

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: September 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	201709	7UP	11 : MKT	21 : 0-6,499	37	20,506	1,376	19,130	0
NSE	NSE	201709	7UP	11 : MKT	22 : 6,500-34,999	1	33,500	0	33,500	0
NSE	NSE	201709	7UP	12 : MLO	21 : 0-6,499	97	116,366	3,410	112,956	0
NSE	NSE	201709	7UP	12 : MLO	22 : 6,500-34,999	5	75,012	19,358	47,754	0
NSE	NSE	201709	7UP	12 : MLO	23 : 35,000-126,499	1	70,000	0	70,000	0
NSE	NSE	201709	7UP	13 : ITQ	21 : 0-6,499	192	298,570	152,287	76,437	0
NSE	NSE	201709	7UP	13 : ITQ	22 : 6,500-34,999	14	141,900	97,500	4,409	0
NSE	NSE	201709	7UP	13 : ITQ	23 : 35,000-126,499	1	70,000	0	70,000	0
NSE	NSE	201709	7UP	13 : ITQ	24 : 126,500 & above	1	150,000	0	187	0
NSE	NSE	201709	7UP	14 : ATQ	21 : 0-6,499	31	42,744	22,856	7,884	0
NSE	NSE	201709	7UP	14 : ATQ	22 : 6,500-34,999	4	59,932	0	11,100	0
NSE	NSE	201709	7UP	15 : NTQ	21 : 0-6,499	21	30,845	24,200	0	0
NSE	NSE	201709	7UP	15 : NTQ	22 : 6,500-34,999	5	66,176	10,000	0	0
NSE	NSE	201709	ABCTRANS	11 : MKT	21 : 0-6,499	2	1,100	0	1,100	0
NSE	NSE	201709	ABCTRANS	12 : MLO	21 : 0-6,499	3	3,187	0	3,187	0
NSE	NSE	201709	ACADEMY	11 : MKT	21 : 0-6,499	4	2,550	0	2,550	0

Guidance:

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

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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)
7UP	11 : MKT	21 : 0-6,499	19,130	-	-	-	-	4.7195
7UP	11 : MKT	22 : 6,500-34,999	33,500	-	-	-	-	3.5269
7UP	12 : MLO	21 : 0-6,499	102,698	6,426	100	1,700	-	2.5110
7UP	12 : MLO	22 : 6,500-34,999	47,654	-	-	100	-	0.9511
7UP	12 : MLO	23 : 35,000-126,499	70,000	-	-	-	-	0.0100
7UP	13 : ITQ	21 : 0-6,499	-	5,610	12,246	29,908	11,165	-2.0206
7UP	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	-2.6495
7UP	13 : ITQ	23 : 35,000-126,499	70,000	-	-	-	-	1.9600
7UP	13 : ITQ	24 : 126,500 & above	-	-	-	-	187	-2.0200
7UP	14 : ATQ	21 : 0-6,499	-	-	1,508	834	-	-2.8506
7UP	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	1.7271
7UP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
7UP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
ABCTRANS	11 : MKT	21 : 0-6,499	1,100	-	-	-	-	0.0000
ABCTRANS	12 : MLO	21 : 0-6,499	3,187	-	-	-	-	0.0000
ACADEMY	11 : MKT	21 : 0-6,499	2,550	-	-	-	-	0.0000

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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)	
7UP	11 : MKT	21 : 0-6,499	5.068688		0	0.0000	0.0	14,193	0.0	4,937	1.1194	0.0
7UP	11 : MKT	22 : 6,500-34,999	2.926866		0	0.0000	0.0	0	0.0	33,500	0.2134	0.0
7UP	12 : MLO	21 : 0-6,499	2.965525	650	0.1000	0.0	97,096	125.3	15,210	0.6135	0.0	
7UP	12 : MLO	22 : 6,500-34,999	1.256839		0	0.0000	0.0	47,754	2.5	0	0.0000	0.0
7UP	12 : MLO	23 : 35,000-126,499	0.010000		0	0.0000	0.0	70,000	0.0	0	0.0000	0.0
7UP	13 : ITQ	21 : 0-6,499										
7UP	13 : ITQ	22 : 6,500-34,999										
7UP	13 : ITQ	23 : 35,000-126,499										
7UP	13 : ITQ	24 : 126,500 & above										
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										
ABCTTRANS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,100	0.0	0	0.0000	0.0
ABCTTRANS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,187	0.0	0	0.0000	0.0
ACADEMY	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	2,550	0.0	0	0.0000	0.0

Guidance:

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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	201709	ACADEMY	12 : MLO	21 : 0-6,499	3	1,550	0	1,550	0	
NSE	NSE	201709	ACADEMY	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201709	ACCESS	11 : MKT	21 : 0-6,499	183	289,696	0	289,696	0	
NSE	NSE	201709	ACCESS	11 : MKT	22 : 6,500-34,999	41	684,319	0	684,319	0	
NSE	NSE	201709	ACCESS	11 : MKT	23 : 35,000-126,499	33	2,137,013	0	2,137,013	0	
NSE	NSE	201709	ACCESS	11 : MKT	24 : 126,500 & above	9	2,761,419	0	2,011,419	0	
NSE	NSE	201709	ACCESS	12 : MLO	21 : 0-6,499	494	923,534	10,339	910,945	0	
NSE	NSE	201709	ACCESS	12 : MLO	22 : 6,500-34,999	256	4,146,581	165,547	3,972,462	0	
NSE	NSE	201709	ACCESS	12 : MLO	23 : 35,000-126,499	180	12,772,513	665,957	11,852,283	0	
NSE	NSE	201709	ACCESS	12 : MLO	24 : 126,500 & above	168	254,239,914	3,427,658	245,132,453	0	
NSE	NSE	201709	ACCESS	13 : ITQ	21 : 0-6,499	156	428,228	117,428	300,036	0	
NSE	NSE	201709	ACCESS	13 : ITQ	22 : 6,500-34,999	116	1,912,788	729,384	912,910	0	
NSE	NSE	201709	ACCESS	13 : ITQ	23 : 35,000-126,499	134	9,826,029	3,242,619	4,979,341	0	
NSE	NSE	201709	ACCESS	13 : ITQ	24 : 126,500 & above	73	25,332,260	5,006,390	18,551,721	0	
NSE	NSE	201709	ACCESS	14 : ATQ	21 : 0-6,499	164	396,999	133,705	238,405	0	
NSE	NSE	201709	ACCESS	14 : ATQ	22 : 6,500-34,999	168	2,958,159	821,962	1,793,467	0	

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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)
ACADEMY	12 : MLO	21 : 0-6,499	1,550	-	-	-	-	0.0000
ACADEMY	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
ACCESS	11 : MKT	21 : 0-6,499	289,696	-	-	-	-	0.0691
ACCESS	11 : MKT	22 : 6,500-34,999	684,319	-	-	-	-	0.0936
ACCESS	11 : MKT	23 : 35,000-126,499	2,137,013	-	-	-	-	0.0422
ACCESS	11 : MKT	24 : 126,500 & above	2,011,419	-	-	-	-	0.0201
ACCESS	12 : MLO	21 : 0-6,499	884,339	6,395	8,418	11,793	-	0.0371
ACCESS	12 : MLO	22 : 6,500-34,999	3,690,960	75,952	54,396	129,825	21,329	0.0344
ACCESS	12 : MLO	23 : 35,000-126,499	10,786,977	310,336	421,413	305,468	28,089	0.0209
ACCESS	12 : MLO	24 : 126,500 & above	236,330,885	6,293,512	671,441	839,021	850,146	0.1754
ACCESS	13 : ITQ	21 : 0-6,499	45,177	25,019	65,140	133,521	19,619	-0.0168
ACCESS	13 : ITQ	22 : 6,500-34,999	-	99,882	238,304	457,447	92,246	-0.0355
ACCESS	13 : ITQ	23 : 35,000-126,499	213,360	609,801	1,951,612	1,470,807	468,736	-0.0253
ACCESS	13 : ITQ	24 : 126,500 & above	4,317,356	5,163,567	5,019,035	2,055,041	1,294,167	-0.0473
ACCESS	14 : ATQ	21 : 0-6,499	5,000	23,324	56,062	114,986	33,088	-0.0271
ACCESS	14 : ATQ	22 : 6,500-34,999	-	128,628	356,829	947,742	360,268	-0.0288

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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)	
ACADEMY	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,550	0.0	0	0.0000	0.0
ACADEMY	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
ACCESS	11 : MKT	21 : 0-6,499	0.066483		0	0.0000	0.0	266,559	0.0	23,137	0.0125	0.0
ACCESS	11 : MKT	22 : 6,500-34,999	0.078967	15,434	0.0200	0.0	532,469	0.0	136,416	0.0449	0.0	0.0
ACCESS	11 : MKT	23 : 35,000-126,499	0.061220		0	0.0000	0.0	1,648,513	0.0	488,500	0.0198	0.0
ACCESS	11 : MKT	24 : 126,500 & above	0.058170		0	0.0000	0.0	671,367	0.0	1,340,052	0.0143	0.0
ACCESS	12 : MLO	21 : 0-6,499	0.049026		0	0.0000	0.0	906,145	20.1	4,800	0.0279	0.0
ACCESS	12 : MLO	22 : 6,500-34,999	0.044654	13,360	0.0200	0.0	3,805,308	34.7	153,794	0.0095	93.2	
ACCESS	12 : MLO	23 : 35,000-126,499	0.051748		0	0.0000	0.0	10,562,166	40.0	1,290,117	0.0223	2.9
ACCESS	12 : MLO	24 : 126,500 & above	0.227937		0	0.0000	0.0	116,372,909	25.0	128,759,544	0.1072	4.8
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										

