	3,687,981	84,340	3,433,553	0	
NSE	NSE	201710	STERLNBANK	12 : MLO	24 : 126,500 & above	98	75,073,166	1,849,708	72,184,795	0	
NSE	NSE	201710	STERLNBANK	13 : ITQ	21 : 0-6,499	9	32,057	11,742	16,315	0	
NSE	NSE	201710	STERLNBANK	13 : ITQ	22 : 6,500-34,999	29	499,955	129,937	337,287	0	
NSE	NSE	201710	STERLNBANK	13 : ITQ	23 : 35,000-126,499	12	946,586	530,391	416,195	0	
NSE	NSE	201710	STERLNBANK	13 : ITQ	24 : 126,500 & above	32	15,673,896	9,576,484	2,914,228	0	
NSE	NSE	201710	STERLNBANK	14 : ATQ	21 : 0-6,499	337	1,525,118	18,317	1,482,601	0	
NSE	NSE	201710	STERLNBANK	14 : ATQ	22 : 6,500-34,999	841	7,398,122	1,489,269	5,786,167	0	
NSE	NSE	201710	STERLNBANK	14 : ATQ	23 : 35,000-126,499	236	14,007,396	1,277,780	12,099,558	0	
NSE	NSE	201710	STERLNBANK	14 : ATQ	24 : 126,500 & above	100	34,385,782	2,070,206	20,184,901	0	
NSE	NSE	201710	STERLNBANK	15 : NTQ	21 : 0-6,499	34	92,300	20,000	1,500	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information						
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
STERLNBANK	11 : MKT	22 : 6,500-34,999	158,510	-	-	-	-	0.0211	
STERLNBANK	11 : MKT	23 : 35,000-126,499	452,538	-	-	-	-	0.0248	
STERLNBANK	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	0.0300	
STERLNBANK	12 : MLO	21 : 0-6,499	123,666	-	3,232	5,213	-	0.0221	
STERLNBANK	12 : MLO	22 : 6,500-34,999	3,773,778	-	-	50,555	-	-0.0221	
STERLNBANK	12 : MLO	23 : 35,000-126,499	3,124,305	-	24,951	69,559	1,500	0.0157	
STERLNBANK	12 : MLO	24 : 126,500 & above	68,348,714	2,490,423	1,142,640	61,392	110,466	0.0181	
STERLNBANK	13 : ITQ	21 : 0-6,499	-	-	3,000	200	11,115	-0.0048	
STERLNBANK	13 : ITQ	22 : 6,500-34,999	-	141,521	30,536	79,027	46,885	-0.0120	
STERLNBANK	13 : ITQ	23 : 35,000-126,499	-	93,609	13,920	150,000	3,000	-0.0172	
STERLNBANK	13 : ITQ	24 : 126,500 & above	-	-	17,894	1,059,624	645,682	-0.0034	
STERLNBANK	14 : ATQ	21 : 0-6,499	-	27,057	244,123	1,195,258	14,163	-0.0197	
STERLNBANK	14 : ATQ	22 : 6,500-34,999	330,400	2,815,154	1,308,480	1,053,981	154,648	-0.0196	
STERLNBANK	14 : ATQ	23 : 35,000-126,499	4,825,483	6,676,503	-	234,523	111,323	-0.0132	
STERLNBANK	14 : ATQ	24 : 126,500 & above	9,756,972	4,465,032	584,952	750,526	47,642	-0.0164	
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0200	

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
STERLNBANK	11 : MKT	22 : 6,500-34,999	0.018603		0	0.0000	0.0	158,510	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.029020		0	0.0000	0.0	412,338	0.0	40,200	0.0214	0.0
STERLNBANK	11 : MKT	24 : 126,500 & above	0.030000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.019323		0	0.0000	0.0	132,111	42.8	0	0.0000	0.0
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.011330		0	0.0000	0.0	3,798,018	8.7	26,315	0.0069	0.0
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.019690		0	0.0000	0.0	3,433,553	468.5	0	0.0000	0.0
STERLNBANK	12 : MLO	24 : 126,500 & above	0.025570		0	0.0000	0.0	64,318,435	10.1	7,866,360	0.0138	0.0
STERLNBANK	13 : ITQ	21 : 0-6,499										
STERLNBANK	13 : ITQ	22 : 6,500-34,999										
STERLNBANK	13 : ITQ	23 : 35,000-126,499										
STERLNBANK	13 : ITQ	24 : 126,500 & above										
STERLNBANK	14 : ATQ	21 : 0-6,499										
STERLNBANK	14 : ATQ	22 : 6,500-34,999										
STERLNBANK	14 : ATQ	23 : 35,000-126,499										
STERLNBANK	14 : ATQ	24 : 126,500 & above										
STERLNBANK	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	STERLNBANK	15 : NTQ	22 : 6,500-34,999	195	1,857,394	135,131	1,366,646	0
NSE	NSE	201710	STERLNBANK	15 : NTQ	23 : 35,000-126,499	29	2,303,213	627,819	27,894	0
NSE	NSE	201710	STERLNBANK	15 : NTQ	24 : 126,500 & above	113	53,638,799	7,326,137	6,150,852	0
NSE	NSE	201710	STUDPRESS	11 : MKT	21 : 0-6,499	7	620	0	620	0
NSE	NSE	201710	STUDPRESS	11 : MKT	23 : 35,000-126,499	3	244,431	244,431	0	0
NSE	NSE	201710	STUDPRESS	12 : MLO	21 : 0-6,499	13	17,370	0	17,370	0
NSE	NSE	201710	STUDPRESS	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201710	STUDPRESS	12 : MLO	23 : 35,000-126,499	3	218,431	0	9,720	0
NSE	NSE	201710	STUDPRESS	13 : ITQ	21 : 0-6,499	1	2,000	0	0	0
NSE	NSE	201710	STUDPRESS	13 : ITQ	22 : 6,500-34,999	1	10,000	10,000	0	0
NSE	NSE	201710	STUDPRESS	14 : ATQ	21 : 0-6,499	7	9,000	3,000	6,000	0
NSE	NSE	201710	STUDPRESS	14 : ATQ	22 : 6,500-34,999	4	74,000	0	30,430	0
NSE	NSE	201710	TANTALIZER	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201710	TANTALIZER	12 : MLO	21 : 0-6,499	3	2,000	0	2,000	0
NSE	NSE	201710	TIGERBRANDS	11 : MKT	21 : 0-6,499	129	238,274	0	238,274	0
NSE	NSE	201710	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	47	836,698	33,000	803,698	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	370,968	321,681	673,997	-	-0.0292
STERLNBANK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0064
STERLNBANK	15 : NTQ	24 : 126,500 & above	-	629,562	1,724,314	2,945,457	701,519	-0.0372
STUDPRESS	11 : MKT	21 : 0-6,499	620	-	-	-	-	0.0323
STUDPRESS	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
STUDPRESS	12 : MLO	21 : 0-6,499	17,370	-	-	-	-	0.0047
STUDPRESS	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.2000
STUDPRESS	12 : MLO	23 : 35,000-126,499	-	-	-	-	1,000	0.1103
STUDPRESS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
STUDPRESS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
STUDPRESS	14 : ATQ	21 : 0-6,499	-	-	-	5,000	1,000	-0.1833
STUDPRESS	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.2000
TANTALIZER	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
TANTALIZER	12 : MLO	21 : 0-6,499	2,000	-	-	-	-	0.0000
TIGERBRANDS	11 : MKT	21 : 0-6,499	238,274	-	-	-	-	0.0704
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	803,698	-	-	-	-	0.0351

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
STERLNBANK	15 : NTQ	22 : 6,500-34,999										
STERLNBANK	15 : NTQ	23 : 35,000-126,499										
STERLNBANK	15 : NTQ	24 : 126,500 & above										
STUDPRESS	11 : MKT	21 : 0-6,499	0.032258		0	0.0000	0.0	620	0.0	0	0.0000	0.0
STUDPRESS	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
STUDPRESS	12 : MLO	21 : 0-6,499	0.004720		0	0.0000	0.0	17,370	0.0	0	0.0000	0.0
STUDPRESS	12 : MLO	22 : 6,500-34,999	0.200000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
STUDPRESS	12 : MLO	23 : 35,000-126,499	0.110288		0	0.0000	0.0	9,720	3637.1	0	0.0000	0.0
STUDPRESS	13 : ITQ	21 : 0-6,499										
STUDPRESS	13 : ITQ	22 : 6,500-34,999										
STUDPRESS	14 : ATQ	21 : 0-6,499										
STUDPRESS	14 : ATQ	22 : 6,500-34,999										
TANTALIZER	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
TANTALIZER	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
TIGERBRANDS	11 : MKT	21 : 0-6,499	0.083163		0	0.0000	0.0	216,661	0.0	21,613	0.0096	0.0
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	0.062433	60,000	0.2709	0.0	0.0	605,348	0.0	138,350	0.0253	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	27	1,622,682	92,000	1,530,682	0
NSE	NSE	201710	TIGERBRANDS	11 : MKT	24 : 126,500 & above	6	1,540,790	248,000	1,292,790	0
NSE	NSE	201710	TIGERBRANDS	12 : MLO	21 : 0-6,499	498	1,079,469	28,356	1,011,154	0
NSE	NSE	201710	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	452	7,917,214	498,002	7,070,174	0
NSE	NSE	201710	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	366	26,169,091	1,287,881	22,748,435	0
NSE	NSE	201710	TIGERBRANDS	12 : MLO	24 : 126,500 & above	175	57,821,724	4,388,790	45,849,564	0
NSE	NSE	201710	TIGERBRANDS	13 : ITQ	21 : 0-6,499	163	410,462	123,457	258,275	0
NSE	NSE	201710	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	231	3,840,065	1,647,432	1,733,622	0
NSE	NSE	201710	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	139	9,588,793	3,700,497	4,752,244	0
NSE	NSE	201710	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	38	8,510,953	5,341,538	2,301,251	0
NSE	NSE	201710	TIGERBRANDS	14 : ATQ	21 : 0-6,499	134	355,052	152,124	160,414	0
NSE	NSE	201710	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	166	2,788,244	1,227,042	1,139,883	0
NSE	NSE	201710	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	146	9,862,751	4,450,098	3,477,543	0
NSE	NSE	201710	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	34	7,688,503	4,595,252	2,056,229	0
NSE	NSE	201710	TIGERBRANDS	15 : NTQ	21 : 0-6,499	135	378,198	180,590	115,163	0
NSE	NSE	201710	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	236	4,010,354	1,917,185	931,026	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	1,530,682	-	-	-	-	0.0784
TIGERBRANDS	11 : MKT	24 : 126,500 & above	1,292,790	-	-	-	-	0.1680
TIGERBRANDS	12 : MLO	21 : 0-6,499	898,668	10,040	16,557	55,887	10,402	0.0636
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	5,745,217	319,958	182,836	586,222	67,821	0.0323
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	16,498,808	1,125,957	1,235,759	2,696,960	270,941	0.0242
TIGERBRANDS	12 : MLO	24 : 126,500 & above	34,784,796	2,173,870	1,813,162	3,426,313	2,186,697	0.0068
TIGERBRANDS	13 : ITQ	21 : 0-6,499	12,813	24,278	82,108	112,304	20,802	-0.0383
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	219,183	252,235	524,638	500,056	185,270	-0.0577
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	627,205	457,952	1,348,620	1,604,447	407,766	-0.0389
TIGERBRANDS	13 : ITQ	24 : 126,500 & above	201,275	352,075	348,115	466,305	699,681	-0.0728
TIGERBRANDS	14 : ATQ	21 : 0-6,499	1,000	19,198	38,360	69,031	27,125	-0.0298
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	38,100	191,195	282,600	341,169	157,413	-0.0278
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	126,568	343,701	549,097	1,582,667	277,511	-0.0588
TIGERBRANDS	14 : ATQ	24 : 126,500 & above	336,642	5,000	261,346	540,660	572,850	0.0053
TIGERBRANDS	15 : NTQ	21 : 0-6,499	-	4,000	8,143	39,786	39,597	-0.0419
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	9,170	47,270	174,805	225,831	346,220	-0.0336