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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	201709	ACCESS	14 : ATQ	23 : 35,000-126,499	121	8,285,177	2,078,846	4,686,977	0
NSE	NSE	201709	ACCESS	14 : ATQ	24 : 126,500 & above	117	66,886,973	13,715,608	42,392,397	0
NSE	NSE	201709	ACCESS	15 : NTQ	21 : 0-6,499	131	323,183	125,329	85,126	0
NSE	NSE	201709	ACCESS	15 : NTQ	22 : 6,500-34,999	172	2,984,002	1,515,481	793,383	0
NSE	NSE	201709	ACCESS	15 : NTQ	23 : 35,000-126,499	231	17,540,584	7,598,677	3,448,230	0
NSE	NSE	201709	ACCESS	15 : NTQ	24 : 126,500 & above	228	152,571,739	27,614,208	86,311,047	0
NSE	NSE	201709	AFRIPRUD	11 : MKT	21 : 0-6,499	78	98,437	0	98,437	0
NSE	NSE	201709	AFRIPRUD	11 : MKT	22 : 6,500-34,999	16	257,904	0	257,904	0
NSE	NSE	201709	AFRIPRUD	11 : MKT	23 : 35,000-126,499	4	315,000	0	315,000	0
NSE	NSE	201709	AFRIPRUD	11 : MKT	24 : 126,500 & above	3	694,481	0	694,481	0
NSE	NSE	201709	AFRIPRUD	12 : MLO	21 : 0-6,499	268	368,455	3,298	365,157	0
NSE	NSE	201709	AFRIPRUD	12 : MLO	22 : 6,500-34,999	120	2,154,117	17,722	2,136,395	0
NSE	NSE	201709	AFRIPRUD	12 : MLO	23 : 35,000-126,499	106	7,065,448	285,453	6,779,995	0
NSE	NSE	201709	AFRIPRUD	12 : MLO	24 : 126,500 & above	93	51,599,838	2,973,713	46,720,069	0
NSE	NSE	201709	AFRIPRUD	13 : ITQ	21 : 0-6,499	54	125,644	44,911	75,290	0
NSE	NSE	201709	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	54	886,833	268,596	511,751	0

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ACCESS	14 : ATQ	23 : 35,000-126,499	-	362,612	1,413,723	2,066,186	434,242	-0.0288
ACCESS	14 : ATQ	24 : 126,500 & above	18,855,161	11,506,996	3,205,061	6,669,492	955,813	0.0227
ACCESS	15 : NTQ	21 : 0-6,499	-	15	16,037	36,236	18,972	-0.0329
ACCESS	15 : NTQ	22 : 6,500-34,999	-	48	232,856	352,892	104,035	-0.0369
ACCESS	15 : NTQ	23 : 35,000-126,499	-	119,567	567,778	821,474	680,527	-0.0219
ACCESS	15 : NTQ	24 : 126,500 & above	144,373	74,061,036	5,882,499	4,079,839	1,496,824	-0.2638
AFRIPRUD	11 : MKT	21 : 0-6,499	98,437	-	-	-	-	0.0387
AFRIPRUD	11 : MKT	22 : 6,500-34,999	257,904	-	-	-	-	0.0163
AFRIPRUD	11 : MKT	23 : 35,000-126,499	315,000	-	-	-	-	0.0293
AFRIPRUD	11 : MKT	24 : 126,500 & above	694,481	-	-	-	-	-0.0038
AFRIPRUD	12 : MLO	21 : 0-6,499	354,268	-	5,873	1,436	631	0.0233
AFRIPRUD	12 : MLO	22 : 6,500-34,999	2,032,931	10,560	61,454	6,450	-	0.0186
AFRIPRUD	12 : MLO	23 : 35,000-126,499	5,977,800	68,025	124,960	324,020	146,259	0.0155
AFRIPRUD	12 : MLO	24 : 126,500 & above	41,097,122	1,497,674	112,682	1,887,490	692,575	0.0086
AFRIPRUD	13 : ITQ	21 : 0-6,499	-	11,855	17,108	26,182	15,951	-0.0111
AFRIPRUD	13 : ITQ	22 : 6,500-34,999	1,708	36,817	74,600	183,337	99,438	-0.0105

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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)	
ACCESS	14 : ATQ	23 : 35,000-126,499										
ACCESS	14 : ATQ	24 : 126,500 & above										
ACCESS	15 : NTQ	21 : 0-6,499										
ACCESS	15 : NTQ	22 : 6,500-34,999										
ACCESS	15 : NTQ	23 : 35,000-126,499										
ACCESS	15 : NTQ	24 : 126,500 & above										
AFRIPRUD	11 : MKT	21 : 0-6,499	0.037830		0	0.0000	0.0	93,217	0.0	5,220	0.0475	0.0
AFRIPRUD	11 : MKT	22 : 6,500-34,999	0.026867		0	0.0000	0.0	195,004	0.0	62,900	0.0130	0.0
AFRIPRUD	11 : MKT	23 : 35,000-126,499	0.041994		0	0.0000	0.0	165,000	0.0	150,000	0.0126	0.0
AFRIPRUD	11 : MKT	24 : 126,500 & above	0.043743		0	0.0000	0.0	244,481	0.0	450,000	0.0227	0.0
AFRIPRUD	12 : MLO	21 : 0-6,499	0.024804		0	0.0000	0.0	354,964	58.1	10,193	0.0059	0.0
AFRIPRUD	12 : MLO	22 : 6,500-34,999	0.026777		0	0.0000	0.0	2,081,395	115.7	55,000	0.0257	0.0
AFRIPRUD	12 : MLO	23 : 35,000-126,499	0.021123		0	0.0000	0.0	6,336,235	263.9	443,760	0.0146	10.1
AFRIPRUD	12 : MLO	24 : 126,500 & above	0.042501		0	0.0000	0.0	34,115,629	444.0	12,604,440	0.0431	52.8
AFRIPRUD	13 : ITQ	21 : 0-6,499										
AFRIPRUD	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	201709	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	53	3,421,986	1,114,874	1,833,717	0
NSE	NSE	201709	AFRIPRUD	13 : ITQ	24 : 126,500 & above	43	15,392,760	2,913,018	9,295,584	0
NSE	NSE	201709	AFRIPRUD	14 : ATQ	21 : 0-6,499	60	152,705	59,253	66,311	0
NSE	NSE	201709	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	53	927,372	323,753	353,601	0
NSE	NSE	201709	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	51	3,481,845	1,674,581	1,173,097	0
NSE	NSE	201709	AFRIPRUD	14 : ATQ	24 : 126,500 & above	33	11,148,328	1,955,719	4,618,086	0
NSE	NSE	201709	AFRIPRUD	15 : NTQ	21 : 0-6,499	76	200,169	58,750	43,933	0
NSE	NSE	201709	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	110	1,838,565	625,552	156,229	0
NSE	NSE	201709	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	213	16,175,213	6,606,156	965,257	0
NSE	NSE	201709	AFRIPRUD	15 : NTQ	24 : 126,500 & above	118	49,683,227	13,581,417	2,082,482	0
NSE	NSE	201709	AFROMEDIA	11 : MKT	21 : 0-6,499	2	1,500	0	1,500	0
NSE	NSE	201709	AFROMEDIA	12 : MLO	21 : 0-6,499	1	500	0	500	0
NSE	NSE	201709	AGLEVENT	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201709	AGLEVENT	11 : MKT	22 : 6,500-34,999	1	12,899	0	12,899	0
NSE	NSE	201709	AGLEVENT	12 : MLO	21 : 0-6,499	24	38,085	0	35,573	0
NSE	NSE	201709	AGLEVENT	12 : MLO	22 : 6,500-34,999	10	132,394	0	104,123	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	23 : 35,000-126,499	-	290,532	297,446	508,069	409,428	-0.0256
AFRIPRUD	13 : ITQ	24 : 126,500 & above	1,101,015	4,381,892	1,089,538	875,763	340,713	0.0281
AFRIPRUD	14 : ATQ	21 : 0-6,499	-	800	12,776	32,289	18,108	-0.0037
AFRIPRUD	14 : ATQ	22 : 6,500-34,999	-	18,853	77,488	135,015	44,551	-0.0041
AFRIPRUD	14 : ATQ	23 : 35,000-126,499	-	9,359	174,479	542,047	67,434	-0.0026
AFRIPRUD	14 : ATQ	24 : 126,500 & above	1,399,202	798	72,395	2,046,144	234,705	0.0040
AFRIPRUD	15 : NTQ	21 : 0-6,499	-	5,000	1,300	16,045	1,436	-0.0036
AFRIPRUD	15 : NTQ	22 : 6,500-34,999	-	10,000	27,220	57,745	24,745	0.0011
AFRIPRUD	15 : NTQ	23 : 35,000-126,499	-	45,000	-	345,500	101,055	0.0023
AFRIPRUD	15 : NTQ	24 : 126,500 & above	-	60,123	-	200,000	1,120,650	-0.0175
AFROMEDIA	11 : MKT	21 : 0-6,499	1,500	-	-	-	-	0.0000
AFROMEDIA	12 : MLO	21 : 0-6,499	500	-	-	-	-	0.0000
AGLEVENT	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
AGLEVENT	11 : MKT	22 : 6,500-34,999	12,899	-	-	-	-	0.0000
AGLEVENT	12 : MLO	21 : 0-6,499	32,753	-	-	900	-	0.0233
AGLEVENT	12 : MLO	22 : 6,500-34,999	95,713	-	-	-	807	0.0021

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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									
AFROMEDIA	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,500	0.0	0	0.0000	0.0
AFROMEDIA	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	12,899	0.0	0	0.0000	0.0
AGLEVENT	12 : MLO	21 : 0-6,499	0.018541	0	0.0000	0.0	33,653	10.3	1,920	0.0300	4902.0
AGLEVENT	12 : MLO	22 : 6,500-34,999	0.002121	0	0.0000	0.0	104,123	867.0	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	201709	AGLEVENT	12 : MLO	23 : 35,000-126,499	11	610,418	0	519,773	0
NSE	NSE	201709	AGLEVENT	12 : MLO	24 : 126,500 & above	11	6,320,056	119,500	1,758,636	0
NSE	NSE	201709	AGLEVENT	13 : ITQ	21 : 0-6,499	5	10,523	2,611	6,000	0
NSE	NSE	201709	AGLEVENT	13 : ITQ	22 : 6,500-34,999	6	133,000	50,000	20,000	0
NSE	NSE	201709	AGLEVENT	13 : ITQ	23 : 35,000-126,499	11	550,351	20,000	450,312	0
NSE	NSE	201709	AGLEVENT	13 : ITQ	24 : 126,500 & above	2	1,200,000	0	0	0
NSE	NSE	201709	AGLEVENT	14 : ATQ	21 : 0-6,499	7	13,497	1,000	10,883	0
NSE	NSE	201709	AGLEVENT	14 : ATQ	22 : 6,500-34,999	4	73,800	18,800	30,000	0
NSE	NSE	201709	AGLEVENT	14 : ATQ	23 : 35,000-126,499	5	375,000	50,000	325,000	0
NSE	NSE	201709	AGLEVENT	14 : ATQ	24 : 126,500 & above	3	1,342,347	0	0	0
NSE	NSE	201709	AGLEVENT	15 : NTQ	21 : 0-6,499	1	1,807	0	0	0
NSE	NSE	201709	AGLEVENT	15 : NTQ	24 : 126,500 & above	2	348,000	0	0	0
NSE	NSE	201709	AIICO	11 : MKT	21 : 0-6,499	25	56,945	1,170	55,775	0
NSE	NSE	201709	AIICO	11 : MKT	22 : 6,500-34,999	11	186,833	30,000	156,833	0
NSE	NSE	201709	AIICO	11 : MKT	23 : 35,000-126,499	11	706,375	117,500	588,875	0
NSE	NSE	201709	AIICO	11 : MKT	24 : 126,500 & above	2	340,264	0	340,264	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
AGLEVENT	12 : MLO	23 : 35,000-126,499	500,273	-	-	-	18,000	0.0248	
AGLEVENT	12 : MLO	24 : 126,500 & above	1,205,653	20,000	50,000	459,503	15,000	0.0286	
AGLEVENT	13 : ITQ	21 : 0-6,499	6,000	-	-	-	-	0.0200	
AGLEVENT	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
AGLEVENT	13 : ITQ	23 : 35,000-126,499	50,039	250,195	100,078	49,400	600	-0.0244	
AGLEVENT	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
AGLEVENT	14 : ATQ	21 : 0-6,499	-	-	1,000	2,633	2,250	-0.0294	
AGLEVENT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	10,000	-0.0433	
AGLEVENT	14 : ATQ	23 : 35,000-126,499	-	-	-	35,500	50,000	-0.0352	
AGLEVENT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
AGLEVENT	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
AGLEVENT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
AIICO	11 : MKT	21 : 0-6,499	55,775	-	-	-	-	0.0115	
AIICO	11 : MKT	22 : 6,500-34,999	156,833	-	-	-	-	0.0108	
AIICO	11 : MKT	23 : 35,000-126,499	588,875	-	-	-	-	0.0120	
AIICO	11 : MKT	24 : 126,500 & above	340,264	-	-	-	-	0.0271	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
AGLEVENT	12 : MLO	23 : 35,000-126,499	0.034442		0	0.0000	0.0	519,773	130.4	0	0.0000	0.0
AGLEVENT	12 : MLO	24 : 126,500 & above	0.031922		0	0.0000	0.0	1,336,556	195.3	422,080	0.0223	366.2
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										
AGLEVENT	14 : ATQ	23 : 35,000-126,499										
AGLEVENT	14 : ATQ	24 : 126,500 & above										
AGLEVENT	15 : NTQ	21 : 0-6,499										
AGLEVENT	15 : NTQ	24 : 126,500 & above										
AIICO	11 : MKT	21 : 0-6,499	0.012427		0	0.0000	0.0	54,025	0.0	1,750	0.0114	0.0
AIICO	11 : MKT	22 : 6,500-34,999	0.011396		0	0.0000	0.0	156,833	0.0	0	0.0000	0.0
AIICO	11 : MKT	23 : 35,000-126,499	0.013515		0	0.0000	0.0	448,875	0.0	140,000	0.0090	0.0
AIICO	11 : MKT	24 : 126,500 & above	0.032944		0	0.0000	0.0	200,000	0.0	140,264	0.0086	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	AIICO	12 : MLO	21 : 0-6,499	36	106,870	0	99,370	0	
NSE	NSE	201709	AIICO	12 : MLO	22 : 6,500-34,999	48	814,635	26,771	751,114	0	
NSE	NSE	201709	AIICO	12 : MLO	23 : 35,000-126,499	31	2,138,415	99,291	1,896,582	0	
NSE	NSE	201709	AIICO	12 : MLO	24 : 126,500 & above	54	27,468,749	2,581,303	20,995,931	0	
NSE	NSE	201709	AIICO	13 : ITQ	21 : 0-6,499	3	6,400	0	3,500	0	
NSE	NSE	201709	AIICO	13 : ITQ	22 : 6,500-34,999	12	183,899	26,281	157,618	0	
NSE	NSE	201709	AIICO	13 : ITQ	23 : 35,000-126,499	13	886,090	288,735	552,355	0	
NSE	NSE	201709	AIICO	13 : ITQ	24 : 126,500 & above	10	5,383,016	1,963,266	2,295,347	0	
NSE	NSE	201709	AIICO	14 : ATQ	21 : 0-6,499	21	62,882	13,123	41,735	0	
NSE	NSE	201709	AIICO	14 : ATQ	22 : 6,500-34,999	31	532,068	48,000	315,568	0	
NSE	NSE	201709	AIICO	14 : ATQ	23 : 35,000-126,499	26	2,025,362	330,000	972,969	0	
NSE	NSE	201709	AIICO	14 : ATQ	24 : 126,500 & above	45	16,055,074	2,470,000	5,921,012	0	
NSE	NSE	201709	AIICO	15 : NTQ	21 : 0-6,499	7	18,500	0	2,000	0	
NSE	NSE	201709	AIICO	15 : NTQ	22 : 6,500-34,999	36	742,666	39,000	69,118	0	
NSE	NSE	201709	AIICO	15 : NTQ	23 : 35,000-126,499	22	1,289,987	311,647	158,450	0	
NSE	NSE	201709	AIICO	15 : NTQ	24 : 126,500 & above	42	15,981,057	1,460,000	1,707,184	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
AIICO	12 : MLO	21 : 0-6,499	80,352	1,250	-	8,268	7,250	0.0120
AIICO	12 : MLO	22 : 6,500-34,999	602,923	8,841	36,061	34,957	49,582	0.0135
AIICO	12 : MLO	23 : 35,000-126,499	1,512,305	7,632	33,785	138,258	125,938	0.0076
AIICO	12 : MLO	24 : 126,500 & above	18,862,767	439,651	816,980	606,000	65,533	0.0122
AIICO	13 : ITQ	21 : 0-6,499	-	-	-	3,500	-	0.0043
AIICO	13 : ITQ	22 : 6,500-34,999	-	141	48,000	74,770	14,707	-0.0085
AIICO	13 : ITQ	23 : 35,000-126,499	-	-	54,247	234,585	203,523	-0.0038
AIICO	13 : ITQ	24 : 126,500 & above	-	150,000	1,000	-	185,624	-0.0137
AIICO	14 : ATQ	21 : 0-6,499	-	3,500	6,000	12,300	5,380	-0.0168
AIICO	14 : ATQ	22 : 6,500-34,999	20,000	-	3,000	118,510	48,500	-0.0197
AIICO	14 : ATQ	23 : 35,000-126,499	-	86,494	343,912	267,369	183,577	-0.0152
AIICO	14 : ATQ	24 : 126,500 & above	-	700,000	200,000	2,225,343	1,404,735	-0.0188
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	-	2,000	-0.0100
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	-	-	21,118	-0.0080
AIICO	15 : NTQ	23 : 35,000-126,499	-	38,450	-	-	-	-0.0265
AIICO	15 : NTQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0239

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	12 : MLO	21 : 0-6,499	0.014678		0	0.0000	0.0	99,370	367.2	0	0.0000	0.0
AIICO	12 : MLO	22 : 6,500-34,999	0.015536		0	0.0000	0.0	751,114	353.4	0	0.0000	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.013509		0	0.0000	0.0	1,842,582	423.7	54,000	0.0094	102.8
AIICO	12 : MLO	24 : 126,500 & above	0.015488		0	0.0000	0.0	18,113,875	84.1	2,882,056	0.0106	15.6
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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	AIRSERVICE	11 : MKT	21 : 0-6,499	21	18,440	0	18,440	0	
NSE	NSE	201709	AIRSERVICE	11 : MKT	23 : 35,000-126,499	1	40,000	0	40,000	0	
NSE	NSE	201709	AIRSERVICE	12 : MLO	21 : 0-6,499	35	56,306	3,820	49,768	0	
NSE	NSE	201709	AIRSERVICE	12 : MLO	22 : 6,500-34,999	23	300,195	34,655	245,540	0	
NSE	NSE	201709	AIRSERVICE	12 : MLO	23 : 35,000-126,499	10	831,635	58,085	626,150	0	
NSE	NSE	201709	AIRSERVICE	12 : MLO	24 : 126,500 & above	5	1,473,273	0	1,473,273	0	
NSE	NSE	201709	AIRSERVICE	13 : ITQ	21 : 0-6,499	26	52,870	22,230	14,708	0	
NSE	NSE	201709	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	34	369,747	197,692	52,500	0	
NSE	NSE	201709	AIRSERVICE	13 : ITQ	23 : 35,000-126,499	9	606,156	345,000	42,293	0	
NSE	NSE	201709	AIRSERVICE	14 : ATQ	21 : 0-6,499	25	63,527	29,900	16,755	0	
NSE	NSE	201709	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	12	143,185	74,755	35,000	0	
NSE	NSE	201709	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	11	793,208	397,505	180,480	0	
NSE	NSE	201709	AIRSERVICE	14 : ATQ	24 : 126,500 & above	2	800,505	0	600,000	0	
NSE	NSE	201709	AIRSERVICE	15 : NTQ	21 : 0-6,499	7	1,400	1,200	200	0	
NSE	NSE	201709	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	4	41,500	31,500	2,491	0	
NSE	NSE	201709	AIRSERVICE	15 : NTQ	23 : 35,000-126,499	6	495,000	145,000	100,000	0	

Guidance:

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

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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	11 : MKT	21 : 0-6,499	18,440	-	-	-	-	0.4716
AIRSERVICE	11 : MKT	23 : 35,000-126,499	40,000	-	-	-	-	0.6100
AIRSERVICE	12 : MLO	21 : 0-6,499	47,768	-	-	2,000	-	0.2267
AIRSERVICE	12 : MLO	22 : 6,500-34,999	242,840	2,700	-	-	-	0.2582
AIRSERVICE	12 : MLO	23 : 35,000-126,499	625,550	-	400	-	-	0.4349
AIRSERVICE	12 : MLO	24 : 126,500 & above	1,387,708	85,565	-	-	-	0.5399
AIRSERVICE	13 : ITQ	21 : 0-6,499	-	-	5,970	6,565	1,600	0.1117
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	-	12,500	16,800	13,200	-0.1202
AIRSERVICE	13 : ITQ	23 : 35,000-126,499	-	-	-	2,380	-	-0.5676
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	-	5,000	6,160	50	-0.4559
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	-	-	-	15,000	20,000	-0.4000
AIRSERVICE	14 : ATQ	23 : 35,000-126,499	-	-	40,000	-	-	-0.5769
AIRSERVICE	14 : ATQ	24 : 126,500 & above	-	-	-	600,000	-	-0.4600
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	-	200	-0.6600
AIRSERVICE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	2,491	-0.6300
AIRSERVICE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	100,000	-0.6100