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	0.109456	36,500	0.0100	0.0	781,622	0.0	712,560	0.0452	0.0	
TIGERBRANDS	11 : MKT	24 : 126,500 & above	0.179203	0	0.0000	0.0	470,000	0.0	822,790	0.0217	0.0	
TIGERBRANDS	12 : MLO	21 : 0-6,499	0.067694	0	0.0000	0.0	941,785	141.3	69,369	0.0340	1111.8	
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	0.065796	0	0.0000	0.0	6,510,381	211.3	559,793	0.0307	790.9	
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	0.071997	0	0.0000	0.0	18,269,634	331.8	4,478,801	0.0207	643.4	
TIGERBRANDS	12 : MLO	24 : 126,500 & above	0.082746	0	0.0000	0.0	31,638,313	273.1	14,211,251	0.0392	782.4	
TIGERBRANDS	13 : ITQ	21 : 0-6,499										
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999										
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499										
TIGERBRANDS	13 : ITQ	24 : 126,500 & above										
TIGERBRANDS	14 : ATQ	21 : 0-6,499										
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999										
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499										
TIGERBRANDS	14 : ATQ	24 : 126,500 & above										
TIGERBRANDS	15 : NTQ	21 : 0-6,499										
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	304	20,751,855	8,935,754	4,881,581	0	
NSE	NSE	201710	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	82	24,872,654	15,019,962	3,425,048	0	
NSE	NSE	201710	TOTAL	11 : MKT	21 : 0-6,499	68	26,415	0	26,415	0	
NSE	NSE	201710	TOTAL	11 : MKT	22 : 6,500-34,999	2	29,596	0	29,596	0	
NSE	NSE	201710	TOTAL	11 : MKT	23 : 35,000-126,499	1	37,708	37,708	0	0	
NSE	NSE	201710	TOTAL	12 : MLO	21 : 0-6,499	158	155,323	12,762	140,176	0	
NSE	NSE	201710	TOTAL	12 : MLO	22 : 6,500-34,999	21	284,170	29,286	211,002	0	
NSE	NSE	201710	TOTAL	12 : MLO	23 : 35,000-126,499	6	451,404	19,000	404,760	0	
NSE	NSE	201710	TOTAL	12 : MLO	24 : 126,500 & above	2	500,000	51,841	448,159	0	
NSE	NSE	201710	TOTAL	13 : ITQ	21 : 0-6,499	194	173,383	64,352	57,506	0	
NSE	NSE	201710	TOTAL	13 : ITQ	22 : 6,500-34,999	18	203,875	92,147	60,339	0	
NSE	NSE	201710	TOTAL	13 : ITQ	23 : 35,000-126,499	2	95,590	37,708	57,882	0	
NSE	NSE	201710	TOTAL	14 : ATQ	21 : 0-6,499	77	75,733	29,938	16,741	0	
NSE	NSE	201710	TOTAL	14 : ATQ	22 : 6,500-34,999	5	52,140	20,000	25,118	0	
NSE	NSE	201710	TOTAL	14 : ATQ	24 : 126,500 & above	1	210,000	0	210,000	0	
NSE	NSE	201710	TOTAL	15 : NTQ	21 : 0-6,499	59	63,400	31,919	6,163	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	-	606,660	886,534	1,598,861	1,075,628	-0.0115
TIGERBRANDS	15 : NTQ	24 : 126,500 & above	271,801	586,955	168,045	1,541,501	656,746	-0.1421
TOTAL	11 : MKT	21 : 0-6,499	26,415	-	-	-	-	5.0379
TOTAL	11 : MKT	22 : 6,500-34,999	29,596	-	-	-	-	10.0335
TOTAL	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
TOTAL	12 : MLO	21 : 0-6,499	113,222	1,032	3,224	5,907	12,158	2.5955
TOTAL	12 : MLO	22 : 6,500-34,999	160,940	36,394	13,668	-	-	0.4325
TOTAL	12 : MLO	23 : 35,000-126,499	382,404	-	-	-	-	10.7150
TOTAL	12 : MLO	24 : 126,500 & above	410,000	38,159	-	-	-	10.5620
TOTAL	13 : ITQ	21 : 0-6,499	450	1,220	5,247	20,878	10,949	-5.8094
TOTAL	13 : ITQ	22 : 6,500-34,999	-	10,000	724	38,793	822	-4.5713
TOTAL	13 : ITQ	23 : 35,000-126,499	-	-	-	7,882	50,000	-1.8218
TOTAL	14 : ATQ	21 : 0-6,499	-	1,623	583	2,384	2,513	-6.5562
TOTAL	14 : ATQ	22 : 6,500-34,999	-	13,118	3,000	-	9,000	6.5638
TOTAL	14 : ATQ	24 : 126,500 & above	210,000	-	-	-	-	-7.0100
TOTAL	15 : NTQ	21 : 0-6,499	-	-	2,000	450	200	-9.9493

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499										
TIGERBRANDS	15 : NTQ	24 : 126,500 & above										
TOTAL	11 : MKT	21 : 0-6,499	6.235819		0	0.0000	0.0	23,643	0.0	2,772	0.6365	0.0
TOTAL	11 : MKT	22 : 6,500-34,999	13.576611		0	0.0000	0.0	0	0.0	29,596	1.7836	0.0
TOTAL	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
TOTAL	12 : MLO	21 : 0-6,499	5.427709		0	0.0000	0.0	108,493	549.0	31,683	2.3817	1.2
TOTAL	12 : MLO	22 : 6,500-34,999	5.071920		0	0.0000	0.0	136,884	6.1	74,118	1.8145	30.1
TOTAL	12 : MLO	23 : 35,000-126,499	13.164022		0	0.0000	0.0	123,760	1679.2	281,000	1.5228	0.0
TOTAL	12 : MLO	24 : 126,500 & above	12.359329		0	0.0000	0.0	248,159	2.9	200,000	0.9846	0.0
TOTAL	13 : ITQ	21 : 0-6,499										
TOTAL	13 : ITQ	22 : 6,500-34,999										
TOTAL	13 : ITQ	23 : 35,000-126,499										
TOTAL	14 : ATQ	21 : 0-6,499										
TOTAL	14 : ATQ	22 : 6,500-34,999										
TOTAL	14 : ATQ	24 : 126,500 & above										
TOTAL	15 : NTQ	21 : 0-6,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	TOTAL	15 : NTQ	22 : 6,500-34,999	6	86,887	21,000	45,887	0
NSE	NSE	201710	TOURIST	11 : MKT	21 : 0-6,499	2	1,050	0	1,050	0
NSE	NSE	201710	TOURIST	11 : MKT	22 : 6,500-34,999	1	9,880	9,880	0	0
NSE	NSE	201710	TOURIST	12 : MLO	21 : 0-6,499	3	6,320	0	1,880	0
NSE	NSE	201710	TOURIST	12 : MLO	22 : 6,500-34,999	3	59,360	22,800	4,490	0
NSE	NSE	201710	TOURIST	13 : ITQ	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201710	TOURIST	14 : ATQ	21 : 0-6,499	3	1,940	1,500	440	0
NSE	NSE	201710	TRANSCORP	11 : MKT	21 : 0-6,499	113	260,391	0	260,391	0
NSE	NSE	201710	TRANSCORP	11 : MKT	22 : 6,500-34,999	58	939,489	0	939,489	0
NSE	NSE	201710	TRANSCORP	11 : MKT	23 : 35,000-126,499	40	2,731,406	52,600	2,678,806	0
NSE	NSE	201710	TRANSCORP	11 : MKT	24 : 126,500 & above	37	19,826,671	4,933,173	14,893,498	0
NSE	NSE	201710	TRANSCORP	12 : MLO	21 : 0-6,499	219	608,187	0	579,469	0
NSE	NSE	201710	TRANSCORP	12 : MLO	22 : 6,500-34,999	263	4,748,754	64,265	4,434,159	0
NSE	NSE	201710	TRANSCORP	12 : MLO	23 : 35,000-126,499	349	26,260,339	238,838	23,997,390	0
NSE	NSE	201710	TRANSCORP	12 : MLO	24 : 126,500 & above	439	229,890,073	14,649,194	185,804,041	0
NSE	NSE	201710	TRANSCORP	13 : ITQ	21 : 0-6,499	49	145,853	31,216	109,637	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information						
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
TOTAL	15 : NTQ	22 : 6,500-34,999	30,000	-	-	6,887	9,000	2.6277	
TOURIST	11 : MKT	21 : 0-6,499	1,050	-	-	-	-	0.1143	
TOURIST	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000	
TOURIST	12 : MLO	21 : 0-6,499	1,880	-	-	-	-	0.0086	
TOURIST	12 : MLO	22 : 6,500-34,999	4,440	-	-	-	-	0.0169	
TOURIST	13 : ITQ	21 : 0-6,499	-	-	1,000	-	-	-0.0700	
TOURIST	14 : ATQ	21 : 0-6,499	-	-	-	440	-	-0.1700	
TRANSCORP	11 : MKT	21 : 0-6,499	260,391	-	-	-	-	0.0109	
TRANSCORP	11 : MKT	22 : 6,500-34,999	939,489	-	-	-	-	0.0213	
TRANSCORP	11 : MKT	23 : 35,000-126,499	2,678,806	-	-	-	-	0.0277	
TRANSCORP	11 : MKT	24 : 126,500 & above	14,893,498	-	-	-	-	0.0226	
TRANSCORP	12 : MLO	21 : 0-6,499	564,677	-	6,750	8,042	-	0.0096	
TRANSCORP	12 : MLO	22 : 6,500-34,999	4,125,328	70,178	116,795	75,308	24,800	0.0096	
TRANSCORP	12 : MLO	23 : 35,000-126,499	20,999,422	907,710	732,144	1,284,814	62,800	0.0077	
TRANSCORP	12 : MLO	24 : 126,500 & above	160,824,104	7,550,645	5,220,672	7,208,345	2,240,892	0.0101	
TRANSCORP	13 : ITQ	21 : 0-6,499	-	25,204	15,830	45,803	12,800	0.0079	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TOTAL	15 : NTQ	22 : 6,500-34,999										
TOURIST	11 : MKT	21 : 0-6,499	0.114285		0	0.0000	0.0	1,050	0.0	0	0.0000	0.0
TOURIST	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
TOURIST	12 : MLO	21 : 0-6,499	0.008617		0	0.0000	0.0	1,880	0.0	0	0.0000	0.0
TOURIST	12 : MLO	22 : 6,500-34,999	0.016881		0	0.0000	0.0	4,440	0.0	50	0.0100	9760.0
TOURIST	13 : ITQ	21 : 0-6,499										
TOURIST	14 : ATQ	21 : 0-6,499										
TRANSCORP	11 : MKT	21 : 0-6,499	0.015717		0	0.0000	0.0	260,391	0.0	0	0.0000	0.0
TRANSCORP	11 : MKT	22 : 6,500-34,999	0.021409		0	0.0000	0.0	874,498	0.0	64,991	0.0099	0.0
TRANSCORP	11 : MKT	23 : 35,000-126,499	0.022518		0	0.0000	0.0	2,366,712	0.0	312,094	0.0150	0.0
TRANSCORP	11 : MKT	24 : 126,500 & above	0.023982		0	0.0000	0.0	9,020,336	0.0	5,873,162	0.0100	0.0
TRANSCORP	12 : MLO	21 : 0-6,499	0.012504		0	0.0000	0.0	575,134	15.7	4,335	0.0102	0.0
TRANSCORP	12 : MLO	22 : 6,500-34,999	0.011247		0	0.0000	0.0	4,423,449	77.9	10,710	0.0095	0.0
TRANSCORP	12 : MLO	23 : 35,000-126,499	0.014807		0	0.0000	0.0	22,807,580	55.8	1,189,810	0.0135	26.1
TRANSCORP	12 : MLO	24 : 126,500 & above	0.019332		0	0.0000	0.0	154,426,619	183.9	31,377,422	0.0135	42.8
TRANSCORP	13 : ITQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	TRANSCORP	13 : ITQ	22 : 6,500-34,999	58	1,038,159	238,053	773,106	0
NSE	NSE	201710	TRANSCORP	13 : ITQ	23 : 35,000-126,499	96	7,422,417	1,687,667	5,237,752	0
NSE	NSE	201710	TRANSCORP	13 : ITQ	24 : 126,500 & above	80	30,348,507	9,870,117	17,335,091	0
NSE	NSE	201710	TRANSCORP	14 : ATQ	21 : 0-6,499	72	183,189	36,523	123,847	0
NSE	NSE	201710	TRANSCORP	14 : ATQ	22 : 6,500-34,999	138	2,622,314	879,898	1,518,706	0
NSE	NSE	201710	TRANSCORP	14 : ATQ	23 : 35,000-126,499	200	14,907,950	4,189,180	8,748,480	0
NSE	NSE	201710	TRANSCORP	14 : ATQ	24 : 126,500 & above	275	119,100,139	46,142,654	57,853,210	0
NSE	NSE	201710	TRANSCORP	15 : NTQ	21 : 0-6,499	87	220,734	63,822	54,082	0
NSE	NSE	201710	TRANSCORP	15 : NTQ	22 : 6,500-34,999	199	3,927,829	1,420,835	936,942	0
NSE	NSE	201710	TRANSCORP	15 : NTQ	23 : 35,000-126,499	419	30,857,420	12,156,816	4,857,512	0
NSE	NSE	201710	TRANSCORP	15 : NTQ	24 : 126,500 & above	518	324,135,975	114,912,462	41,800,303	0
NSE	NSE	201710	TRANSEXPR	11 : MKT	21 : 0-6,499	3	1,200	0	1,200	0
NSE	NSE	201710	TRANSEXPR	12 : MLO	21 : 0-6,499	8	15,657	0	15,657	0
NSE	NSE	201710	TRANSEXPR	12 : MLO	22 : 6,500-34,999	1	30,000	0	30,000	0
NSE	NSE	201710	TRANSEXPR	12 : MLO	23 : 35,000-126,499	11	670,162	57,000	372,318	0
NSE	NSE	201710	TRANSEXPR	12 : MLO	24 : 126,500 & above	2	665,680	0	665,680	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TRANSCORP	13 : ITQ	22 : 6,500-34,999	8,000	127,300	265,140	273,516	87,500	-0.0071
TRANSCORP	13 : ITQ	23 : 35,000-126,499	312,563	515,001	1,878,315	1,672,366	260,416	-0.0045
TRANSCORP	13 : ITQ	24 : 126,500 & above	1,620,000	1,632,290	7,124,277	5,933,933	904,201	0.0010
TRANSCORP	14 : ATQ	21 : 0-6,499	-	13,114	22,085	47,405	33,143	-0.0072
TRANSCORP	14 : ATQ	22 : 6,500-34,999	15,000	150,875	303,620	651,114	216,566	-0.0137
TRANSCORP	14 : ATQ	23 : 35,000-126,499	150,000	669,000	1,480,816	4,103,141	1,384,346	-0.0121
TRANSCORP	14 : ATQ	24 : 126,500 & above	599,024	3,405,799	11,797,628	21,077,053	6,647,137	-0.0160
TRANSCORP	15 : NTQ	21 : 0-6,499	-	3,150	6,067	14,408	800	-0.0142
TRANSCORP	15 : NTQ	22 : 6,500-34,999	19,800	-	29,000	175,011	258,501	-0.0163
TRANSCORP	15 : NTQ	23 : 35,000-126,499	167,192	174,501	308,681	1,263,836	900,964	-0.0291
TRANSCORP	15 : NTQ	24 : 126,500 & above	180,000	1,390,000	980,462	8,742,629	6,546,749	-0.0239
TRANSEXPR	11 : MKT	21 : 0-6,499	1,200	-	-	-	-	0.0400
TRANSEXPR	12 : MLO	21 : 0-6,499	13,977	-	-	-	-	0.0399
TRANSEXPR	12 : MLO	22 : 6,500-34,999	30,000	-	-	-	-	0.0300
TRANSEXPR	12 : MLO	23 : 35,000-126,499	336,318	-	36,000	-	-	0.0293
TRANSEXPR	12 : MLO	24 : 126,500 & above	351,680	-	-	-	-	0.0441

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TRANSCORP	13 : ITQ	22 : 6,500-34,999										
TRANSCORP	13 : ITQ	23 : 35,000-126,499										
TRANSCORP	13 : ITQ	24 : 126,500 & above										
TRANSCORP	14 : ATQ	21 : 0-6,499										
TRANSCORP	14 : ATQ	22 : 6,500-34,999										
TRANSCORP	14 : ATQ	23 : 35,000-126,499										
TRANSCORP	14 : ATQ	24 : 126,500 & above										
TRANSCORP	15 : NTQ	21 : 0-6,499										
TRANSCORP	15 : NTQ	22 : 6,500-34,999										
TRANSCORP	15 : NTQ	23 : 35,000-126,499										
TRANSCORP	15 : NTQ	24 : 126,500 & above										
TRANSEXPR	11 : MKT	21 : 0-6,499	0.005000		0	0.0000	0.0	1,200	0.0	0	0.0000	0.0
TRANSEXPR	12 : MLO	21 : 0-6,499	0.037297		0	0.0000	0.0	13,977	0.0	1,680	0.0300	4032.0
TRANSEXPR	12 : MLO	22 : 6,500-34,999	0.030000		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
TRANSEXPR	12 : MLO	23 : 35,000-126,499	0.030285		0	0.0000	0.0	336,318	0.0	36,000	0.0300	140.0
TRANSEXPR	12 : MLO	24 : 126,500 & above	0.044075		0	0.0000	0.0	351,680	0.0	314,000	0.0300	6015.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	TRANSEXP	13 : ITQ	21 : 0-6,499	4	4,775	4,675	0	0	
NSE	NSE	201710	TRANSEXP	13 : ITQ	22 : 6,500-34,999	2	43,000	0	875	0	
NSE	NSE	201710	TRANSEXP	13 : ITQ	23 : 35,000-126,499	5	302,333	114,155	131,598	0	
NSE	NSE	201710	TRANSEXP	14 : ATQ	21 : 0-6,499	3	9,167	6,167	0	0	
NSE	NSE	201710	TRANSEXP	14 : ATQ	22 : 6,500-34,999	2	19,000	0	10,000	0	
NSE	NSE	201710	TRANSEXP	14 : ATQ	23 : 35,000-126,499	10	752,155	47,155	37,220	0	
NSE	NSE	201710	TRANSEXP	15 : NTQ	21 : 0-6,499	1	900	0	0	0	
NSE	NSE	201710	TRANSEXP	15 : NTQ	23 : 35,000-126,499	2	148,000	0	0	0	
NSE	NSE	201710	TRIPPLEG	11 : MKT	21 : 0-6,499	7	1,790	0	1,790	0	
NSE	NSE	201710	TRIPPLEG	11 : MKT	23 : 35,000-126,499	1	52,765	52,765	0	0	
NSE	NSE	201710	TRIPPLEG	12 : MLO	21 : 0-6,499	10	7,332	0	7,332	0	
NSE	NSE	201710	TRIPPLEG	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201710	TRIPPLEG	12 : MLO	23 : 35,000-126,499	1	52,552	0	0	0	
NSE	NSE	201710	UACN	11 : MKT	21 : 0-6,499	48	65,878	0	65,878	0	
NSE	NSE	201710	UACN	11 : MKT	22 : 6,500-34,999	15	276,151	82,151	194,000	0	
NSE	NSE	201710	UACN	11 : MKT	23 : 35,000-126,499	3	211,654	0	211,654	0	

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TRANSEXP	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	13 : ITQ	22 : 6,500-34,999	-	-	-	-	875	-0.0100
TRANSEXP	13 : ITQ	23 : 35,000-126,499	-	-	80,743	50,855	-	-0.0061
TRANSEXP	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0600
TRANSEXP	14 : ATQ	23 : 35,000-126,499	-	-	-	20	-	-0.0314
TRANSEXP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TRIPPLEG	11 : MKT	21 : 0-6,499	1,790	-	-	-	-	0.0000
TRIPPLEG	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	21 : 0-6,499	7,109	10	-	213	-	0.0000
TRIPPLEG	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	23 : 35,000-126,499	-	-	-	-	-	0.0000
UACN	11 : MKT	21 : 0-6,499	65,878	-	-	-	-	0.3700
UACN	11 : MKT	22 : 6,500-34,999	194,000	-	-	-	-	0.3857
UACN	11 : MKT	23 : 35,000-126,499	211,654	-	-	-	-	0.2305

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TRANSEXP	13 : ITQ	21 : 0-6,499										
TRANSEXP	13 : ITQ	22 : 6,500-34,999										
TRANSEXP	13 : ITQ	23 : 35,000-126,499										
TRANSEXP	14 : ATQ	21 : 0-6,499										
TRANSEXP	14 : ATQ	22 : 6,500-34,999										
TRANSEXP	14 : ATQ	23 : 35,000-126,499										
TRANSEXP	15 : NTQ	21 : 0-6,499										
TRANSEXP	15 : NTQ	23 : 35,000-126,499										
TRIPPLEG	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,790	0.0	0	0.0000	0.0	
TRIPPLEG	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0	
TRIPPLEG	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	7,332	10.1	0	0.0000	0.0	
TRIPPLEG	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0	
TRIPPLEG	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0	
UACN	11 : MKT	21 : 0-6,499	0.337607	0	0.0000	0.0	53,501	0.0	12,377	0.0736	0.0	
UACN	11 : MKT	22 : 6,500-34,999	0.483363	0	0.0000	0.0	94,000	0.0	100,000	0.1130	0.0	
UACN	11 : MKT	23 : 35,000-126,499	0.267098	0	0.0000	0.0	50,436	0.0	161,218	0.0783	0.0	

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	UACN	11 : MKT	24 : 126,500 & above	2	360,158	160,158	200,000	0
NSE	NSE	201710	UACN	12 : MLO	21 : 0-6,499	261	560,849	8,336	545,253	0
NSE	NSE	201710	UACN	12 : MLO	22 : 6,500-34,999	171	3,078,668	442,530	2,534,904	0
NSE	NSE	201710	UACN	12 : MLO	23 : 35,000-126,499	72	4,824,355	173,434	4,650,921	0
NSE	NSE	201710	UACN	12 : MLO	24 : 126,500 & above	32	36,672,120	1,008,601	35,563,728	0
NSE	NSE	201710	UACN	13 : ITQ	21 : 0-6,499	201	457,121	211,945	202,655	0
NSE	NSE	201710	UACN	13 : ITQ	22 : 6,500-34,999	149	2,441,553	1,178,534	788,847	0
NSE	NSE	201710	UACN	13 : ITQ	23 : 35,000-126,499	59	4,073,161	1,979,756	1,224,447	0
NSE	NSE	201710	UACN	13 : ITQ	24 : 126,500 & above	10	9,267,672	413,400	8,719,272	0
NSE	NSE	201710	UACN	14 : ATQ	21 : 0-6,499	101	236,858	106,189	105,220	0
NSE	NSE	201710	UACN	14 : ATQ	22 : 6,500-34,999	69	1,185,585	562,739	283,256	0
NSE	NSE	201710	UACN	14 : ATQ	23 : 35,000-126,499	29	1,971,746	736,651	730,273	0
NSE	NSE	201710	UACN	14 : ATQ	24 : 126,500 & above	12	4,520,000	55,931	2,314,069	0
NSE	NSE	201710	UACN	15 : NTQ	21 : 0-6,499	55	159,524	55,052	45,350	0
NSE	NSE	201710	UACN	15 : NTQ	22 : 6,500-34,999	72	1,374,594	885,115	130,000	0
NSE	NSE	201710	UACN	15 : NTQ	23 : 35,000-126,499	43	2,980,831	803,314	300,310	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UACN	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.3889
UACN	12 : MLO	21 : 0-6,499	519,834	3,801	10,727	9,218	900	0.2243
UACN	12 : MLO	22 : 6,500-34,999	2,302,068	126,152	28,997	60,790	4,147	0.1975
UACN	12 : MLO	23 : 35,000-126,499	4,110,451	114,736	205,746	174,241	45,747	0.1520
UACN	12 : MLO	24 : 126,500 & above	34,724,795	624,549	211,426	1,623	-	0.1155
UACN	13 : ITQ	21 : 0-6,499	1,000	14,695	50,786	90,145	25,315	-0.2751
UACN	13 : ITQ	22 : 6,500-34,999	67,000	109,865	128,116	164,080	166,558	-0.1893
UACN	13 : ITQ	23 : 35,000-126,499	116,500	134,933	292,097	433,345	114,089	-0.0262
UACN	13 : ITQ	24 : 126,500 & above	7,898,000	125,400	113,211	562,111	-	-0.2218
UACN	14 : ATQ	21 : 0-6,499	-	20,616	15,411	41,669	20,464	-0.2218
UACN	14 : ATQ	22 : 6,500-34,999	-	4,000	42,209	176,502	24,000	-0.1823
UACN	14 : ATQ	23 : 35,000-126,499	120,974	5,000	134,449	130,729	60,621	-0.3511
UACN	14 : ATQ	24 : 126,500 & above	1,998,041	219,798	1,959	94,271	-	-0.0552
UACN	15 : NTQ	21 : 0-6,499	-	-	11,163	23,772	8,500	-0.0800
UACN	15 : NTQ	22 : 6,500-34,999	-	-	25,000	104,917	83	-0.3784
UACN	15 : NTQ	23 : 35,000-126,499	-	-	94,581	102,000	-	-0.3312

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UACN	11 : MKT	24 : 126,500 & above	0.138900		0	0.0000	0.0	0	0.0	200,000	0.0245	0.0
UACN	12 : MLO	21 : 0-6,499	0.253939		0	0.0000	0.0	521,305	26.9	23,948	0.0365	56.2
UACN	12 : MLO	22 : 6,500-34,999	0.250262		0	0.0000	0.0	2,269,192	19.6	265,712	0.0554	326.5
UACN	12 : MLO	23 : 35,000-126,499	0.273145		0	0.0000	0.0	3,264,950	61.8	1,385,971	0.1008	31.3
UACN	12 : MLO	24 : 126,500 & above	0.383984		0	0.0000	0.0	18,351,915	2.4	17,211,813	0.1263	1.0
UACN	13 : ITQ	21 : 0-6,499										
UACN	13 : ITQ	22 : 6,500-34,999										
UACN	13 : ITQ	23 : 35,000-126,499										
UACN	13 : ITQ	24 : 126,500 & above										
UACN	14 : ATQ	21 : 0-6,499										
UACN	14 : ATQ	22 : 6,500-34,999										
UACN	14 : ATQ	23 : 35,000-126,499										
UACN	14 : ATQ	24 : 126,500 & above										
UACN	15 : NTQ	21 : 0-6,499										
UACN	15 : NTQ	22 : 6,500-34,999										
UACN	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	UACN	15 : NTQ	24 : 126,500 & above	16	17,413,046	1,607,899	13,588,422	0
NSE	NSE	201710	UAC-PROP	11 : MKT	21 : 0-6,499	27	62,190	0	62,190	0
NSE	NSE	201710	UAC-PROP	11 : MKT	22 : 6,500-34,999	6	65,155	0	65,155	0
NSE	NSE	201710	UAC-PROP	11 : MKT	23 : 35,000-126,499	1	39,062	0	39,062	0
NSE	NSE	201710	UAC-PROP	11 : MKT	24 : 126,500 & above	1	250,000	250,000	0	0
NSE	NSE	201710	UAC-PROP	12 : MLO	21 : 0-6,499	58	121,581	7,571	113,292	0
NSE	NSE	201710	UAC-PROP	12 : MLO	22 : 6,500-34,999	39	639,721	70,793	516,900	0
NSE	NSE	201710	UAC-PROP	12 : MLO	23 : 35,000-126,499	19	1,327,607	185,000	1,086,607	0
NSE	NSE	201710	UAC-PROP	12 : MLO	24 : 126,500 & above	5	1,845,000	855,837	989,163	0
NSE	NSE	201710	UAC-PROP	13 : ITQ	21 : 0-6,499	51	135,044	54,460	52,408	0
NSE	NSE	201710	UAC-PROP	13 : ITQ	22 : 6,500-34,999	47	767,913	283,144	296,617	0
NSE	NSE	201710	UAC-PROP	13 : ITQ	23 : 35,000-126,499	24	1,676,070	474,702	462,718	0
NSE	NSE	201710	UAC-PROP	13 : ITQ	24 : 126,500 & above	7	1,580,000	347,000	270,697	0
NSE	NSE	201710	UAC-PROP	14 : ATQ	21 : 0-6,499	30	71,991	25,866	21,657	0
NSE	NSE	201710	UAC-PROP	14 : ATQ	22 : 6,500-34,999	27	529,253	215,590	82,849	0
NSE	NSE	201710	UAC-PROP	14 : ATQ	23 : 35,000-126,499	21	1,175,050	367,000	17,215	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UACN	15 : NTQ	24 : 126,500 & above	10,213,825	3,000,000	10,000	364,597	-	-0.0801
UAC-PROP	11 : MKT	21 : 0-6,499	62,190	-	-	-	-	0.1216
UAC-PROP	11 : MKT	22 : 6,500-34,999	65,155	-	-	-	-	0.0884
UAC-PROP	11 : MKT	23 : 35,000-126,499	39,062	-	-	-	-	0.0876
UAC-PROP	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
UAC-PROP	12 : MLO	21 : 0-6,499	106,142	-	200	6,950	-	0.0706
UAC-PROP	12 : MLO	22 : 6,500-34,999	503,314	-	514	11,718	1,126	0.0865
UAC-PROP	12 : MLO	23 : 35,000-126,499	897,607	94,000	-	15,000	50,000	0.0581
UAC-PROP	12 : MLO	24 : 126,500 & above	939,163	50,000	-	-	-	0.1384
UAC-PROP	13 : ITQ	21 : 0-6,499	-	1,100	10,856	15,282	3,312	-0.0261
UAC-PROP	13 : ITQ	22 : 6,500-34,999	-	20,000	10,000	73,230	103,364	-0.0783
UAC-PROP	13 : ITQ	23 : 35,000-126,499	-	-	58,337	92,544	143,625	-0.0581
UAC-PROP	13 : ITQ	24 : 126,500 & above	-	-	3,000	232,716	-	-0.0977
UAC-PROP	14 : ATQ	21 : 0-6,499	-	-	-	95	5,133	-0.0691
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	-	-	33,900	10,000	-0.0801
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	3,465	-	-	13,750	-0.1261