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: September 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)	
AIRSERVICE	11 : MKT	21 : 0-6,499	0.340927		0	0.0000	0.0	17,940	0.0	500	0.5664	0.0
AIRSERVICE	11 : MKT	23 : 35,000-126,499	0.590000		0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
AIRSERVICE	12 : MLO	21 : 0-6,499	0.299688		0	0.0000	0.0	47,768	45.6	2,000	0.0073	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.353455		0	0.0000	0.0	216,040	0.4	29,500	0.0099	0.0
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.362318		0	0.0000	0.0	626,150	1.9	0	0.0000	0.0
AIRSERVICE	12 : MLO	24 : 126,500 & above	0.490720		0	0.0000	0.0	875,660	0.0	597,613	0.0229	6.0
AIRSERVICE	13 : ITQ	21 : 0-6,499										
AIRSERVICE	13 : ITQ	22 : 6,500-34,999										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	AIRSERVICE	15 : NTQ	24 : 126,500 & above	1	150,000	0	150,000	0	
NSE	NSE	201709	ALEX	12 : MLO	21 : 0-6,499	1	200	0	200	0	
NSE	NSE	201709	ARBICO	11 : MKT	21 : 0-6,499	1	5	0	5	0	
NSE	NSE	201709	ARBICO	12 : MLO	21 : 0-6,499	4	3,105	0	3,105	0	
NSE	NSE	201709	ARBICO	12 : MLO	23 : 35,000-126,499	1	99,200	0	20	0	
NSE	NSE	201709	ARBICO	14 : ATQ	21 : 0-6,499	2	2,600	2,600	0	0	
NSE	NSE	201709	BERGER	11 : MKT	21 : 0-6,499	9	12,111	0	12,111	0	
NSE	NSE	201709	BERGER	11 : MKT	22 : 6,500-34,999	2	19,854	9,854	10,000	0	
NSE	NSE	201709	BERGER	12 : MLO	21 : 0-6,499	51	94,214	11,329	81,385	0	
NSE	NSE	201709	BERGER	12 : MLO	22 : 6,500-34,999	10	150,224	6,000	97,053	0	
NSE	NSE	201709	BERGER	12 : MLO	23 : 35,000-126,499	2	164,210	32,305	131,905	0	
NSE	NSE	201709	BERGER	12 : MLO	24 : 126,500 & above	2	1,159,000	0	1,108,445	0	
NSE	NSE	201709	BERGER	13 : ITQ	21 : 0-6,499	26	68,253	35,484	18,318	0	
NSE	NSE	201709	BERGER	13 : ITQ	22 : 6,500-34,999	23	344,175	143,500	11,233	0	
NSE	NSE	201709	BERGER	13 : ITQ	23 : 35,000-126,499	7	684,690	100,000	132,759	0	
NSE	NSE	201709	BERGER	13 : ITQ	24 : 126,500 & above	1	948,581	0	948,581	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
AIRSERVICE	15 : NTQ	24 : 126,500 & above	-	-	-	-	150,000	-0.6100
ALEX	12 : MLO	21 : 0-6,499	200	-	-	-	-	0.0000
ARBICO	11 : MKT	21 : 0-6,499	5	-	-	-	-	0.0000
ARBICO	12 : MLO	21 : 0-6,499	3,105	-	-	-	-	0.1630
ARBICO	12 : MLO	23 : 35,000-126,499	20	-	-	-	-	0.0000
ARBICO	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
BERGER	11 : MKT	21 : 0-6,499	12,111	-	-	-	-	0.4279
BERGER	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
BERGER	12 : MLO	21 : 0-6,499	77,131	-	-	3,954	-	0.2923
BERGER	12 : MLO	22 : 6,500-34,999	96,590	-	-	463	-	0.3404
BERGER	12 : MLO	23 : 35,000-126,499	131,905	-	-	-	-	-0.0048
BERGER	12 : MLO	24 : 126,500 & above	1,107,581	854	-	10	-	0.3258
BERGER	13 : ITQ	21 : 0-6,499	-	4,000	-	7,100	1,000	-0.0513
BERGER	13 : ITQ	22 : 6,500-34,999	-	-	-	9,200	-	-0.3898
BERGER	13 : ITQ	23 : 35,000-126,499	-	244	-	124,690	-	0.0044
BERGER	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.5400

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
AIRSERVICE	15 : NTQ	24 : 126,500 & above										
ALEX	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
ARBICO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	5	0.0	0	0.0000	0.0
ARBICO	12 : MLO	21 : 0-6,499	0.161352		0	0.0000	0.0	3,105	0.0	0	0.0000	0.0
ARBICO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	20	0.0	0	0.0000	0.0
ARBICO	14 : ATQ	21 : 0-6,499										
BERGER	11 : MKT	21 : 0-6,499	0.323753		0	0.0000	0.0	10,328	0.0	1,783	0.0989	0.0
BERGER	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
BERGER	12 : MLO	21 : 0-6,499	0.266580		0	0.0000	0.0	81,385	40.4	0	0.0000	0.0
BERGER	12 : MLO	22 : 6,500-34,999	0.329684		0	0.0000	0.0	77,018	4.2	20,035	0.2223	0.0
BERGER	12 : MLO	23 : 35,000-126,499	0.311982		0	0.0000	0.0	131,905	0.0	0	0.0000	0.0
BERGER	12 : MLO	24 : 126,500 & above	0.368836		0	0.0000	0.0	949,445	0.0	159,000	0.2899	0.0
BERGER	13 : ITQ	21 : 0-6,499										
BERGER	13 : ITQ	22 : 6,500-34,999										
BERGER	13 : ITQ	23 : 35,000-126,499										
BERGER	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	201709	BERGER	14 : ATQ	21 : 0-6,499	14	31,723	22,591	2,974	0
NSE	NSE	201709	BERGER	14 : ATQ	22 : 6,500-34,999	9	162,646	20,000	21,500	0
NSE	NSE	201709	BERGER	14 : ATQ	23 : 35,000-126,499	4	235,420	0	6,503	0
NSE	NSE	201709	BERGER	14 : ATQ	24 : 126,500 & above	1	1,000,000	1,000,000	0	0
NSE	NSE	201709	BERGER	15 : NTQ	21 : 0-6,499	4	17,288	1,142	0	0
NSE	NSE	201709	BERGER	15 : NTQ	22 : 6,500-34,999	9	125,638	20,000	92	0
NSE	NSE	201709	BERGER	15 : NTQ	23 : 35,000-126,499	3	130,000	40,000	0	0
NSE	NSE	201709	BETAGLAS	11 : MKT	21 : 0-6,499	4	1,899	1,874	25	0
NSE	NSE	201709	BETAGLAS	12 : MLO	21 : 0-6,499	35	26,681	6,204	10,951	0
NSE	NSE	201709	BETAGLAS	12 : MLO	22 : 6,500-34,999	5	103,996	0	103,996	0
NSE	NSE	201709	BETAGLAS	12 : MLO	23 : 35,000-126,499	2	163,440	0	163,440	0
NSE	NSE	201709	BETAGLAS	13 : ITQ	21 : 0-6,499	11	12,235	0	93	0
NSE	NSE	201709	BETAGLAS	13 : ITQ	22 : 6,500-34,999	1	6,943	6,901	42	0
NSE	NSE	201709	BETAGLAS	13 : ITQ	23 : 35,000-126,499	2	100,000	50,000	0	0
NSE	NSE	201709	BETAGLAS	14 : ATQ	21 : 0-6,499	11	5,146	200	1,766	0
NSE	NSE	201709	BETAGLAS	14 : ATQ	22 : 6,500-34,999	1	6,910	0	0	0

Guidance:

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

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Market 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	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.4892
BERGER	14 : ATQ	22 : 6,500-34,999	-	6,500	-	500	3,028	-0.2193
BERGER	14 : ATQ	23 : 35,000-126,499	-	-	5,000	-	-	-0.5229
BERGER	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
BERGER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
BERGER	15 : NTQ	22 : 6,500-34,999	-	-	92	-	-	-0.2800
BERGER	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
BETAGLAS	11 : MKT	21 : 0-6,499	25	-	-	-	-	5.5800
BETAGLAS	12 : MLO	21 : 0-6,499	9,732	637	-	-	-	0.7674
BETAGLAS	12 : MLO	22 : 6,500-34,999	76,590	-	-	27,406	-	0.1800
BETAGLAS	12 : MLO	23 : 35,000-126,499	143,440	-	20,000	-	-	3.6588
BETAGLAS	13 : ITQ	21 : 0-6,499	-	-	-	-	5	-5.1035
BETAGLAS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	42	-2.5400
BETAGLAS	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
BETAGLAS	14 : ATQ	21 : 0-6,499	-	-	200	375	1,183	-3.3938
BETAGLAS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	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)	
BERGER	14 : ATQ	21 : 0-6,499										
BERGER	14 : ATQ	22 : 6,500-34,999										
BERGER	14 : ATQ	23 : 35,000-126,499										
BERGER	14 : ATQ	24 : 126,500 & above										
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	5.580000		0	0.0000	0.0	25	0.0	0	0.0000	0.0
BETAGLAS	12 : MLO	21 : 0-6,499	1.378095		0	0.0000	0.0	10,851	260.8	100	0.0900	31.0
BETAGLAS	12 : MLO	22 : 6,500-34,999	2.139765		0	0.0000	0.0	103,996	208.2	0	0.0000	0.0
BETAGLAS	12 : MLO	23 : 35,000-126,499	3.658835		0	0.0000	0.0	163,440	8.1	0	0.0000	0.0
BETAGLAS	13 : ITQ	21 : 0-6,499										
BETAGLAS	13 : ITQ	22 : 6,500-34,999										
BETAGLAS	13 : ITQ	23 : 35,000-126,499										
BETAGLAS	14 : ATQ	21 : 0-6,499										
BETAGLAS	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	201709	BETAGLAS	14 : ATQ	23 : 35,000-126,499	2	200,050	0	0	0
NSE	NSE	201709	BETAGLAS	15 : NTQ	21 : 0-6,499	1	100	0	0	0
NSE	NSE	201709	BOCGAS	11 : MKT	21 : 0-6,499	6	7,310	0	7,310	0
NSE	NSE	201709	BOCGAS	11 : MKT	22 : 6,500-34,999	1	15,000	15,000	0	0
NSE	NSE	201709	BOCGAS	12 : MLO	21 : 0-6,499	8	12,409	0	12,409	0
NSE	NSE	201709	BOCGAS	12 : MLO	22 : 6,500-34,999	4	37,901	0	27,901	0
NSE	NSE	201709	BOCGAS	12 : MLO	23 : 35,000-126,499	5	247,563	0	247,563	0
NSE	NSE	201709	BOCGAS	12 : MLO	24 : 126,500 & above	1	471,974	0	471,974	0
NSE	NSE	201709	BOCGAS	13 : ITQ	21 : 0-6,499	1	500	0	0	0
NSE	NSE	201709	BOCGAS	14 : ATQ	21 : 0-6,499	1	5,000	0	5,000	0
NSE	NSE	201709	BOCGAS	14 : ATQ	24 : 126,500 & above	1	472,174	0	472,174	0
NSE	NSE	201709	CADBURY	11 : MKT	21 : 0-6,499	50	84,874	0	84,874	0
NSE	NSE	201709	CADBURY	11 : MKT	22 : 6,500-34,999	12	156,135	0	156,135	0
NSE	NSE	201709	CADBURY	12 : MLO	21 : 0-6,499	168	254,217	11,369	242,848	0
NSE	NSE	201709	CADBURY	12 : MLO	22 : 6,500-34,999	54	783,300	111,184	671,348	0
NSE	NSE	201709	CADBURY	12 : MLO	23 : 35,000-126,499	22	1,861,739	267,128	1,582,127	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
BETAGLAS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
BETAGLAS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
BOCGAS	11 : MKT	21 : 0-6,499	7,310	-	-	-	-	0.0093
BOCGAS	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
BOCGAS	12 : MLO	21 : 0-6,499	12,409	-	-	-	-	0.0000
BOCGAS	12 : MLO	22 : 6,500-34,999	19,766	-	-	350	-	0.0080
BOCGAS	12 : MLO	23 : 35,000-126,499	247,563	-	-	-	-	0.0000
BOCGAS	12 : MLO	24 : 126,500 & above	471,974	-	-	-	-	0.1300
BOCGAS	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
BOCGAS	14 : ATQ	21 : 0-6,499	-	-	5,000	-	-	-0.1200
BOCGAS	14 : ATQ	24 : 126,500 & above	-	-	-	200	471,974	-0.1300
CADBURY	11 : MKT	21 : 0-6,499	84,874	-	-	-	-	0.3263
CADBURY	11 : MKT	22 : 6,500-34,999	156,135	-	-	-	-	0.3110
CADBURY	12 : MLO	21 : 0-6,499	236,652	2,921	2,180	1,095	-	0.2079
CADBURY	12 : MLO	22 : 6,500-34,999	601,196	7,751	38,596	14,373	9,432	0.1235
CADBURY	12 : MLO	23 : 35,000-126,499	1,227,992	59,254	80,092	90,996	-	0.0695