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UACN	15 : NTQ	24 : 126,500 & above										
UAC-PROP	11 : MKT	21 : 0-6,499	0.124409		0	0.0000	0.0	60,190	0.0	2,000	0.0600	0.0
UAC-PROP	11 : MKT	22 : 6,500-34,999	0.211249		0	0.0000	0.0	18,593	0.0	46,562	0.0488	0.0
UAC-PROP	11 : MKT	23 : 35,000-126,499	0.157554		0	0.0000	0.0	0	0.0	39,062	0.0538	0.0
UAC-PROP	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
UAC-PROP	12 : MLO	21 : 0-6,499	0.085541		0	0.0000	0.0	109,492	78.1	3,800	0.0093	0.0
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.088615		0	0.0000	0.0	482,522	15.7	34,378	0.0092	46.8
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.103279		0	0.0000	0.0	951,607	360.6	135,000	0.1075	23.7
UAC-PROP	12 : MLO	24 : 126,500 & above	0.223136		0	0.0000	0.0	599,163	3.8	390,000	0.1256	0.0
UAC-PROP	13 : ITQ	21 : 0-6,499										
UAC-PROP	13 : ITQ	22 : 6,500-34,999										
UAC-PROP	13 : ITQ	23 : 35,000-126,499										
UAC-PROP	13 : ITQ	24 : 126,500 & above										
UAC-PROP	14 : ATQ	21 : 0-6,499										
UAC-PROP	14 : ATQ	22 : 6,500-34,999										
UAC-PROP	14 : ATQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	UAC-PROP	14 : ATQ	24 : 126,500 & above	2	912,000	150,000	0	0
NSE	NSE	201710	UAC-PROP	15 : NTQ	21 : 0-6,499	39	93,720	17,884	12,879	0
NSE	NSE	201710	UAC-PROP	15 : NTQ	22 : 6,500-34,999	33	553,279	212,499	20,000	0
NSE	NSE	201710	UAC-PROP	15 : NTQ	23 : 35,000-126,499	40	2,524,155	902,423	133,000	0
NSE	NSE	201710	UAC-PROP	15 : NTQ	24 : 126,500 & above	8	2,750,000	600,000	135,260	0
NSE	NSE	201710	UBA	11 : MKT	21 : 0-6,499	214	383,613	0	383,613	0
NSE	NSE	201710	UBA	11 : MKT	22 : 6,500-34,999	76	1,306,306	0	1,306,306	0
NSE	NSE	201710	UBA	11 : MKT	23 : 35,000-126,499	42	2,971,758	0	2,971,758	0
NSE	NSE	201710	UBA	11 : MKT	24 : 126,500 & above	17	4,639,763	0	4,639,763	0
NSE	NSE	201710	UBA	12 : MLO	21 : 0-6,499	676	1,448,966	13,485	1,435,481	0
NSE	NSE	201710	UBA	12 : MLO	22 : 6,500-34,999	487	8,123,612	202,427	7,918,409	0
NSE	NSE	201710	UBA	12 : MLO	23 : 35,000-126,499	350	24,771,234	809,161	23,863,202	0
NSE	NSE	201710	UBA	12 : MLO	24 : 126,500 & above	348	315,316,705	11,837,973	302,616,229	0
NSE	NSE	201710	UBA	13 : ITQ	21 : 0-6,499	222	499,084	114,322	375,522	0
NSE	NSE	201710	UBA	13 : ITQ	22 : 6,500-34,999	175	3,073,448	1,026,552	1,832,233	0
NSE	NSE	201710	UBA	13 : ITQ	23 : 35,000-126,499	186	13,439,174	4,205,146	6,956,059	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	3,500	1,087	-	-0.0833
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	-	20,000	-	-0.1700
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	83,000	-	50,000	0.0147
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	-	-	135,260	-0.1300
UBA	11 : MKT	21 : 0-6,499	383,613	-	-	-	-	0.0940
UBA	11 : MKT	22 : 6,500-34,999	1,306,306	-	-	-	-	0.0752
UBA	11 : MKT	23 : 35,000-126,499	2,971,758	-	-	-	-	0.0488
UBA	11 : MKT	24 : 126,500 & above	4,639,763	-	-	-	-	0.0202
UBA	12 : MLO	21 : 0-6,499	1,379,005	20,000	20,041	13,335	3,100	0.0480
UBA	12 : MLO	22 : 6,500-34,999	7,410,966	131,481	196,077	143,089	36,796	0.0275
UBA	12 : MLO	23 : 35,000-126,499	22,261,464	509,319	656,083	344,831	81,308	0.0283
UBA	12 : MLO	24 : 126,500 & above	286,675,495	4,922,447	7,349,703	3,668,584	-	0.0578
UBA	13 : ITQ	21 : 0-6,499	10,062	45,091	150,875	143,736	17,620	-0.0284
UBA	13 : ITQ	22 : 6,500-34,999	45,952	257,872	782,780	479,985	138,845	-0.0314
UBA	13 : ITQ	23 : 35,000-126,499	750	1,396,635	2,309,620	1,840,041	738,511	-0.0105

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
UAC-PROP	14 : ATQ	24 : 126,500 & above									
UAC-PROP	15 : NTQ	21 : 0-6,499									
UAC-PROP	15 : NTQ	22 : 6,500-34,999									
UAC-PROP	15 : NTQ	23 : 35,000-126,499									
UAC-PROP	15 : NTQ	24 : 126,500 & above									
UBA	11 : MKT	21 : 0-6,499	0.073723	2,112	0.0968	0.0	352,373	0.0	29,128	0.0251	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.066763	0	0.0000	0.0	1,128,340	0.0	177,966	0.0208	0.0
UBA	11 : MKT	23 : 35,000-126,499	0.052978	0	0.0000	0.0	2,383,118	0.0	588,640	0.0264	0.0
UBA	11 : MKT	24 : 126,500 & above	0.047839	0	0.0000	0.0	3,318,187	0.0	1,321,576	0.0193	0.0
UBA	12 : MLO	21 : 0-6,499	0.043160	0	0.0000	0.0	1,391,548	11.4	43,933	0.0143	95.5
UBA	12 : MLO	22 : 6,500-34,999	0.041119	0	0.0000	0.0	7,499,378	26.3	419,031	0.0228	62.6
UBA	12 : MLO	23 : 35,000-126,499	0.038626	0	0.0000	0.0	21,743,797	24.2	2,119,405	0.0148	69.6
UBA	12 : MLO	24 : 126,500 & above	0.109341	476,482	0.0130	0.0	185,230,874	12.9	116,908,873	0.0800	6.0
UBA	13 : ITQ	21 : 0-6,499									
UBA	13 : ITQ	22 : 6,500-34,999									
UBA	13 : ITQ	23 : 35,000-126,499									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	UBA	13 : ITQ	24 : 126,500 & above	100	38,633,390	14,251,041	19,276,844	0
NSE	NSE	201710	UBA	14 : ATQ	21 : 0-6,499	217	527,580	134,780	351,857	0
NSE	NSE	201710	UBA	14 : ATQ	22 : 6,500-34,999	238	4,319,194	1,626,354	2,348,067	0
NSE	NSE	201710	UBA	14 : ATQ	23 : 35,000-126,499	167	12,178,642	4,905,366	5,735,163	0
NSE	NSE	201710	UBA	14 : ATQ	24 : 126,500 & above	149	66,497,068	21,248,669	37,470,120	0
NSE	NSE	201710	UBA	15 : NTQ	21 : 0-6,499	212	495,975	284,095	105,867	0
NSE	NSE	201710	UBA	15 : NTQ	22 : 6,500-34,999	273	4,839,636	2,227,700	1,478,478	0
NSE	NSE	201710	UBA	15 : NTQ	23 : 35,000-126,499	371	28,016,695	15,507,890	6,008,946	0
NSE	NSE	201710	UBA	15 : NTQ	24 : 126,500 & above	302	136,031,247	39,137,037	49,435,480	0
NSE	NSE	201710	UBN	11 : MKT	21 : 0-6,499	54	105,251	0	105,251	0
NSE	NSE	201710	UBN	11 : MKT	22 : 6,500-34,999	20	262,092	17,000	245,092	0
NSE	NSE	201710	UBN	11 : MKT	23 : 35,000-126,499	8	632,387	38,000	594,387	0
NSE	NSE	201710	UBN	12 : MLO	21 : 0-6,499	207	309,471	232	309,239	0
NSE	NSE	201710	UBN	12 : MLO	22 : 6,500-34,999	113	1,720,704	94,901	1,582,727	0
NSE	NSE	201710	UBN	12 : MLO	23 : 35,000-126,499	54	4,063,342	244,507	3,745,018	0
NSE	NSE	201710	UBN	12 : MLO	24 : 126,500 & above	34	14,251,390	164,181	13,960,537	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBA	13 : ITQ	24 : 126,500 & above	5,429,775	1,840,925	4,343,036	4,197,263	2,538,483	-0.0349
UBA	14 : ATQ	21 : 0-6,499	661	41,200	79,094	122,751	50,320	-0.0038
UBA	14 : ATQ	22 : 6,500-34,999	72,681	315,725	695,548	768,215	302,389	-0.0057
UBA	14 : ATQ	23 : 35,000-126,499	51,000	758,185	1,079,971	2,093,864	1,135,819	0.0008
UBA	14 : ATQ	24 : 126,500 & above	15,290,095	5,549,771	6,234,035	4,629,692	1,925,462	-0.0283
UBA	15 : NTQ	21 : 0-6,499	-	1,950	22,150	30,075	23,357	0.0052
UBA	15 : NTQ	22 : 6,500-34,999	-	79,375	63,420	561,811	190,925	0.0060
UBA	15 : NTQ	23 : 35,000-126,499	50,000	165,734	988,964	2,149,074	1,197,319	-0.0141
UBA	15 : NTQ	24 : 126,500 & above	14,590,637	17,875,825	3,047,196	6,150,172	2,820,142	-0.0179
UBN	11 : MKT	21 : 0-6,499	105,251	-	-	-	-	0.1292
UBN	11 : MKT	22 : 6,500-34,999	245,092	-	-	-	-	0.1281
UBN	11 : MKT	23 : 35,000-126,499	594,387	-	-	-	-	0.1170
UBN	12 : MLO	21 : 0-6,499	301,380	2,512	5,347	-	-	0.0787
UBN	12 : MLO	22 : 6,500-34,999	1,455,450	20,932	10,298	86,401	2,749	0.0568
UBN	12 : MLO	23 : 35,000-126,499	3,352,797	148,564	47,468	74,506	5,483	0.0144
UBN	12 : MLO	24 : 126,500 & above	12,715,770	579,827	492,776	172,164	-	-0.0077

Guidance:

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

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
UBA	13 : ITQ	24 : 126,500 & above									
UBA	14 : ATQ	21 : 0-6,499									
UBA	14 : ATQ	22 : 6,500-34,999									
UBA	14 : ATQ	23 : 35,000-126,499									
UBA	14 : ATQ	24 : 126,500 & above									
UBA	15 : NTQ	21 : 0-6,499									
UBA	15 : NTQ	22 : 6,500-34,999									
UBA	15 : NTQ	23 : 35,000-126,499									
UBA	15 : NTQ	24 : 126,500 & above									
UBN	11 : MKT	21 : 0-6,499	0.137222	50	0.0100	0.0	93,033	0.0	12,168	0.0374	0.0
UBN	11 : MKT	22 : 6,500-34,999	0.111340	0	0.0000	0.0	226,092	0.0	19,000	0.0563	0.0
UBN	11 : MKT	23 : 35,000-126,499	0.144723	0	0.0000	0.0	454,668	0.0	139,719	0.0872	0.0
UBN	12 : MLO	21 : 0-6,499	0.081805	262	0.0100	0.0	287,487	2.9	21,490	0.0250	0.0
UBN	12 : MLO	22 : 6,500-34,999	0.071550	0	0.0000	0.0	1,460,875	89.7	121,852	0.0372	10.4
UBN	12 : MLO	23 : 35,000-126,499	0.059452	0	0.0000	0.0	3,538,419	175.7	206,599	0.0094	0.0
UBN	12 : MLO	24 : 126,500 & above	0.117384	0	0.0000	0.0	8,383,622	22.6	5,576,915	0.0599	1.9

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	UBN	13 : ITQ	21 : 0-6,499	131	264,930	95,654	145,369	0
NSE	NSE	201710	UBN	13 : ITQ	22 : 6,500-34,999	96	1,446,881	554,431	724,178	0
NSE	NSE	201710	UBN	13 : ITQ	23 : 35,000-126,499	63	4,209,650	1,361,159	1,836,689	0
NSE	NSE	201710	UBN	13 : ITQ	24 : 126,500 & above	20	13,809,721	705,316	12,565,380	0
NSE	NSE	201710	UBN	14 : ATQ	21 : 0-6,499	81	175,860	79,072	79,301	0
NSE	NSE	201710	UBN	14 : ATQ	22 : 6,500-34,999	69	966,312	387,922	357,968	0
NSE	NSE	201710	UBN	14 : ATQ	23 : 35,000-126,499	38	2,279,403	910,976	875,213	0
NSE	NSE	201710	UBN	14 : ATQ	24 : 126,500 & above	14	4,569,732	783,793	3,785,939	0
NSE	NSE	201710	UBN	15 : NTQ	21 : 0-6,499	51	139,606	60,121	31,635	0
NSE	NSE	201710	UBN	15 : NTQ	22 : 6,500-34,999	70	998,378	555,834	126,537	0
NSE	NSE	201710	UBN	15 : NTQ	23 : 35,000-126,499	51	3,428,817	956,699	559,128	0
NSE	NSE	201710	UBN	15 : NTQ	24 : 126,500 & above	12	3,008,708	1,775,796	285,100	0
NSE	NSE	201710	UCAP	11 : MKT	21 : 0-6,499	105	172,320	0	172,320	0
NSE	NSE	201710	UCAP	11 : MKT	22 : 6,500-34,999	30	457,972	0	457,972	0
NSE	NSE	201710	UCAP	11 : MKT	23 : 35,000-126,499	23	1,554,927	0	1,554,927	0
NSE	NSE	201710	UCAP	11 : MKT	24 : 126,500 & above	7	4,007,696	0	4,007,696	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBN	13 : ITQ	21 : 0-6,499	-	21,700	39,209	57,003	18,024	-0.0228
UBN	13 : ITQ	22 : 6,500-34,999	12,562	111,336	178,084	301,009	82,860	-0.0395
UBN	13 : ITQ	23 : 35,000-126,499	5,000	460,342	492,746	684,345	104,995	-0.0241
UBN	13 : ITQ	24 : 126,500 & above	7,739,340	2,603,000	1,244,215	301,861	489,350	0.0930
UBN	14 : ATQ	21 : 0-6,499	3,153	10,651	22,247	31,846	5,369	-0.0248
UBN	14 : ATQ	22 : 6,500-34,999	-	13,882	56,106	155,374	73,598	-0.0447
UBN	14 : ATQ	23 : 35,000-126,499	-	63,750	174,999	212,608	282,718	-0.0580
UBN	14 : ATQ	24 : 126,500 & above	-	368,207	495,697	1,906,703	821,071	-0.0680
UBN	15 : NTQ	21 : 0-6,499	-	-	1,970	10,929	7,192	-0.0457
UBN	15 : NTQ	22 : 6,500-34,999	-	-	33,562	60,101	-	-0.0474
UBN	15 : NTQ	23 : 35,000-126,499	-	-	50,000	50,985	27,776	-0.1052
UBN	15 : NTQ	24 : 126,500 & above	-	-	-	-	35,000	0.2396
UCAP	11 : MKT	21 : 0-6,499	172,320	-	-	-	-	0.0420
UCAP	11 : MKT	22 : 6,500-34,999	457,972	-	-	-	-	0.0195
UCAP	11 : MKT	23 : 35,000-126,499	1,554,927	-	-	-	-	0.0295
UCAP	11 : MKT	24 : 126,500 & above	4,007,696	-	-	-	-	0.0320

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UBN	13 : ITQ	21 : 0-6,499										
UBN	13 : ITQ	22 : 6,500-34,999										
UBN	13 : ITQ	23 : 35,000-126,499										
UBN	13 : ITQ	24 : 126,500 & above										
UBN	14 : ATQ	21 : 0-6,499										
UBN	14 : ATQ	22 : 6,500-34,999										
UBN	14 : ATQ	23 : 35,000-126,499										
UBN	14 : ATQ	24 : 126,500 & above										
UBN	15 : NTQ	21 : 0-6,499										
UBN	15 : NTQ	22 : 6,500-34,999										
UBN	15 : NTQ	23 : 35,000-126,499										
UBN	15 : NTQ	24 : 126,500 & above										
UCAP	11 : MKT	21 : 0-6,499	0.032772		0	0.0000	0.0	162,370	0.0	9,950	0.0083	0.0
UCAP	11 : MKT	22 : 6,500-34,999	0.028794		0	0.0000	0.0	355,733	0.0	102,239	0.0166	0.0
UCAP	11 : MKT	23 : 35,000-126,499	0.033970		0	0.0000	0.0	1,191,283	0.0	363,644	0.0081	0.0
UCAP	11 : MKT	24 : 126,500 & above	0.066975		0	0.0000	0.0	1,171,841	0.0	2,835,855	0.0285	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	UCAP	12 : MLO	21 : 0-6,499	343	654,996	9,327	642,020	0	
NSE	NSE	201710	UCAP	12 : MLO	22 : 6,500-34,999	203	3,166,696	98,538	3,068,158	0	
NSE	NSE	201710	UCAP	12 : MLO	23 : 35,000-126,499	173	12,710,334	424,505	12,149,558	0	
NSE	NSE	201710	UCAP	12 : MLO	24 : 126,500 & above	112	57,054,578	3,854,511	51,847,789	0	
NSE	NSE	201710	UCAP	13 : ITQ	21 : 0-6,499	66	161,955	39,429	121,371	0	
NSE	NSE	201710	UCAP	13 : ITQ	22 : 6,500-34,999	59	981,933	309,339	578,898	0	
NSE	NSE	201710	UCAP	13 : ITQ	23 : 35,000-126,499	79	5,721,635	1,064,619	3,752,838	0	
NSE	NSE	201710	UCAP	13 : ITQ	24 : 126,500 & above	21	7,791,205	1,071,557	4,394,450	0	
NSE	NSE	201710	UCAP	14 : ATQ	21 : 0-6,499	120	317,783	88,099	179,528	0	
NSE	NSE	201710	UCAP	14 : ATQ	22 : 6,500-34,999	117	2,029,290	746,123	892,307	0	
NSE	NSE	201710	UCAP	14 : ATQ	23 : 35,000-126,499	108	7,959,724	2,240,470	3,730,529	0	
NSE	NSE	201710	UCAP	14 : ATQ	24 : 126,500 & above	59	20,033,162	3,373,053	10,136,730	0	
NSE	NSE	201710	UCAP	15 : NTQ	21 : 0-6,499	106	259,716	104,911	70,155	0	
NSE	NSE	201710	UCAP	15 : NTQ	22 : 6,500-34,999	276	4,996,531	1,457,336	788,748	0	
NSE	NSE	201710	UCAP	15 : NTQ	23 : 35,000-126,499	292	22,105,501	6,561,896	2,612,712	0	
NSE	NSE	201710	UCAP	15 : NTQ	24 : 126,500 & above	180	62,988,978	18,189,724	8,730,305	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UCAP	12 : MLO	21 : 0-6,499	619,195	4,839	6,085	11,901	-	0.0258
UCAP	12 : MLO	22 : 6,500-34,999	2,846,773	59,846	41,569	99,690	19,280	0.0113
UCAP	12 : MLO	23 : 35,000-126,499	10,084,918	297,451	1,013,800	475,093	238,844	0.0037
UCAP	12 : MLO	24 : 126,500 & above	38,183,523	647,638	5,579,451	5,832,921	551,641	0.0064
UCAP	13 : ITQ	21 : 0-6,499	-	2,072	15,328	70,130	16,932	-0.0256
UCAP	13 : ITQ	22 : 6,500-34,999	-	21,000	158,487	249,280	48,004	-0.0086
UCAP	13 : ITQ	23 : 35,000-126,499	16,350	122,480	720,151	1,642,359	878,487	-0.0117
UCAP	13 : ITQ	24 : 126,500 & above	2,000	866,244	2,101,529	252,726	545,579	0.0090
UCAP	14 : ATQ	21 : 0-6,499	8,431	11,892	47,363	68,755	25,377	-0.0136
UCAP	14 : ATQ	22 : 6,500-34,999	-	110,546	164,668	391,660	116,847	-0.0155
UCAP	14 : ATQ	23 : 35,000-126,499	-	129,704	614,147	1,856,640	572,362	-0.0154
UCAP	14 : ATQ	24 : 126,500 & above	-	809,112	962,102	2,960,082	1,405,792	-0.0129
UCAP	15 : NTQ	21 : 0-6,499	-	6,882	-	36,970	15,731	-0.0198
UCAP	15 : NTQ	22 : 6,500-34,999	-	10,650	90,700	284,547	258,313	-0.0279
UCAP	15 : NTQ	23 : 35,000-126,499	-	50,000	225,000	968,091	512,775	-0.0290
UCAP	15 : NTQ	24 : 126,500 & above	-	450,000	3,777	3,206,848	2,007,606	-0.0394

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UCAP	12 : MLO	21 : 0-6,499	0.023989		0	0.0000	0.0	642,020	12.7	0	0.0000	0.0
UCAP	12 : MLO	22 : 6,500-34,999	0.018844		0	0.0000	0.0	2,893,809	44.1	174,349	0.0103	119.6
UCAP	12 : MLO	23 : 35,000-126,499	0.023531		0	0.0000	0.0	11,445,212	137.8	704,346	0.0174	74.6
UCAP	12 : MLO	24 : 126,500 & above	0.039947		0	0.0000	0.0	33,096,278	363.7	18,751,511	0.0214	120.0
UCAP	13 : ITQ	21 : 0-6,499										
UCAP	13 : ITQ	22 : 6,500-34,999										
UCAP	13 : ITQ	23 : 35,000-126,499										
UCAP	13 : ITQ	24 : 126,500 & above										
UCAP	14 : ATQ	21 : 0-6,499										
UCAP	14 : ATQ	22 : 6,500-34,999										
UCAP	14 : ATQ	23 : 35,000-126,499										
UCAP	14 : ATQ	24 : 126,500 & above										
UCAP	15 : NTQ	21 : 0-6,499										
UCAP	15 : NTQ	22 : 6,500-34,999										
UCAP	15 : NTQ	23 : 35,000-126,499										
UCAP	15 : NTQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	UNIC	11 : MKT	21 : 0-6,499	1	200	0	200	0	
NSE	NSE	201710	UNIC	12 : MLO	21 : 0-6,499	2	3,010	0	3,010	0	
NSE	NSE	201710	UNILEVER	11 : MKT	21 : 0-6,499	67	105,853	2,000	103,853	0	
NSE	NSE	201710	UNILEVER	11 : MKT	22 : 6,500-34,999	9	164,502	10,000	154,502	0	
NSE	NSE	201710	UNILEVER	11 : MKT	23 : 35,000-126,499	3	214,687	0	214,687	0	
NSE	NSE	201710	UNILEVER	12 : MLO	21 : 0-6,499	279	445,268	12,972	426,719	0	
NSE	NSE	201710	UNILEVER	12 : MLO	22 : 6,500-34,999	84	1,201,774	32,481	1,147,596	0	
NSE	NSE	201710	UNILEVER	12 : MLO	23 : 35,000-126,499	15	1,056,310	15,770	874,694	0	
NSE	NSE	201710	UNILEVER	12 : MLO	24 : 126,500 & above	6	5,333,082	0	5,333,082	0	
NSE	NSE	201710	UNILEVER	13 : ITQ	21 : 0-6,499	200	410,950	144,758	223,331	0	
NSE	NSE	201710	UNILEVER	13 : ITQ	22 : 6,500-34,999	60	856,331	346,282	255,706	0	
NSE	NSE	201710	UNILEVER	13 : ITQ	23 : 35,000-126,499	21	1,373,871	1,066,629	307,242	0	
NSE	NSE	201710	UNILEVER	13 : ITQ	24 : 126,500 & above	4	4,300,000	32,150	4,267,850	0	
NSE	NSE	201710	UNILEVER	14 : ATQ	21 : 0-6,499	73	133,786	62,155	43,757	0	
NSE	NSE	201710	UNILEVER	14 : ATQ	22 : 6,500-34,999	24	323,759	107,460	143,299	0	
NSE	NSE	201710	UNILEVER	14 : ATQ	23 : 35,000-126,499	11	786,309	461,196	225,113	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UNIC	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000
UNIC	12 : MLO	21 : 0-6,499	3,010	-	-	-	-	0.0000
UNILEVER	11 : MKT	21 : 0-6,499	103,853	-	-	-	-	1.5931
UNILEVER	11 : MKT	22 : 6,500-34,999	154,502	-	-	-	-	1.0543
UNILEVER	11 : MKT	23 : 35,000-126,499	214,687	-	-	-	-	1.6556
UNILEVER	12 : MLO	21 : 0-6,499	406,093	2,956	5,619	10,907	-	0.6551
UNILEVER	12 : MLO	22 : 6,500-34,999	1,108,453	23,067	8,700	-	-	0.5823
UNILEVER	12 : MLO	23 : 35,000-126,499	789,393	83,821	-	-	-	0.5588
UNILEVER	12 : MLO	24 : 126,500 & above	5,240,438	92,644	-	-	-	0.2277
UNILEVER	13 : ITQ	21 : 0-6,499	5,000	66,023	43,244	75,297	31,632	-0.3488
UNILEVER	13 : ITQ	22 : 6,500-34,999	1,000	80,098	58,251	102,740	-	-0.2377
UNILEVER	13 : ITQ	23 : 35,000-126,499	-	64,931	22,596	100,685	104,030	0.2524
UNILEVER	13 : ITQ	24 : 126,500 & above	3,767,850	300,000	200,000	-	-	0.2549
UNILEVER	14 : ATQ	21 : 0-6,499	-	12	9,643	31,205	-	-0.5268
UNILEVER	14 : ATQ	22 : 6,500-34,999	-	16,809	48,881	53,794	10,166	-0.6135
UNILEVER	14 : ATQ	23 : 35,000-126,499	73,795	-	151,318	-	-	0.7964