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
BETAGLAS	14 : ATQ	23 : 35,000-126,499										
BETAGLAS	15 : NTQ	21 : 0-6,499										
BOCGAS	11 : MKT	21 : 0-6,499	0.009302		0	0.0000	0.0	7,310	0.0	0	0.0000	0.0
BOCGAS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	12,409	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	22 : 6,500-34,999	0.022321		0	0.0000	0.0	27,901	1531.7	0	0.0000	0.0
BOCGAS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	247,563	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	24 : 126,500 & above	0.130000		0	0.0000	0.0	471,974	0.0	0	0.0000	0.0
BOCGAS	13 : ITQ	21 : 0-6,499										
BOCGAS	14 : ATQ	21 : 0-6,499										
BOCGAS	14 : ATQ	24 : 126,500 & above										
CADBURY	11 : MKT	21 : 0-6,499	0.377593		0	0.0000	0.0	61,983	0.0	22,891	0.0398	0.0
CADBURY	11 : MKT	22 : 6,500-34,999	0.245533		0	0.0000	0.0	123,271	0.0	32,864	0.0932	0.0
CADBURY	12 : MLO	21 : 0-6,499	0.244278		0	0.0000	0.0	237,008	5.4	5,840	0.1501	0.0
CADBURY	12 : MLO	22 : 6,500-34,999	0.231421		0	0.0000	0.0	548,995	68.8	122,353	0.0317	23.5
CADBURY	12 : MLO	23 : 35,000-126,499	0.206202		0	0.0000	0.0	1,045,180	725.3	536,947	0.0325	148.3

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 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	201709	CADBURY	12 : MLO	24 : 126,500 & above	9	2,833,874	437,366	2,034,348	0
NSE	NSE	201709	CADBURY	13 : ITQ	21 : 0-6,499	116	250,603	77,852	121,018	0
NSE	NSE	201709	CADBURY	13 : ITQ	22 : 6,500-34,999	90	1,314,477	682,437	329,651	0
NSE	NSE	201709	CADBURY	13 : ITQ	23 : 35,000-126,499	24	1,738,373	1,146,557	118,460	0
NSE	NSE	201709	CADBURY	13 : ITQ	24 : 126,500 & above	12	5,086,145	1,441,862	693,300	0
NSE	NSE	201709	CADBURY	14 : ATQ	21 : 0-6,499	66	162,266	67,343	48,598	0
NSE	NSE	201709	CADBURY	14 : ATQ	22 : 6,500-34,999	35	479,033	163,095	232,225	0
NSE	NSE	201709	CADBURY	14 : ATQ	23 : 35,000-126,499	18	1,242,575	628,344	60,484	0
NSE	NSE	201709	CADBURY	14 : ATQ	24 : 126,500 & above	3	1,750,323	1,250,323	0	0
NSE	NSE	201709	CADBURY	15 : NTQ	21 : 0-6,499	49	131,344	36,517	15,737	0
NSE	NSE	201709	CADBURY	15 : NTQ	22 : 6,500-34,999	37	573,009	365,910	54,820	0
NSE	NSE	201709	CADBURY	15 : NTQ	23 : 35,000-126,499	22	1,711,416	525,850	265,851	0
NSE	NSE	201709	CADBURY	15 : NTQ	24 : 126,500 & above	7	2,832,024	598,462	1,033,562	0
NSE	NSE	201709	CAP	11 : MKT	21 : 0-6,499	16	22,443	0	22,443	0
NSE	NSE	201709	CAP	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	CAP	12 : MLO	21 : 0-6,499	104	205,593	16,098	185,063	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
CADBURY	12 : MLO	24 : 126,500 & above	1,873,786	-	-	8,701	-	0.0786
CADBURY	13 : ITQ	21 : 0-6,499	4,800	1,000	7,717	51,422	26,023	-0.0825
CADBURY	13 : ITQ	22 : 6,500-34,999	-	27,900	63,350	66,188	59,872	-0.1265
CADBURY	13 : ITQ	23 : 35,000-126,499	-	-	-	112,988	3,936	-0.0898
CADBURY	13 : ITQ	24 : 126,500 & above	-	-	-	290,500	81,050	-0.1010
CADBURY	14 : ATQ	21 : 0-6,499	-	60	2,050	29,428	8,918	0.1043
CADBURY	14 : ATQ	22 : 6,500-34,999	-	10,000	19,662	86,032	53,531	-0.0481
CADBURY	14 : ATQ	23 : 35,000-126,499	-	-	6,000	10,444	2,000	-0.0627
CADBURY	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CADBURY	15 : NTQ	21 : 0-6,499	-	500	-	4,928	5,000	0.1297
CADBURY	15 : NTQ	22 : 6,500-34,999	-	500	-	-	11,920	-0.1508
CADBURY	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.3841
CADBURY	15 : NTQ	24 : 126,500 & above	-	-	-	500,000	-	0.0251
CAP	11 : MKT	21 : 0-6,499	22,443	-	-	-	-	1.7087
CAP	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	3.2800
CAP	12 : MLO	21 : 0-6,499	175,210	1,008	855	5,100	2,115	0.8474

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	24 : 126,500 & above	0.352201		0	0.0000	0.0	1,326,023	824.6	708,325	0.2875	0.0
CADBURY	13 : ITQ	21 : 0-6,499										
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	1.560632		0	0.0000	0.0	22,443	0.0	0	0.0000	0.0
CAP	11 : MKT	22 : 6,500-34,999	3.290000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
CAP	12 : MLO	21 : 0-6,499	1.075252		0	0.0000	0.0	175,226	103.6	9,837	0.1070	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	CAP	12 : MLO	22 : 6,500-34,999	24	335,353	30,077	299,588	0
NSE	NSE	201709	CAP	12 : MLO	23 : 35,000-126,499	7	568,630	22,205	546,425	0
NSE	NSE	201709	CAP	12 : MLO	24 : 126,500 & above	2	306,191	0	306,191	0
NSE	NSE	201709	CAP	13 : ITQ	21 : 0-6,499	67	167,460	72,801	38,205	0
NSE	NSE	201709	CAP	13 : ITQ	22 : 6,500-34,999	28	409,762	119,293	171,545	0
NSE	NSE	201709	CAP	13 : ITQ	23 : 35,000-126,499	1	36,792	0	36,792	0
NSE	NSE	201709	CAP	13 : ITQ	24 : 126,500 & above	1	180,444	0	180,444	0
NSE	NSE	201709	CAP	14 : ATQ	21 : 0-6,499	38	69,524	26,427	8,355	0
NSE	NSE	201709	CAP	14 : ATQ	22 : 6,500-34,999	10	136,851	52,596	13,255	0
NSE	NSE	201709	CAP	14 : ATQ	23 : 35,000-126,499	2	85,413	0	1,250	0
NSE	NSE	201709	CAP	14 : ATQ	24 : 126,500 & above	1	5,366,382	5,366,382	0	0
NSE	NSE	201709	CAP	15 : NTQ	21 : 0-6,499	18	43,272	22,812	0	0
NSE	NSE	201709	CAP	15 : NTQ	22 : 6,500-34,999	4	81,469	34,469	0	0
NSE	NSE	201709	CAP	15 : NTQ	23 : 35,000-126,499	2	151,531	51,531	0	0
NSE	NSE	201709	CAPHOTEL	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	CAPHOTEL	12 : MLO	21 : 0-6,499	9	11,133	0	11,133	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
CAP	12 : MLO	22 : 6,500-34,999	299,588	-	-	-	-	0.9614	
CAP	12 : MLO	23 : 35,000-126,499	531,650	-	-	-	9,775	1.0367	
CAP	12 : MLO	24 : 126,500 & above	306,191	-	-	-	-	1.5500	
CAP	13 : ITQ	21 : 0-6,499	-	500	1,800	18,597	6,561	-0.4532	
CAP	13 : ITQ	22 : 6,500-34,999	13,068	6,788	43,760	49,961	40,508	-0.4832	
CAP	13 : ITQ	23 : 35,000-126,499	-	-	-	36,792	-	0.5600	
CAP	13 : ITQ	24 : 126,500 & above	130,852	49,592	-	-	-	-0.4800	
CAP	14 : ATQ	21 : 0-6,499	-	-	-	395	2,477	-3.5693	
CAP	14 : ATQ	22 : 6,500-34,999	-	10,000	3,255	-	-	-0.5217	
CAP	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-1.9900	
CAP	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
CAP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
CAP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
CAP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
CAPHOTEL	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0000	
CAPHOTEL	12 : MLO	21 : 0-6,499	11,133	-	-	-	-	0.0000	

Guidance:

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

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Market Execution Quality Detail: September 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)	
CAP	12 : MLO	22 : 6,500-34,999	1.231089		0	0.0000	0.0	267,769	0.0	31,819	0.1288	0.0
CAP	12 : MLO	23 : 35,000-126,499	1.224316		0	0.0000	0.0	546,425	115.1	0	0.0000	0.0
CAP	12 : MLO	24 : 126,500 & above	1.544293		0	0.0000	0.0	306,191	0.0	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										
CAPHOTEL	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
CAPHOTEL	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	11,133	0.0	0	0.0000	0.0

Guidance:

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

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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	201709	CAPOIL	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0	
NSE	NSE	201709	CAPOIL	12 : MLO	21 : 0-6,499	4	10,500	0	10,500	0	
NSE	NSE	201709	CAVERTON	11 : MKT	21 : 0-6,499	8	10,327	0	10,327	0	
NSE	NSE	201709	CAVERTON	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201709	CAVERTON	11 : MKT	23 : 35,000-126,499	2	150,000	50,000	100,000	0	
NSE	NSE	201709	CAVERTON	12 : MLO	21 : 0-6,499	13	32,020	0	32,020	0	
NSE	NSE	201709	CAVERTON	12 : MLO	22 : 6,500-34,999	8	125,212	0	125,212	0	
NSE	NSE	201709	CAVERTON	12 : MLO	23 : 35,000-126,499	15	985,778	0	954,178	0	
NSE	NSE	201709	CAVERTON	12 : MLO	24 : 126,500 & above	5	1,312,300	0	1,187,300	0	
NSE	NSE	201709	CAVERTON	13 : ITQ	21 : 0-6,499	7	24,800	3,600	11,200	0	
NSE	NSE	201709	CAVERTON	13 : ITQ	22 : 6,500-34,999	6	85,587	0	34,000	0	
NSE	NSE	201709	CAVERTON	13 : ITQ	23 : 35,000-126,499	5	379,500	40,000	239,500	0	
NSE	NSE	201709	CAVERTON	13 : ITQ	24 : 126,500 & above	3	584,000	129,000	100,000	0	
NSE	NSE	201709	CAVERTON	14 : ATQ	21 : 0-6,499	12	39,864	4,200	11,700	0	
NSE	NSE	201709	CAVERTON	14 : ATQ	22 : 6,500-34,999	16	366,768	74,478	74,406	0	
NSE	NSE	201709	CAVERTON	14 : ATQ	23 : 35,000-126,499	14	1,126,055	302,000	150,179	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
CAPOIL	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
CAPOIL	12 : MLO	21 : 0-6,499	10,500	-	-	-	-	0.0000
CAVERTON	11 : MKT	21 : 0-6,499	10,327	-	-	-	-	0.0263
CAVERTON	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0700
CAVERTON	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.1000
CAVERTON	12 : MLO	21 : 0-6,499	31,220	-	-	-	-	0.0329
CAVERTON	12 : MLO	22 : 6,500-34,999	107,940	-	-	17,272	-	0.0289
CAVERTON	12 : MLO	23 : 35,000-126,499	911,609	-	6,400	-	3,000	0.0400
CAVERTON	12 : MLO	24 : 126,500 & above	1,077,300	-	-	-	-	0.0679
CAVERTON	13 : ITQ	21 : 0-6,499	-	-	-	-	6,700	-0.0292
CAVERTON	13 : ITQ	22 : 6,500-34,999	-	-	-	-	30,000	-0.0565
CAVERTON	13 : ITQ	23 : 35,000-126,499	-	-	-	119,500	-	-0.0001
CAVERTON	13 : ITQ	24 : 126,500 & above	-	-	-	-	100,000	-0.0500
CAVERTON	14 : ATQ	21 : 0-6,499	-	-	-	5,000	6,700	-0.0409
CAVERTON	14 : ATQ	22 : 6,500-34,999	-	10,000	25,000	-	20,000	-0.0526
CAVERTON	14 : ATQ	23 : 35,000-126,499	-	-	136,394	-	13,785	-0.0676

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
CAPOIL	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
CAPOIL	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	10,500	0.0	0	0.0000	0.0
CAVERTON	11 : MKT	21 : 0-6,499	0.024547		0	0.0000	0.0	10,327	0.0	0	0.0000	0.0
CAVERTON	11 : MKT	22 : 6,500-34,999	0.070000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
CAVERTON	11 : MKT	23 : 35,000-126,499	0.100000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
CAVERTON	12 : MLO	21 : 0-6,499	0.033154		0	0.0000	0.0	32,020	180.1	0	0.0000	0.0
CAVERTON	12 : MLO	22 : 6,500-34,999	0.028930		0	0.0000	0.0	106,212	142.9	19,000	0.0074	0.0
CAVERTON	12 : MLO	23 : 35,000-126,499	0.046182		0	0.0000	0.0	840,556	1.2	113,622	0.0129	2771.4
CAVERTON	12 : MLO	24 : 126,500 & above	0.084658		0	0.0000	0.0	420,000	1117.8	767,300	0.0479	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										
CAVERTON	14 : ATQ	22 : 6,500-34,999										
CAVERTON	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	201709	CAVERTON	15 : NTQ	21 : 0-6,499	2	4,631	0	2,631	0
NSE	NSE	201709	CAVERTON	15 : NTQ	22 : 6,500-34,999	9	201,131	20,000	0	0
NSE	NSE	201709	CAVERTON	15 : NTQ	23 : 35,000-126,499	20	1,616,347	155,000	148,559	0
NSE	NSE	201709	CCNN	11 : MKT	21 : 0-6,499	8	11,034	2,700	8,334	0
NSE	NSE	201709	CCNN	11 : MKT	22 : 6,500-34,999	2	27,818	0	27,818	0
NSE	NSE	201709	CCNN	11 : MKT	23 : 35,000-126,499	2	149,000	99,000	50,000	0
NSE	NSE	201709	CCNN	12 : MLO	21 : 0-6,499	53	84,535	0	84,535	0
NSE	NSE	201709	CCNN	12 : MLO	22 : 6,500-34,999	30	432,891	18,173	401,563	0
NSE	NSE	201709	CCNN	12 : MLO	23 : 35,000-126,499	9	737,986	120,104	463,231	0
NSE	NSE	201709	CCNN	12 : MLO	24 : 126,500 & above	2	264,274	130,958	133,316	0
NSE	NSE	201709	CCNN	13 : ITQ	21 : 0-6,499	51	88,981	53,918	13,019	0
NSE	NSE	201709	CCNN	13 : ITQ	22 : 6,500-34,999	33	518,266	208,468	84,962	0
NSE	NSE	201709	CCNN	13 : ITQ	23 : 35,000-126,499	20	1,590,629	735,231	445,186	0
NSE	NSE	201709	CCNN	14 : ATQ	21 : 0-6,499	38	77,205	29,413	18,037	0
NSE	NSE	201709	CCNN	14 : ATQ	22 : 6,500-34,999	16	266,086	84,890	24,891	0
NSE	NSE	201709	CCNN	14 : ATQ	23 : 35,000-126,499	3	218,000	68,000	0	0

Guidance:

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

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Market 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)
CAVERTON	15 : NTQ	21 : 0-6,499	-	-	-	-	2,631	-0.0700
CAVERTON	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CAVERTON	15 : NTQ	23 : 35,000-126,499	-	73,953	74,606	-	-	-0.0550
CCNN	11 : MKT	21 : 0-6,499	8,334	-	-	-	-	0.4661
CCNN	11 : MKT	22 : 6,500-34,999	27,818	-	-	-	-	0.1833
CCNN	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.2400
CCNN	12 : MLO	21 : 0-6,499	77,144	401	1,539	5,451	-	0.2540
CCNN	12 : MLO	22 : 6,500-34,999	388,937	-	-	12,595	-	0.1241
CCNN	12 : MLO	23 : 35,000-126,499	295,143	55,000	10,912	19,553	50,000	0.1517
CCNN	12 : MLO	24 : 126,500 & above	133,316	-	-	-	-	0.1406
CCNN	13 : ITQ	21 : 0-6,499	3,294	-	-	2,237	5,752	-0.2060
CCNN	13 : ITQ	22 : 6,500-34,999	9,206	1,000	-	16,794	12,715	0.0052
CCNN	13 : ITQ	23 : 35,000-126,499	-	4,000	100	55,000	301,995	-0.1787
CCNN	14 : ATQ	21 : 0-6,499	-	-	412	10,470	1,375	-0.1545
CCNN	14 : ATQ	22 : 6,500-34,999	-	-	-	941	-	-0.1619
CCNN	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	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)	
CAVERTON	15 : NTQ	21 : 0-6,499										
CAVERTON	15 : NTQ	22 : 6,500-34,999										
CAVERTON	15 : NTQ	23 : 35,000-126,499										
CCNN	11 : MKT	21 : 0-6,499	0.431144		0	0.0000	0.0	6,334	0.0	2,000	0.0532	0.0
CCNN	11 : MKT	22 : 6,500-34,999	0.114856		0	0.0000	0.0	6,818	0.0	21,000	0.0095	0.0
CCNN	11 : MKT	23 : 35,000-126,499	0.240000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
CCNN	12 : MLO	21 : 0-6,499	0.253211		0	0.0000	0.0	82,535	26.7	2,000	0.0125	0.0
CCNN	12 : MLO	22 : 6,500-34,999	0.193912		0	0.0000	0.0	321,916	0.8	79,647	0.0167	135.7
CCNN	12 : MLO	23 : 35,000-126,499	0.321515		0	0.0000	0.0	379,752	1065.5	83,479	0.2768	317.9
CCNN	12 : MLO	24 : 126,500 & above	0.253029		0	0.0000	0.0	9,042	0.0	124,274	0.0089	0.0
CCNN	13 : ITQ	21 : 0-6,499										
CCNN	13 : ITQ	22 : 6,500-34,999										
CCNN	13 : ITQ	23 : 35,000-126,499										
CCNN	14 : ATQ	21 : 0-6,499										
CCNN	14 : ATQ	22 : 6,500-34,999										
CCNN	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	201709	CCNN	15 : NTQ	21 : 0-6,499	22	40,140	18,261	8,310	0	
NSE	NSE	201709	CCNN	15 : NTQ	22 : 6,500-34,999	13	239,405	55,000	37,618	0	
NSE	NSE	201709	CCNN	15 : NTQ	23 : 35,000-126,499	7	502,419	100,000	75,000	0	
NSE	NSE	201709	CCNN	15 : NTQ	24 : 126,500 & above	3	600,000	200,000	23,051	0	
NSE	NSE	201709	CHAMPION	11 : MKT	21 : 0-6,499	3	3,350	0	3,350	0	
NSE	NSE	201709	CHAMPION	11 : MKT	22 : 6,500-34,999	2	38,990	0	38,990	0	
NSE	NSE	201709	CHAMPION	11 : MKT	23 : 35,000-126,499	2	113,607	0	113,607	0	
NSE	NSE	201709	CHAMPION	11 : MKT	24 : 126,500 & above	1	400,000	0	400,000	0	
NSE	NSE	201709	CHAMPION	12 : MLO	21 : 0-6,499	51	107,431	2,000	105,431	0	
NSE	NSE	201709	CHAMPION	12 : MLO	22 : 6,500-34,999	38	569,033	40,450	353,975	0	
NSE	NSE	201709	CHAMPION	12 : MLO	23 : 35,000-126,499	18	1,331,342	47,500	925,375	0	
NSE	NSE	201709	CHAMPION	12 : MLO	24 : 126,500 & above	13	3,126,158	343,000	2,663,158	0	
NSE	NSE	201709	CHAMPION	13 : ITQ	21 : 0-6,499	29	67,116	3,444	23,972	0	
NSE	NSE	201709	CHAMPION	13 : ITQ	22 : 6,500-34,999	33	551,863	113,780	184,284	0	
NSE	NSE	201709	CHAMPION	13 : ITQ	23 : 35,000-126,499	19	1,432,500	447,000	206,946	0	
NSE	NSE	201709	CHAMPION	13 : ITQ	24 : 126,500 & above	6	1,541,491	0	350,100	0	