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNIC	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
UNIC	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,010	0.0	0	0.0000	0.0
UNILEVER	11 : MKT	21 : 0-6,499	1.466763	5,465	0.9820	0.0	76,790	0.0	21,598	0.1908	0.0	
UNILEVER	11 : MKT	22 : 6,500-34,999	1.008803		0	0.0000	0.0	137,106	0.0	17,396	0.0553	0.0
UNILEVER	11 : MKT	23 : 35,000-126,499	1.626075		0	0.0000	0.0	144,687	0.0	70,000	0.0123	0.0
UNILEVER	12 : MLO	21 : 0-6,499	0.862728		0	0.0000	0.0	402,639	32.7	24,080	0.1485	0.0
UNILEVER	12 : MLO	22 : 6,500-34,999	0.846699		0	0.0000	0.0	974,745	38.8	172,851	0.0881	0.0
UNILEVER	12 : MLO	23 : 35,000-126,499	1.067263		0	0.0000	0.0	775,131	10.2	99,563	0.0100	0.0
UNILEVER	12 : MLO	24 : 126,500 & above	2.125597	200,000	0.0856	0.0	3,794,260	0.0	1,338,822	1.4255	1.0	
UNILEVER	13 : ITQ	21 : 0-6,499										
UNILEVER	13 : ITQ	22 : 6,500-34,999										
UNILEVER	13 : ITQ	23 : 35,000-126,499										
UNILEVER	13 : ITQ	24 : 126,500 & above										
UNILEVER	14 : ATQ	21 : 0-6,499										
UNILEVER	14 : ATQ	22 : 6,500-34,999										
UNILEVER	14 : ATQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	UNILEVER	14 : ATQ	24 : 126,500 & above	2	1,120,000	932,800	187,200	0	
NSE	NSE	201710	UNILEVER	15 : NTQ	21 : 0-6,499	42	101,816	31,044	20,635	0	
NSE	NSE	201710	UNILEVER	15 : NTQ	22 : 6,500-34,999	12	233,649	60,427	63,813	0	
NSE	NSE	201710	UNILEVER	15 : NTQ	23 : 35,000-126,499	6	340,212	190,212	0	0	
NSE	NSE	201710	UNIONDAC	11 : MKT	21 : 0-6,499	2	200	0	200	0	
NSE	NSE	201710	UNIONDICON	11 : MKT	21 : 0-6,499	2	2,100	2,000	100	0	
NSE	NSE	201710	UNIONDICON	12 : MLO	21 : 0-6,499	3	3,300	0	1,500	0	
NSE	NSE	201710	UNIONDICON	12 : MLO	22 : 6,500-34,999	2	27,000	0	20,000	0	
NSE	NSE	201710	UNIONDICON	14 : ATQ	21 : 0-6,499	1	200	0	200	0	
NSE	NSE	201710	UNITYBNK	11 : MKT	21 : 0-6,499	42	84,869	0	84,869	0	
NSE	NSE	201710	UNITYBNK	11 : MKT	22 : 6,500-34,999	14	191,947	0	191,947	0	
NSE	NSE	201710	UNITYBNK	11 : MKT	23 : 35,000-126,499	4	204,265	0	204,265	0	
NSE	NSE	201710	UNITYBNK	11 : MKT	24 : 126,500 & above	1	173,110	173,110	0	0	
NSE	NSE	201710	UNITYBNK	12 : MLO	21 : 0-6,499	48	112,163	0	92,577	0	
NSE	NSE	201710	UNITYBNK	12 : MLO	22 : 6,500-34,999	34	622,488	23,105	541,283	0	
NSE	NSE	201710	UNITYBNK	12 : MLO	23 : 35,000-126,499	24	1,821,607	0	1,571,094	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UNILEVER	14 : ATQ	24 : 126,500 & above	187,200	-	-	-	-	-2.3800
UNILEVER	15 : NTQ	21 : 0-6,499	-	6	994	8,988	-	0.3744
UNILEVER	15 : NTQ	22 : 6,500-34,999	-	-	-	58,854	-	0.0672
UNILEVER	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
UNIONDAC	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000
UNIONDICON	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
UNIONDICON	12 : MLO	21 : 0-6,499	1,500	-	-	-	-	0.0000
UNIONDICON	12 : MLO	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
UNIONDICON	14 : ATQ	21 : 0-6,499	-	-	-	200	-	-1.2200
UNITYBNK	11 : MKT	21 : 0-6,499	84,869	-	-	-	-	0.0210
UNITYBNK	11 : MKT	22 : 6,500-34,999	191,947	-	-	-	-	0.0116
UNITYBNK	11 : MKT	23 : 35,000-126,499	204,265	-	-	-	-	0.0230
UNITYBNK	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
UNITYBNK	12 : MLO	21 : 0-6,499	86,577	-	6,000	-	-	0.0219
UNITYBNK	12 : MLO	22 : 6,500-34,999	530,063	7,220	4,000	-	-	0.0143
UNITYBNK	12 : MLO	23 : 35,000-126,499	1,468,494	-	-	102,600	-	0.0140

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNILEVER	14 : ATQ	24 : 126,500 & above										
UNILEVER	15 : NTQ	21 : 0-6,499										
UNILEVER	15 : NTQ	22 : 6,500-34,999										
UNILEVER	15 : NTQ	23 : 35,000-126,499										
UNIONDAC	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
UNIONDICON	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
UNIONDICON	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,500	0.0	0	0.0000	0.0
UNIONDICON	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
UNIONDICON	14 : ATQ	21 : 0-6,499										
UNITYBNK	11 : MKT	21 : 0-6,499	0.021958		0	0.0000	0.0	81,269	0.0	3,600	0.0100	0.0
UNITYBNK	11 : MKT	22 : 6,500-34,999	0.019093		0	0.0000	0.0	191,947	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	23 : 35,000-126,499	0.023035		0	0.0000	0.0	204,265	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
UNITYBNK	12 : MLO	21 : 0-6,499	0.020873		0	0.0000	0.0	92,577	9.5	0	0.0000	0.0
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.015482		0	0.0000	0.0	541,283	2.0	0	0.0000	0.0
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.016617		0	0.0000	0.0	1,514,996	48.9	56,098	0.0098	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	UNITYBNK	12 : MLO	24 : 126,500 & above	38	16,463,178	1,297,732	12,295,453	0
NSE	NSE	201710	UNITYBNK	13 : ITQ	21 : 0-6,499	8	27,764	14,029	6,500	0
NSE	NSE	201710	UNITYBNK	13 : ITQ	22 : 6,500-34,999	8	131,618	15,035	110,324	0
NSE	NSE	201710	UNITYBNK	13 : ITQ	23 : 35,000-126,499	7	511,000	60,000	274,068	0
NSE	NSE	201710	UNITYBNK	13 : ITQ	24 : 126,500 & above	16	5,347,434	1,183,579	597,442	0
NSE	NSE	201710	UNITYBNK	14 : ATQ	21 : 0-6,499	27	69,551	15,232	26,594	0
NSE	NSE	201710	UNITYBNK	14 : ATQ	22 : 6,500-34,999	24	470,797	117,714	81,000	0
NSE	NSE	201710	UNITYBNK	14 : ATQ	23 : 35,000-126,499	27	1,964,564	226,000	875,887	0
NSE	NSE	201710	UNITYBNK	14 : ATQ	24 : 126,500 & above	51	21,003,947	2,943,000	5,225,301	0
NSE	NSE	201710	UNITYBNK	15 : NTQ	21 : 0-6,499	3	11,150	0	6,000	0
NSE	NSE	201710	UNITYBNK	15 : NTQ	22 : 6,500-34,999	18	312,904	84,004	195	0
NSE	NSE	201710	UNITYBNK	15 : NTQ	23 : 35,000-126,499	14	1,064,882	155,000	0	0
NSE	NSE	201710	UNITYBNK	15 : NTQ	24 : 126,500 & above	31	13,681,572	853,453	531,100	0
NSE	NSE	201710	UNITYKAP	11 : MKT	21 : 0-6,499	2	160	0	160	0
NSE	NSE	201710	UNITYKAP	12 : MLO	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201710	UNITYKAP	12 : MLO	22 : 6,500-34,999	2	19,900	0	19,900	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UNITYBNK	12 : MLO	24 : 126,500 & above	11,448,092	9,000	5,179	134,730	623,338	0.0157
UNITYBNK	13 : ITQ	21 : 0-6,499	-	-	-	6,500	-	-0.0023
UNITYBNK	13 : ITQ	22 : 6,500-34,999	-	10,000	217	23,261	27,811	-0.0068
UNITYBNK	13 : ITQ	23 : 35,000-126,499	-	-	40,000	60,000	94,068	0.0020
UNITYBNK	13 : ITQ	24 : 126,500 & above	-	2,300	118,953	172,303	200,996	-0.0082
UNITYBNK	14 : ATQ	21 : 0-6,499	-	-	-	5,143	11,951	-0.0197
UNITYBNK	14 : ATQ	22 : 6,500-34,999	-	-	-	45,000	20,500	-0.0096
UNITYBNK	14 : ATQ	23 : 35,000-126,499	-	-	31,600	485,816	125,499	-0.0143
UNITYBNK	14 : ATQ	24 : 126,500 & above	1,805	-	92,028	917,314	2,233,183	-0.0217
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0300
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0303
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
UNITYBNK	15 : NTQ	24 : 126,500 & above	-	-	-	10,600	-	-0.0286
UNITYKAP	11 : MKT	21 : 0-6,499	160	-	-	-	-	0.0000
UNITYKAP	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000
UNITYKAP	12 : MLO	22 : 6,500-34,999	19,900	-	-	-	-	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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNITYBNK	12 : MLO	24 : 126,500 & above	0.020535		0	0.0000	0.0	10,244,053	248.4	2,051,400	0.0094	64.1
UNITYBNK	13 : ITQ	21 : 0-6,499										
UNITYBNK	13 : ITQ	22 : 6,500-34,999										
UNITYBNK	13 : ITQ	23 : 35,000-126,499										
UNITYBNK	13 : ITQ	24 : 126,500 & above										
UNITYBNK	14 : ATQ	21 : 0-6,499										
UNITYBNK	14 : ATQ	22 : 6,500-34,999										
UNITYBNK	14 : ATQ	23 : 35,000-126,499										
UNITYBNK	14 : ATQ	24 : 126,500 & above										
UNITYBNK	15 : NTQ	21 : 0-6,499										
UNITYBNK	15 : NTQ	22 : 6,500-34,999										
UNITYBNK	15 : NTQ	23 : 35,000-126,499										
UNITYBNK	15 : NTQ	24 : 126,500 & above										
UNITYKAP	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	160	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	19,900	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	UPL	11 : MKT	21 : 0-6,499	7	1,553	0	1,553	0	
NSE	NSE	201710	UPL	11 : MKT	22 : 6,500-34,999	5	74,935	36,035	38,900	0	
NSE	NSE	201710	UPL	11 : MKT	24 : 126,500 & above	1	291,000	0	291,000	0	
NSE	NSE	201710	UPL	12 : MLO	21 : 0-6,499	34	77,062	0	64,225	0	
NSE	NSE	201710	UPL	12 : MLO	22 : 6,500-34,999	22	377,850	20,274	303,155	0	
NSE	NSE	201710	UPL	12 : MLO	23 : 35,000-126,499	9	726,530	34,191	480,614	0	
NSE	NSE	201710	UPL	12 : MLO	24 : 126,500 & above	12	2,125,036	0	1,987,248	0	
NSE	NSE	201710	UPL	13 : ITQ	21 : 0-6,499	9	26,059	14,429	6,630	0	
NSE	NSE	201710	UPL	13 : ITQ	22 : 6,500-34,999	21	321,580	61,051	48,365	0	
NSE	NSE	201710	UPL	13 : ITQ	23 : 35,000-126,499	5	379,530	200,000	139,530	0	
NSE	NSE	201710	UPL	13 : ITQ	24 : 126,500 & above	1	180,000	0	180,000	0	
NSE	NSE	201710	UPL	14 : ATQ	21 : 0-6,499	22	72,555	7,000	37,020	0	
NSE	NSE	201710	UPL	14 : ATQ	22 : 6,500-34,999	24	411,060	121,684	142,576	0	
NSE	NSE	201710	UPL	14 : ATQ	23 : 35,000-126,499	8	520,725	33,825	201,400	0	
NSE	NSE	201710	UPL	14 : ATQ	24 : 126,500 & above	2	470,709	0	220,709	0	
NSE	NSE	201710	UPL	15 : NTQ	21 : 0-6,499	4	20,260	5,000	0	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UPL	11 : MKT	21 : 0-6,499	1,553	-	-	-	-	-0.0139
UPL	11 : MKT	22 : 6,500-34,999	38,900	-	-	-	-	0.1200
UPL	11 : MKT	24 : 126,500 & above	291,000	-	-	-	-	0.1131
UPL	12 : MLO	21 : 0-6,499	54,342	-	-	8,385	1,498	0.0525
UPL	12 : MLO	22 : 6,500-34,999	230,621	14,020	-	21,014	20,000	0.1115
UPL	12 : MLO	23 : 35,000-126,499	378,614	-	-	100,000	-	0.0652
UPL	12 : MLO	24 : 126,500 & above	1,168,248	-	127,120	225,546	286,334	0.0587
UPL	13 : ITQ	21 : 0-6,499	-	-	-	5,420	-	-0.0245
UPL	13 : ITQ	22 : 6,500-34,999	-	-	-	35,740	-	-0.0997
UPL	13 : ITQ	23 : 35,000-126,499	-	-	-	139,530	-	-0.1170
UPL	13 : ITQ	24 : 126,500 & above	-	-	-	180,000	-	0.0200
UPL	14 : ATQ	21 : 0-6,499	-	1,000	445	18,035	10,540	-0.1479
UPL	14 : ATQ	22 : 6,500-34,999	-	-	40,302	30,119	42,155	-0.1955
UPL	14 : ATQ	23 : 35,000-126,499	-	-	50,725	146,175	-	-0.1595
UPL	14 : ATQ	24 : 126,500 & above	-	-	-	220,709	-	-0.1200
UPL	15 : NTQ	21 : 0-6,499	-	-	-	-	-	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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UPL	11 : MKT	21 : 0-6,499	0.065164		0	0.0000	0.0	1,553	0.0	0	0.0000	0.0
UPL	11 : MKT	22 : 6,500-34,999	0.120000		0	0.0000	0.0	38,900	0.0	0	0.0000	0.0
UPL	11 : MKT	24 : 126,500 & above	0.123128		0	0.0000	0.0	0	0.0	291,000	0.0066	0.0
UPL	12 : MLO	21 : 0-6,499	0.078060		0	0.0000	0.0	64,225	179.8	0	0.0000	0.0
UPL	12 : MLO	22 : 6,500-34,999	0.128832		0	0.0000	0.0	268,296	561.3	34,859	0.0506	350.6
UPL	12 : MLO	23 : 35,000-126,499	0.066924		0	0.0000	0.0	480,614	332.2	0	0.0000	0.0
UPL	12 : MLO	24 : 126,500 & above	0.079558		0	0.0000	0.0	1,987,248	957.0	0	0.0000	0.0
UPL	13 : ITQ	21 : 0-6,499										
UPL	13 : ITQ	22 : 6,500-34,999										
UPL	13 : ITQ	23 : 35,000-126,499										
UPL	13 : ITQ	24 : 126,500 & above										
UPL	14 : ATQ	21 : 0-6,499										
UPL	14 : ATQ	22 : 6,500-34,999										
UPL	14 : ATQ	23 : 35,000-126,499										
UPL	14 : ATQ	24 : 126,500 & above										
UPL	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	UPL	15 : NTQ	22 : 6,500-34,999	9	156,620	49,900	0	0
NSE	NSE	201710	UPL	15 : NTQ	23 : 35,000-126,499	5	300,000	0	0	0
NSE	NSE	201710	UPL	15 : NTQ	24 : 126,500 & above	1	600,000	0	0	0
NSE	NSE	201710	VANLEER	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201710	VANLEER	12 : MLO	21 : 0-6,499	11	16,078	0	15,904	0
NSE	NSE	201710	VANLEER	12 : MLO	22 : 6,500-34,999	12	215,250	20,000	175,323	0
NSE	NSE	201710	VANLEER	13 : ITQ	21 : 0-6,499	4	19,300	0	5,300	0
NSE	NSE	201710	VANLEER	13 : ITQ	22 : 6,500-34,999	2	32,437	0	20,000	0
NSE	NSE	201710	VANLEER	14 : ATQ	21 : 0-6,499	7	14,401	0	3,648	0
NSE	NSE	201710	VANLEER	14 : ATQ	22 : 6,500-34,999	4	75,000	0	50,000	0
NSE	NSE	201710	VITAFOAM	11 : MKT	21 : 0-6,499	22	36,831	3,000	33,831	0
NSE	NSE	201710	VITAFOAM	11 : MKT	22 : 6,500-34,999	8	105,359	0	105,359	0
NSE	NSE	201710	VITAFOAM	11 : MKT	23 : 35,000-126,499	5	387,832	100,000	287,832	0
NSE	NSE	201710	VITAFOAM	11 : MKT	24 : 126,500 & above	2	327,680	127,680	200,000	0
NSE	NSE	201710	VITAFOAM	12 : MLO	21 : 0-6,499	85	192,988	1,062	191,926	0
NSE	NSE	201710	VITAFOAM	12 : MLO	22 : 6,500-34,999	63	1,172,873	63,091	1,051,967	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
UPL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
UPL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
UPL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
VANLEER	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.5400	
VANLEER	12 : MLO	21 : 0-6,499	15,904	-	-	-	-	0.3570	
VANLEER	12 : MLO	22 : 6,500-34,999	138,223	-	10,826	14,174	201	0.2080	
VANLEER	13 : ITQ	21 : 0-6,499	-	-	5,300	-	-	-0.3600	
VANLEER	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.1600	
VANLEER	14 : ATQ	21 : 0-6,499	-	1,301	-	-	-	-0.3044	
VANLEER	14 : ATQ	22 : 6,500-34,999	-	-	-	20,000	10,000	-0.7800	
VITAFOAM	11 : MKT	21 : 0-6,499	33,831	-	-	-	-	0.0920	
VITAFOAM	11 : MKT	22 : 6,500-34,999	105,359	-	-	-	-	0.0814	
VITAFOAM	11 : MKT	23 : 35,000-126,499	287,832	-	-	-	-	0.0859	
VITAFOAM	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.1488	
VITAFOAM	12 : MLO	21 : 0-6,499	164,156	5,726	6,970	7,859	7,215	0.0681	
VITAFOAM	12 : MLO	22 : 6,500-34,999	883,970	38,222	36,550	58,751	34,474	0.0373	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UPL	15 : NTQ	22 : 6,500-34,999										
UPL	15 : NTQ	23 : 35,000-126,499										
UPL	15 : NTQ	24 : 126,500 & above										
VANLEER	11 : MKT	21 : 0-6,499	0.540000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
VANLEER	12 : MLO	21 : 0-6,499	0.385659		0	0.0000	0.0	15,904	0.0	0	0.0000	0.0
VANLEER	12 : MLO	22 : 6,500-34,999	0.359068		0	0.0000	0.0	161,323	741.0	14,000	0.6400	1635.0
VANLEER	13 : ITQ	21 : 0-6,499										
VANLEER	13 : ITQ	22 : 6,500-34,999										
VANLEER	14 : ATQ	21 : 0-6,499										
VANLEER	14 : ATQ	22 : 6,500-34,999										
VITAFOAM	11 : MKT	21 : 0-6,499	0.086862		0	0.0000	0.0	33,831	0.0	0	0.0000	0.0
VITAFOAM	11 : MKT	22 : 6,500-34,999	0.094891		0	0.0000	0.0	47,445	0.0	57,914	0.0154	0.0
VITAFOAM	11 : MKT	23 : 35,000-126,499	0.100031		0	0.0000	0.0	136,013	0.0	151,819	0.0158	0.0
VITAFOAM	11 : MKT	24 : 126,500 & above	0.168830		0	0.0000	0.0	0	0.0	200,000	0.0094	0.0
VITAFOAM	12 : MLO	21 : 0-6,499	0.078033		0	0.0000	0.0	191,926	121.1	0	0.0000	0.0
VITAFOAM	12 : MLO	22 : 6,500-34,999	0.067015		0	0.0000	0.0	987,011	88.1	64,956	0.0440	1857.5