Guidance:

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

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Market 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)
CCNN	15 : NTQ	21 : 0-6,499	-	-	-	-	1,360	-0.5363
CCNN	15 : NTQ	22 : 6,500-34,999	-	-	-	28,988	-	0.2100
CCNN	15 : NTQ	23 : 35,000-126,499	-	-	-	5,000	70,000	-0.3500
CCNN	15 : NTQ	24 : 126,500 & above	-	-	-	-	13,051	-0.3600
CHAMPION	11 : MKT	21 : 0-6,499	3,350	-	-	-	-	0.0400
CHAMPION	11 : MKT	22 : 6,500-34,999	38,990	-	-	-	-	0.1300
CHAMPION	11 : MKT	23 : 35,000-126,499	113,607	-	-	-	-	0.0131
CHAMPION	11 : MKT	24 : 126,500 & above	400,000	-	-	-	-	0.0327
CHAMPION	12 : MLO	21 : 0-6,499	104,881	550	-	-	-	0.0650
CHAMPION	12 : MLO	22 : 6,500-34,999	319,975	-	23,000	9,500	300	0.0682
CHAMPION	12 : MLO	23 : 35,000-126,499	703,842	10,000	20,000	80,000	-	0.0371
CHAMPION	12 : MLO	24 : 126,500 & above	2,558,158	105,000	-	-	-	0.0971
CHAMPION	13 : ITQ	21 : 0-6,499	-	-	-	2,000	11,750	-0.0734
CHAMPION	13 : ITQ	22 : 6,500-34,999	9,800	34,800	100	22,460	40,473	-0.0694
CHAMPION	13 : ITQ	23 : 35,000-126,499	100,000	400	202	1,344	100,000	-0.1108
CHAMPION	13 : ITQ	24 : 126,500 & above	200,000	-	-	100	-	-0.1699

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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	0.042973		0	0.0000	0.0	2,850	0.0	500	0.0080	0.0
CHAMPION	11 : MKT	22 : 6,500-34,999	0.124875		0	0.0000	0.0	38,990	0.0	0	0.0000	0.0
CHAMPION	11 : MKT	23 : 35,000-126,499	0.026758		0	0.0000	0.0	36,207	0.0	77,400	0.0096	0.0
CHAMPION	11 : MKT	24 : 126,500 & above	0.142686		0	0.0000	0.0	0	0.0	400,000	0.0513	0.0
CHAMPION	12 : MLO	21 : 0-6,499	0.067582		0	0.0000	0.0	104,431	0.2	1,000	0.0079	0.0
CHAMPION	12 : MLO	22 : 6,500-34,999	0.074863		0	0.0000	0.0	353,975	55.7	0	0.0000	0.0
CHAMPION	12 : MLO	23 : 35,000-126,499	0.059397		0	0.0000	0.0	745,375	1013.8	180,000	0.0344	335.6
CHAMPION	12 : MLO	24 : 126,500 & above	0.104870		0	0.0000	0.0	1,463,158	3.2	1,200,000	0.0215	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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	CHAMPION	14 : ATQ	21 : 0-6,499	32	60,270	16,150	20,916	0
NSE	NSE	201709	CHAMPION	14 : ATQ	22 : 6,500-34,999	31	545,975	147,852	112,577	0
NSE	NSE	201709	CHAMPION	14 : ATQ	23 : 35,000-126,499	25	1,664,183	375,500	717,183	0
NSE	NSE	201709	CHAMPION	14 : ATQ	24 : 126,500 & above	11	2,436,793	0	1,213,893	0
NSE	NSE	201709	CHAMPION	15 : NTQ	21 : 0-6,499	20	50,462	10,100	3,610	0
NSE	NSE	201709	CHAMPION	15 : NTQ	22 : 6,500-34,999	42	741,451	189,819	59,919	0
NSE	NSE	201709	CHAMPION	15 : NTQ	23 : 35,000-126,499	37	2,461,600	818,800	236,880	0
NSE	NSE	201709	CHAMPION	15 : NTQ	24 : 126,500 & above	11	2,310,000	400,000	297,010	0
NSE	NSE	201709	CHAMS	11 : MKT	21 : 0-6,499	1	50	0	50	0
NSE	NSE	201709	CHAMS	12 : MLO	21 : 0-6,499	4	1,400	0	1,400	0
NSE	NSE	201709	CHAMS	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	CHELLARAM	12 : MLO	21 : 0-6,499	2	5,500	0	5,500	0
NSE	NSE	201709	CHELLARAM	12 : MLO	22 : 6,500-34,999	1	7,090	0	7,090	0
NSE	NSE	201709	CILEASING	11 : MKT	21 : 0-6,499	18	21,364	0	21,364	0
NSE	NSE	201709	CILEASING	11 : MKT	22 : 6,500-34,999	12	175,559	0	175,559	0
NSE	NSE	201709	CILEASING	11 : MKT	23 : 35,000-126,499	10	744,000	0	744,000	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

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)
CHAMPION	14 : ATQ	21 : 0-6,499	-	-	-	3,500	5,000	-0.0877
CHAMPION	14 : ATQ	22 : 6,500-34,999	-	-	65,500	-	27,077	-0.0909
CHAMPION	14 : ATQ	23 : 35,000-126,499	150,000	50,000	-	54,183	188,000	-0.0415
CHAMPION	14 : ATQ	24 : 126,500 & above	-	200,000	-	200,000	-	-0.0868
CHAMPION	15 : NTQ	21 : 0-6,499	-	-	-	-	3,500	-0.0700
CHAMPION	15 : NTQ	22 : 6,500-34,999	-	-	-	30,000	22,500	-0.1200
CHAMPION	15 : NTQ	23 : 35,000-126,499	-	-	26,200	100,000	-	-0.0363
CHAMPION	15 : NTQ	24 : 126,500 & above	-	63,000	4,000	10	-	-0.1810
CHAMS	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.0000
CHAMS	12 : MLO	21 : 0-6,499	1,400	-	-	-	-	0.0000
CHAMS	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
CHELLARAM	12 : MLO	21 : 0-6,499	5,500	-	-	-	-	0.0000
CHELLARAM	12 : MLO	22 : 6,500-34,999	7,090	-	-	-	-	0.0000
CILEASING	11 : MKT	21 : 0-6,499	21,364	-	-	-	-	0.0506
CILEASING	11 : MKT	22 : 6,500-34,999	175,559	-	-	-	-	0.0192
CILEASING	11 : MKT	23 : 35,000-126,499	744,000	-	-	-	-	0.0409