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	VITAFOAM	12 : MLO	23 : 35,000-126,499	42	2,910,503	178,730	2,386,477	0
NSE	NSE	201710	VITAFOAM	12 : MLO	24 : 126,500 & above	16	4,832,147	130,000	4,519,247	0
NSE	NSE	201710	VITAFOAM	13 : ITQ	21 : 0-6,499	58	116,064	46,859	50,060	0
NSE	NSE	201710	VITAFOAM	13 : ITQ	22 : 6,500-34,999	63	1,034,116	382,902	375,737	0
NSE	NSE	201710	VITAFOAM	13 : ITQ	23 : 35,000-126,499	33	2,292,804	563,604	520,768	0
NSE	NSE	201710	VITAFOAM	13 : ITQ	24 : 126,500 & above	15	3,847,149	243,741	1,690,140	0
NSE	NSE	201710	VITAFOAM	14 : ATQ	21 : 0-6,499	37	73,251	38,748	19,954	0
NSE	NSE	201710	VITAFOAM	14 : ATQ	22 : 6,500-34,999	35	492,677	92,209	240,000	0
NSE	NSE	201710	VITAFOAM	14 : ATQ	23 : 35,000-126,499	36	2,501,777	869,923	664,854	0
NSE	NSE	201710	VITAFOAM	14 : ATQ	24 : 126,500 & above	7	2,311,900	790,000	520,000	0
NSE	NSE	201710	VITAFOAM	15 : NTQ	21 : 0-6,499	47	122,918	52,706	28,172	0
NSE	NSE	201710	VITAFOAM	15 : NTQ	22 : 6,500-34,999	68	1,144,084	386,494	127,138	0
NSE	NSE	201710	VITAFOAM	15 : NTQ	23 : 35,000-126,499	67	4,900,594	1,015,254	476,328	0
NSE	NSE	201710	VITAFOAM	15 : NTQ	24 : 126,500 & above	19	4,200,000	2,050,000	9,146	0
NSE	NSE	201710	WAPCO	11 : MKT	21 : 0-6,499	109	164,793	0	164,793	0
NSE	NSE	201710	WAPCO	11 : MKT	22 : 6,500-34,999	29	488,101	0	488,101	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
VITAFOAM	12 : MLO	23 : 35,000-126,499	2,125,556	92,413	55,450	53,000	42,920	0.0448
VITAFOAM	12 : MLO	24 : 126,500 & above	3,519,897	803,100	-	21,676	174,574	0.0522
VITAFOAM	13 : ITQ	21 : 0-6,499	-	-	5,674	17,420	6,194	-0.0445
VITAFOAM	13 : ITQ	22 : 6,500-34,999	2,000	20,000	73,040	150,415	43,173	-0.0443
VITAFOAM	13 : ITQ	23 : 35,000-126,499	100,000	37,096	52,450	75,050	86,132	-0.0874
VITAFOAM	13 : ITQ	24 : 126,500 & above	189,070	50,000	850,000	146,212	5,500	-0.0317
VITAFOAM	14 : ATQ	21 : 0-6,499	-	-	937	14,719	3,298	-0.0480
VITAFOAM	14 : ATQ	22 : 6,500-34,999	-	10,000	59,300	110,006	19,000	-0.0876
VITAFOAM	14 : ATQ	23 : 35,000-126,499	50,854	40,000	213,301	115,699	50,000	-0.1090
VITAFOAM	14 : ATQ	24 : 126,500 & above	-	-	-	520,000	-	-0.0800
VITAFOAM	15 : NTQ	21 : 0-6,499	-	-	-	4,812	5,962	-0.0814
VITAFOAM	15 : NTQ	22 : 6,500-34,999	-	-	-	67,538	20,000	-0.0588
VITAFOAM	15 : NTQ	23 : 35,000-126,499	-	-	-	128,000	228,921	-0.0941
VITAFOAM	15 : NTQ	24 : 126,500 & above	-	-	9,146	-	-	-0.0700
WAPCO	11 : MKT	21 : 0-6,499	164,793	-	-	-	-	0.8334
WAPCO	11 : MKT	22 : 6,500-34,999	488,101	-	-	-	-	1.0507

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
VITAFOAM	12 : MLO	23 : 35,000-126,499	0.080020		0	0.0000	0.0	1,936,075	93.0	450,402	0.0501	7.6
VITAFOAM	12 : MLO	24 : 126,500 & above	0.140236		0	0.0000	0.0	1,947,100	203.3	2,572,147	0.0571	8.1
VITAFOAM	13 : ITQ	21 : 0-6,499										
VITAFOAM	13 : ITQ	22 : 6,500-34,999										
VITAFOAM	13 : ITQ	23 : 35,000-126,499										
VITAFOAM	13 : ITQ	24 : 126,500 & above										
VITAFOAM	14 : ATQ	21 : 0-6,499										
VITAFOAM	14 : ATQ	22 : 6,500-34,999										
VITAFOAM	14 : ATQ	23 : 35,000-126,499										
VITAFOAM	14 : ATQ	24 : 126,500 & above										
VITAFOAM	15 : NTQ	21 : 0-6,499										
VITAFOAM	15 : NTQ	22 : 6,500-34,999										
VITAFOAM	15 : NTQ	23 : 35,000-126,499										
VITAFOAM	15 : NTQ	24 : 126,500 & above										
WAPCO	11 : MKT	21 : 0-6,499	0.844991		0	0.0000	0.0	129,322	0.0	35,471	0.0985	0.0
WAPCO	11 : MKT	22 : 6,500-34,999	1.239893		0	0.0000	0.0	209,143	0.0	278,958	0.1146	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201710	WAPCO	11 : MKT	23 : 35,000-126,499	8	566,782	0	566,782	0	
NSE	NSE	201710	WAPCO	12 : MLO	21 : 0-6,499	372	662,355	17,554	639,772	0	
NSE	NSE	201710	WAPCO	12 : MLO	22 : 6,500-34,999	151	2,472,864	144,857	2,297,107	0	
NSE	NSE	201710	WAPCO	12 : MLO	23 : 35,000-126,499	104	6,752,405	913,937	5,788,406	0	
NSE	NSE	201710	WAPCO	12 : MLO	24 : 126,500 & above	25	7,028,830	857,187	5,984,433	0	
NSE	NSE	201710	WAPCO	13 : ITQ	21 : 0-6,499	387	793,925	426,801	259,349	0	
NSE	NSE	201710	WAPCO	13 : ITQ	22 : 6,500-34,999	233	3,636,664	2,213,708	989,318	0	
NSE	NSE	201710	WAPCO	13 : ITQ	23 : 35,000-126,499	41	2,207,237	1,377,716	513,298	0	
NSE	NSE	201710	WAPCO	13 : ITQ	24 : 126,500 & above	4	1,178,571	627,267	551,304	0	
NSE	NSE	201710	WAPCO	14 : ATQ	21 : 0-6,499	170	360,197	176,663	137,713	0	
NSE	NSE	201710	WAPCO	14 : ATQ	22 : 6,500-34,999	92	1,561,137	619,742	729,345	0	
NSE	NSE	201710	WAPCO	14 : ATQ	23 : 35,000-126,499	32	2,024,967	1,292,192	557,455	0	
NSE	NSE	201710	WAPCO	14 : ATQ	24 : 126,500 & above	9	2,871,428	421,428	1,013,496	0	
NSE	NSE	201710	WAPCO	15 : NTQ	21 : 0-6,499	137	330,342	173,580	86,020	0	
NSE	NSE	201710	WAPCO	15 : NTQ	22 : 6,500-34,999	93	1,681,758	937,517	347,045	0	
NSE	NSE	201710	WAPCO	15 : NTQ	23 : 35,000-126,499	50	2,976,808	1,213,380	459,743	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.

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F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
WAPCO	11 : MKT	23 : 35,000-126,499	566,782	-	-	-	-	0.7778
WAPCO	12 : MLO	21 : 0-6,499	592,052	7,640	3,697	17,294	19,089	0.5024
WAPCO	12 : MLO	22 : 6,500-34,999	2,072,291	112,083	5,683	70,750	26,900	0.5135
WAPCO	12 : MLO	23 : 35,000-126,499	4,354,151	276,838	139,859	50,000	967,558	0.5376
WAPCO	12 : MLO	24 : 126,500 & above	4,836,837	879,885	117,711	150,000	-	-0.2124
WAPCO	13 : ITQ	21 : 0-6,499	19,290	29,588	64,153	86,087	50,128	-0.3368
WAPCO	13 : ITQ	22 : 6,500-34,999	79,930	195,953	228,415	308,927	88,668	-0.4971
WAPCO	13 : ITQ	23 : 35,000-126,499	40,843	55,841	50,134	262,338	41,000	-0.7515
WAPCO	13 : ITQ	24 : 126,500 & above	137,067	400,000	14,237	-	-	-0.4925
WAPCO	14 : ATQ	21 : 0-6,499	-	19,910	33,706	48,551	30,476	-0.1307
WAPCO	14 : ATQ	22 : 6,500-34,999	27,291	316,504	124,705	167,720	58,065	-0.7278
WAPCO	14 : ATQ	23 : 35,000-126,499	109,412	49,941	80,489	193,872	70,480	-0.4227
WAPCO	14 : ATQ	24 : 126,500 & above	-	192,067	49,129	552,868	2,091	-0.4716
WAPCO	15 : NTQ	21 : 0-6,499	-	-	16,575	17,700	27,598	-0.2436
WAPCO	15 : NTQ	22 : 6,500-34,999	28,571	30,000	50,000	113,474	90,000	0.0461
WAPCO	15 : NTQ	23 : 35,000-126,499	27,305	126,761	75,115	92,541	65,173	-1.0234

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
WAPCO	11 : MKT	23 : 35,000-126,499	1.264003		0	0.0000	0.0	149,000	0.0	417,782	0.3745	0.0
WAPCO	12 : MLO	21 : 0-6,499	0.738380		0	0.0000	0.0	560,230	38.8	79,542	0.5452	533.5
WAPCO	12 : MLO	22 : 6,500-34,999	0.728250		0	0.0000	0.0	1,881,164	14.3	415,943	0.4636	435.9
WAPCO	12 : MLO	23 : 35,000-126,499	1.303388		0	0.0000	0.0	3,441,017	46.1	2,347,389	1.0490	1247.4
WAPCO	12 : MLO	24 : 126,500 & above	0.597777		0	0.0000	0.0	3,342,541	7.5	2,641,892	0.2341	71.9
WAPCO	13 : ITQ	21 : 0-6,499										
WAPCO	13 : ITQ	22 : 6,500-34,999										
WAPCO	13 : ITQ	23 : 35,000-126,499										
WAPCO	13 : ITQ	24 : 126,500 & above										
WAPCO	14 : ATQ	21 : 0-6,499										
WAPCO	14 : ATQ	22 : 6,500-34,999										
WAPCO	14 : ATQ	23 : 35,000-126,499										
WAPCO	14 : ATQ	24 : 126,500 & above										
WAPCO	15 : NTQ	21 : 0-6,499										
WAPCO	15 : NTQ	22 : 6,500-34,999										
WAPCO	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	WAPCO	15 : NTQ	24 : 126,500 & above	8	4,407,205	87,067	1,225,361	0
NSE	NSE	201710	WEMABANK	11 : MKT	21 : 0-6,499	13	40,635	0	40,635	0
NSE	NSE	201710	WEMABANK	11 : MKT	22 : 6,500-34,999	8	162,617	0	162,617	0
NSE	NSE	201710	WEMABANK	11 : MKT	23 : 35,000-126,499	11	717,445	321,000	396,445	0
NSE	NSE	201710	WEMABANK	11 : MKT	24 : 126,500 & above	11	13,579,871	3,007,871	10,572,000	0
NSE	NSE	201710	WEMABANK	12 : MLO	21 : 0-6,499	68	131,376	4,290	119,695	0
NSE	NSE	201710	WEMABANK	12 : MLO	22 : 6,500-34,999	36	604,961	0	523,782	0
NSE	NSE	201710	WEMABANK	12 : MLO	23 : 35,000-126,499	36	2,534,406	99,000	2,315,056	0
NSE	NSE	201710	WEMABANK	12 : MLO	24 : 126,500 & above	69	69,166,698	3,218,168	54,448,043	0
NSE	NSE	201710	WEMABANK	13 : ITQ	21 : 0-6,499	5	14,018	4,800	3,500	0
NSE	NSE	201710	WEMABANK	13 : ITQ	23 : 35,000-126,499	2	200,000	100,000	100,000	0
NSE	NSE	201710	WEMABANK	13 : ITQ	24 : 126,500 & above	2	1,500,000	0	0	0
NSE	NSE	201710	WEMABANK	14 : ATQ	21 : 0-6,499	4	7,540	1,340	2,200	0
NSE	NSE	201710	WEMABANK	14 : ATQ	22 : 6,500-34,999	6	96,216	0	96,216	0
NSE	NSE	201710	WEMABANK	14 : ATQ	23 : 35,000-126,499	8	771,903	232,650	246,796	0
NSE	NSE	201710	WEMABANK	14 : ATQ	24 : 126,500 & above	34	34,102,061	11,637,001	8,683,984	0

Guidance:

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

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F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
WAPCO	15 : NTQ	24 : 126,500 & above	853,933	-	-	242,857	128,571	0.2149
WEMABANK	11 : MKT	21 : 0-6,499	40,635	-	-	-	-	0.0043
WEMABANK	11 : MKT	22 : 6,500-34,999	162,617	-	-	-	-	0.0076
WEMABANK	11 : MKT	23 : 35,000-126,499	396,445	-	-	-	-	0.0111
WEMABANK	11 : MKT	24 : 126,500 & above	10,572,000	-	-	-	-	0.0144
WEMABANK	12 : MLO	21 : 0-6,499	90,575	2,500	1,351	14,609	6,821	0.0073
WEMABANK	12 : MLO	22 : 6,500-34,999	476,871	-	-	39,212	-	0.0027
WEMABANK	12 : MLO	23 : 35,000-126,499	1,479,497	166,900	78,750	160,466	343,370	0.0047
WEMABANK	12 : MLO	24 : 126,500 & above	38,975,595	4,578,300	2,048,404	6,576,687	1,530,669	-0.0030
WEMABANK	13 : ITQ	21 : 0-6,499	-	-	-	400	1,600	-0.0043
WEMABANK	13 : ITQ	23 : 35,000-126,499	-	-	-	100,000	-	0.0100
WEMABANK	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
WEMABANK	14 : ATQ	21 : 0-6,499	-	-	2,200	-	-	-0.0200
WEMABANK	14 : ATQ	22 : 6,500-34,999	-	-	-	32,500	43,916	-0.0100
WEMABANK	14 : ATQ	23 : 35,000-126,499	-	89,253	-	57,543	-	-0.0136
WEMABANK	14 : ATQ	24 : 126,500 & above	17,181	-	346,603	1,514,115	4,881,322	-0.0155

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
WAPCO	15 : NTQ	24 : 126,500 & above										
WEMABANK	11 : MKT	21 : 0-6,499	0.006170		0	0.0000	0.0	40,635	0.0	0	0.0000	0.0
WEMABANK	11 : MKT	22 : 6,500-34,999	0.008117		0	0.0000	0.0	162,617	0.0	0	0.0000	0.0
WEMABANK	11 : MKT	23 : 35,000-126,499	0.011107		0	0.0000	0.0	396,445	0.0	0	0.0000	0.0
WEMABANK	11 : MKT	24 : 126,500 & above	0.018212		0	0.0000	0.0	10,572,000	0.0	0	0.0000	0.0
WEMABANK	12 : MLO	21 : 0-6,499	0.006708		0	0.0000	0.0	117,144	535.0	2,551	0.0100	65.7
WEMABANK	12 : MLO	22 : 6,500-34,999	0.005628		0	0.0000	0.0	523,782	192.5	0	0.0000	0.0
WEMABANK	12 : MLO	23 : 35,000-126,499	0.005556		0	0.0000	0.0	2,240,565	636.5	74,491	0.0098	0.0
WEMABANK	12 : MLO	24 : 126,500 & above	0.003643		0	0.0000	0.0	54,448,043	265.6	0	0.0000	0.0
WEMABANK	13 : ITQ	21 : 0-6,499										
WEMABANK	13 : ITQ	23 : 35,000-126,499										
WEMABANK	13 : ITQ	24 : 126,500 & above										
WEMABANK	14 : ATQ	21 : 0-6,499										
WEMABANK	14 : ATQ	22 : 6,500-34,999										
WEMABANK	14 : ATQ	23 : 35,000-126,499										
WEMABANK	14 : ATQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed 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 execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	WEMABANK	15 : NTQ	21 : 0-6,499	2	2,551	0	2,551	0
NSE	NSE	201710	WEMABANK	15 : NTQ	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201710	WEMABANK	15 : NTQ	23 : 35,000-126,499	3	235,000	0	120,000	0
NSE	NSE	201710	WEMABANK	15 : NTQ	24 : 126,500 & above	6	6,419,301	2,887,000	500,001	0
NSE	NSE	201710	ZENITHBANK	11 : MKT	21 : 0-6,499	312	517,154	0	517,154	0
NSE	NSE	201710	ZENITHBANK	11 : MKT	22 : 6,500-34,999	81	1,251,350	0	1,251,350	0
NSE	NSE	201710	ZENITHBANK	11 : MKT	23 : 35,000-126,499	39	2,622,905	0	2,622,905	0
NSE	NSE	201710	ZENITHBANK	11 : MKT	24 : 126,500 & above	16	6,083,500	0	6,083,500	0
NSE	NSE	201710	ZENITHBANK	12 : MLO	21 : 0-6,499	1,217	2,413,208	23,861	2,388,847	0
NSE	NSE	201710	ZENITHBANK	12 : MLO	22 : 6,500-34,999	640	10,561,627	374,730	10,155,052	0
NSE	NSE	201710	ZENITHBANK	12 : MLO	23 : 35,000-126,499	523	35,997,739	2,489,445	33,369,314	0
NSE	NSE	201710	ZENITHBANK	12 : MLO	24 : 126,500 & above	372	260,061,615	7,906,160	251,186,144	0
NSE	NSE	201710	ZENITHBANK	13 : ITQ	21 : 0-6,499	398	902,444	242,505	625,958	0
NSE	NSE	201710	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	296	5,282,346	2,076,558	2,805,159	0
NSE	NSE	201710	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	221	15,607,529	6,872,082	7,888,124	0
NSE	NSE	201710	ZENITHBANK	13 : ITQ	24 : 126,500 & above	95	49,063,307	19,247,593	22,457,969	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
WEMABANK	15 : NTQ	21 : 0-6,499	1,351	-	-	1,200	-	-0.0200
WEMABANK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0100
WEMABANK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0100
WEMABANK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0100
ZENITHBANK	11 : MKT	21 : 0-6,499	517,154	-	-	-	-	0.1181
ZENITHBANK	11 : MKT	22 : 6,500-34,999	1,251,350	-	-	-	-	0.0858
ZENITHBANK	11 : MKT	23 : 35,000-126,499	2,622,905	-	-	-	-	0.0725
ZENITHBANK	11 : MKT	24 : 126,500 & above	6,083,500	-	-	-	-	0.0649
ZENITHBANK	12 : MLO	21 : 0-6,499	2,327,642	25,220	29,410	3,825	2,750	0.0700
ZENITHBANK	12 : MLO	22 : 6,500-34,999	9,535,945	214,859	242,838	133,298	28,112	0.0445
ZENITHBANK	12 : MLO	23 : 35,000-126,499	30,200,766	769,109	1,416,158	880,324	102,957	0.0064
ZENITHBANK	12 : MLO	24 : 126,500 & above	233,951,511	12,541,078	2,900,873	1,186,550	417,606	0.0698
ZENITHBANK	13 : ITQ	21 : 0-6,499	41,860	136,062	245,393	167,227	12,313	-0.0272
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	192,881	613,706	1,129,214	671,337	105,711	-0.0315
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	841,456	2,380,434	2,362,085	1,663,413	212,785	0.0108
ZENITHBANK	13 : ITQ	24 : 126,500 & above	13,273,523	4,671,601	2,617,013	1,834,418	61,414	0.0046

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
WEMABANK	15 : NTQ	21 : 0-6,499									
WEMABANK	15 : NTQ	22 : 6,500-34,999									
WEMABANK	15 : NTQ	23 : 35,000-126,499									
WEMABANK	15 : NTQ	24 : 126,500 & above									
ZENITHBANK	11 : MKT	21 : 0-6,499	0.122661	9,160	0.0140	0.0	468,490	0.0	39,504	0.0242	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.124508	0	0.0000	0.0	1,009,354	0.0	241,996	0.0409	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.080488	0	0.0000	0.0	1,723,530	0.0	899,375	0.0233	0.0
ZENITHBANK	11 : MKT	24 : 126,500 & above	0.074762	0	0.0000	0.0	1,933,500	0.0	4,150,000	0.0213	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.071832	10,037	0.0324	0.0	2,299,033	7.3	79,777	0.0166	2.2
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.071857	19,000	0.0205	0.0	9,467,323	17.4	668,729	0.0232	27.6
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.064402	0	0.0000	0.0	29,367,206	37.1	4,002,108	0.0284	14.4
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.279487	200,000	0.0050	0.0	159,067,166	20.9	91,918,978	0.2491	3.1
ZENITHBANK	13 : ITQ	21 : 0-6,499									
ZENITHBANK	13 : ITQ	22 : 6,500-34,999									
ZENITHBANK	13 : ITQ	23 : 35,000-126,499									
ZENITHBANK	13 : ITQ	24 : 126,500 & above									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201710	ZENITHBANK	14 : ATQ	21 : 0-6,499	373	776,668	277,586	462,374	0
NSE	NSE	201710	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	301	5,323,851	2,045,050	2,908,704	0
NSE	NSE	201710	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	259	18,575,792	6,793,840	10,368,422	0
NSE	NSE	201710	ZENITHBANK	14 : ATQ	24 : 126,500 & above	138	68,396,750	14,891,299	46,874,789	0
NSE	NSE	201710	ZENITHBANK	15 : NTQ	21 : 0-6,499	316	808,624	420,040	276,843	0
NSE	NSE	201710	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	424	7,528,173	4,638,684	2,088,512	0
NSE	NSE	201710	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	466	32,236,970	17,832,623	9,159,942	0
NSE	NSE	201710	ZENITHBANK	15 : NTQ	24 : 126,500 & above	171	77,429,928	27,532,631	36,178,532	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ZENITHBANK	14 : ATQ	21 : 0-6,499	1,225	107,074	149,772	147,738	35,559	-0.0131
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	164,505	628,497	746,622	1,069,646	217,968	-0.0090
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	518,989	2,595,745	3,300,756	2,877,321	445,306	0.0022
ZENITHBANK	14 : ATQ	24 : 126,500 & above	21,251,536	10,305,388	5,672,126	7,754,588	200,135	0.0463
ZENITHBANK	15 : NTQ	21 : 0-6,499	-	18,072	45,423	108,617	42,690	-0.0071
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	-	81,375	342,786	870,474	416,328	-0.0140
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	200,000	774,183	2,266,759	3,258,794	1,258,612	-0.0299
ZENITHBANK	15 : NTQ	24 : 126,500 & above	17,332,243	8,526,608	3,571,637	2,933,044	2,090,059	0.0706

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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 Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ZENITHBANK	14 : ATQ	21 : 0-6,499										
ZENITHBANK	14 : ATQ	22 : 6,500-34,999										
ZENITHBANK	14 : ATQ	23 : 35,000-126,499										
ZENITHBANK	14 : ATQ	24 : 126,500 & above										
ZENITHBANK	15 : NTQ	21 : 0-6,499										
ZENITHBANK	15 : NTQ	22 : 6,500-34,999										
ZENITHBANK	15 : NTQ	23 : 35,000-126,499										
ZENITHBANK	15 : NTQ	24 : 126,500 & above										

Guidance:

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