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
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	50	0.0	0	0.0000	0.0	
CHAMS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,400	0.0	0	0.0000	0.0	
CHAMS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0	
CHELLARAM	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	5,500	0.0	0	0.0000	0.0	
CHELLARAM	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	7,090	0.0	0	0.0000	0.0	
CILEASING	11 : MKT	21 : 0-6,499	0.044838	0	0.0000	0.0	21,364	0.0	0	0.0000	0.0	
CILEASING	11 : MKT	22 : 6,500-34,999	0.020178	0	0.0000	0.0	161,559	0.0	14,000	0.0093	0.0	
CILEASING	11 : MKT	23 : 35,000-126,499	0.036325	0	0.0000	0.0	644,000	0.0	100,000	0.0059	0.0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	CILEASING	11 : MKT	24 : 126,500 & above	4	1,279,836	150,000	1,129,836	0	
NSE	NSE	201709	CILEASING	12 : MLO	21 : 0-6,499	70	186,074	11,595	155,455	0	
NSE	NSE	201709	CILEASING	12 : MLO	22 : 6,500-34,999	62	1,087,686	95,690	886,538	0	
NSE	NSE	201709	CILEASING	12 : MLO	23 : 35,000-126,499	96	6,409,579	120,000	5,527,607	0	
NSE	NSE	201709	CILEASING	12 : MLO	24 : 126,500 & above	120	56,637,752	3,168,753	30,898,754	0	
NSE	NSE	201709	CILEASING	13 : ITQ	21 : 0-6,499	16	44,075	21,400	21,617	0	
NSE	NSE	201709	CILEASING	13 : ITQ	22 : 6,500-34,999	24	399,291	129,495	170,600	0	
NSE	NSE	201709	CILEASING	13 : ITQ	23 : 35,000-126,499	33	2,356,600	769,900	1,075,300	0	
NSE	NSE	201709	CILEASING	13 : ITQ	24 : 126,500 & above	24	8,832,141	3,253,500	1,626,200	0	
NSE	NSE	201709	CILEASING	14 : ATQ	21 : 0-6,499	13	28,508	11,150	13,900	0	
NSE	NSE	201709	CILEASING	14 : ATQ	22 : 6,500-34,999	15	296,592	69,000	174,386	0	
NSE	NSE	201709	CILEASING	14 : ATQ	23 : 35,000-126,499	33	2,708,929	647,778	1,195,181	0	
NSE	NSE	201709	CILEASING	14 : ATQ	24 : 126,500 & above	34	13,853,858	8,065,941	1,158,583	0	
NSE	NSE	201709	CILEASING	15 : NTQ	21 : 0-6,499	18	40,914	11,865	1,749	0	
NSE	NSE	201709	CILEASING	15 : NTQ	22 : 6,500-34,999	36	629,346	190,202	198,510	0	
NSE	NSE	201709	CILEASING	15 : NTQ	23 : 35,000-126,499	65	4,982,651	1,829,141	182,000	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)
CILEASING	11 : MKT	24 : 126,500 & above	1,129,836	-	-	-	-	0.0327
CILEASING	12 : MLO	21 : 0-6,499	147,533	-	5,422	2,000	500	0.0141
CILEASING	12 : MLO	22 : 6,500-34,999	792,938	4,500	-	15,000	41,100	0.0131
CILEASING	12 : MLO	23 : 35,000-126,499	4,940,727	133,800	76,450	252,890	38,740	0.0253
CILEASING	12 : MLO	24 : 126,500 & above	22,604,537	96,500	548,700	1,698,329	1,510,617	0.0201
CILEASING	13 : ITQ	21 : 0-6,499	-	1,300	-	12,559	6,700	-0.0057
CILEASING	13 : ITQ	22 : 6,500-34,999	20,000	5,800	600	83,700	41,500	0.0054
CILEASING	13 : ITQ	23 : 35,000-126,499	65,000	-	160,000	333,400	258,500	-0.0275
CILEASING	13 : ITQ	24 : 126,500 & above	298,700	238,000	257,000	644,000	188,500	-0.0389
CILEASING	14 : ATQ	21 : 0-6,499	-	-	4,400	5,500	-	-0.0355
CILEASING	14 : ATQ	22 : 6,500-34,999	-	28,206	42,809	83,371	-	-0.0342
CILEASING	14 : ATQ	23 : 35,000-126,499	100,000	-	199,651	185,651	564,349	-0.0350
CILEASING	14 : ATQ	24 : 126,500 & above	-	-	191,061	691,522	50,000	-0.0493
CILEASING	15 : NTQ	21 : 0-6,499	-	-	-	-	250	-0.0200
CILEASING	15 : NTQ	22 : 6,500-34,999	-	-	30,000	25,300	44,020	-0.0358
CILEASING	15 : NTQ	23 : 35,000-126,499	-	-	50,000	-	90,000	-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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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	11 : MKT	24 : 126,500 & above	0.035753	0	0.0000	0.0	787,000	0.0	342,836	0.0093	0.0	
CILEASING	12 : MLO	21 : 0-6,499	0.016009	0	0.0000	0.0	155,455	34.1	0	0.0000	0.0	
CILEASING	12 : MLO	22 : 6,500-34,999	0.017801	0	0.0000	0.0	851,538	557.4	35,000	0.0094	580.1	
CILEASING	12 : MLO	23 : 35,000-126,499	0.028139	0	0.0000	0.0	5,235,727	233.0	291,880	0.0179	3.1	
CILEASING	12 : MLO	24 : 126,500 & above	0.027560	0	0.0000	0.0	27,760,853	1385.5	3,137,901	0.0121	549.5	
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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	CILEASING	15 : NTQ	24 : 126,500 & above	102	38,782,477	11,097,011	3,067,809	0
NSE	NSE	201709	CONOIL	11 : MKT	21 : 0-6,499	49	58,616	3,030	55,586	0
NSE	NSE	201709	CONOIL	11 : MKT	22 : 6,500-34,999	1	9,644	0	9,644	0
NSE	NSE	201709	CONOIL	12 : MLO	21 : 0-6,499	170	227,704	27,004	196,709	0
NSE	NSE	201709	CONOIL	12 : MLO	22 : 6,500-34,999	35	511,846	141,088	339,418	0
NSE	NSE	201709	CONOIL	12 : MLO	23 : 35,000-126,499	2	95,000	0	94,268	0
NSE	NSE	201709	CONOIL	12 : MLO	24 : 126,500 & above	1	150,000	0	147,790	0
NSE	NSE	201709	CONOIL	13 : ITQ	21 : 0-6,499	202	371,886	202,454	81,957	0
NSE	NSE	201709	CONOIL	13 : ITQ	22 : 6,500-34,999	38	666,304	319,271	157,588	0
NSE	NSE	201709	CONOIL	13 : ITQ	23 : 35,000-126,499	1	44,819	0	44,819	0
NSE	NSE	201709	CONOIL	14 : ATQ	21 : 0-6,499	83	115,759	46,268	42,231	0
NSE	NSE	201709	CONOIL	14 : ATQ	22 : 6,500-34,999	16	282,041	226,250	26,156	0
NSE	NSE	201709	CONOIL	14 : ATQ	23 : 35,000-126,499	1	50,000	0	13,121	0
NSE	NSE	201709	CONOIL	15 : NTQ	21 : 0-6,499	58	97,915	56,385	15,568	0
NSE	NSE	201709	CONOIL	15 : NTQ	22 : 6,500-34,999	6	91,763	56,671	25,092	0
NSE	NSE	201709	CONOIL	15 : NTQ	23 : 35,000-126,499	2	86,879	0	0	0

Guidance:

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

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Order 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	15 : NTQ	24 : 126,500 & above	-	199,500	500,000	421,000	533,151	-0.0486
CONOIL	11 : MKT	21 : 0-6,499	55,586	-	-	-	-	1.1747
CONOIL	11 : MKT	22 : 6,500-34,999	9,644	-	-	-	-	0.9734
CONOIL	12 : MLO	21 : 0-6,499	184,633	800	5,514	3,366	246	0.5681
CONOIL	12 : MLO	22 : 6,500-34,999	291,913	-	14,630	20,177	6,434	0.4081
CONOIL	12 : MLO	23 : 35,000-126,499	90,954	3,314	-	-	-	0.7853
CONOIL	12 : MLO	24 : 126,500 & above	147,490	300	-	-	-	4.9190
CONOIL	13 : ITQ	21 : 0-6,499	408	1,222	19,498	33,063	7,116	-0.4474
CONOIL	13 : ITQ	22 : 6,500-34,999	-	10,145	650	72,527	17,176	-0.2358
CONOIL	13 : ITQ	23 : 35,000-126,499	-	-	-	28,000	50	-0.6938
CONOIL	14 : ATQ	21 : 0-6,499	-	830	1,320	6,842	6,315	-0.6753
CONOIL	14 : ATQ	22 : 6,500-34,999	-	-	16,171	6,620	-	-0.9107
CONOIL	14 : ATQ	23 : 35,000-126,499	-	-	-	13,121	-	-2.7000
CONOIL	15 : NTQ	21 : 0-6,499	-	-	-	-	1,100	-1.3335
CONOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	92	-	-0.5324
CONOIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	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)	
CILEASING	15 : NTQ	24 : 126,500 & above										
CONOIL	11 : MKT	21 : 0-6,499	1.142307		0	0.0000	0.0	38,041	0.0	17,545	0.1294	0.0
CONOIL	11 : MKT	22 : 6,500-34,999	1.443442		0	0.0000	0.0	0	0.0	9,644	0.2217	0.0
CONOIL	12 : MLO	21 : 0-6,499	0.878950		0	0.0000	0.0	170,561	17.9	26,148	0.1818	1095.9
CONOIL	12 : MLO	22 : 6,500-34,999	0.589146		0	0.0000	0.0	264,485	58.2	74,933	0.0249	577.8
CONOIL	12 : MLO	23 : 35,000-126,499	2.716782		0	0.0000	0.0	0	0.0	94,268	1.3558	0.8
CONOIL	12 : MLO	24 : 126,500 & above	4.919043		0	0.0000	0.0	0	0.0	147,790	2.3095	0.0
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										
CONOIL	14 : ATQ	23 : 35,000-126,499										
CONOIL	15 : NTQ	21 : 0-6,499										
CONOIL	15 : NTQ	22 : 6,500-34,999										
CONOIL	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	201709	CONTINSURE	11 : MKT	21 : 0-6,499	11	20,916	0	20,916	0
NSE	NSE	201709	CONTINSURE	11 : MKT	22 : 6,500-34,999	7	121,000	57,000	47,000	0
NSE	NSE	201709	CONTINSURE	11 : MKT	23 : 35,000-126,499	3	265,783	45,000	220,783	0
NSE	NSE	201709	CONTINSURE	11 : MKT	24 : 126,500 & above	1	350,000	350,000	0	0
NSE	NSE	201709	CONTINSURE	12 : MLO	21 : 0-6,499	19	33,188	0	33,188	0
NSE	NSE	201709	CONTINSURE	12 : MLO	22 : 6,500-34,999	9	143,066	20,000	97,100	0
NSE	NSE	201709	CONTINSURE	12 : MLO	23 : 35,000-126,499	17	1,274,318	175,745	1,000,740	0
NSE	NSE	201709	CONTINSURE	12 : MLO	24 : 126,500 & above	14	7,551,552	594,917	2,214,418	0
NSE	NSE	201709	CONTINSURE	13 : ITQ	21 : 0-6,499	5	17,917	9,327	1,420	0
NSE	NSE	201709	CONTINSURE	13 : ITQ	22 : 6,500-34,999	8	165,950	27,300	65,750	0
NSE	NSE	201709	CONTINSURE	13 : ITQ	23 : 35,000-126,499	12	875,382	209,280	281,907	0
NSE	NSE	201709	CONTINSURE	13 : ITQ	24 : 126,500 & above	10	2,896,223	444,000	803,943	0
NSE	NSE	201709	CONTINSURE	14 : ATQ	21 : 0-6,499	10	19,880	7,200	10,260	0
NSE	NSE	201709	CONTINSURE	14 : ATQ	22 : 6,500-34,999	8	164,550	79,000	73,550	0
NSE	NSE	201709	CONTINSURE	14 : ATQ	23 : 35,000-126,499	14	925,254	250,000	152,906	0
NSE	NSE	201709	CONTINSURE	14 : ATQ	24 : 126,500 & above	7	2,625,453	628,889	301,111	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	11 : MKT	21 : 0-6,499	20,916	-	-	-	-	0.0595
CONTINSURE	11 : MKT	22 : 6,500-34,999	47,000	-	-	-	-	0.0649
CONTINSURE	11 : MKT	23 : 35,000-126,499	220,783	-	-	-	-	0.0600
CONTINSURE	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
CONTINSURE	12 : MLO	21 : 0-6,499	28,188	4,000	1,000	-	-	0.0427
CONTINSURE	12 : MLO	22 : 6,500-34,999	19,505	-	-	46,995	-	0.0406
CONTINSURE	12 : MLO	23 : 35,000-126,499	822,772	-	100,000	27,968	50,000	0.0127
CONTINSURE	12 : MLO	24 : 126,500 & above	1,652,334	-	50,011	510,041	-	0.0288
CONTINSURE	13 : ITQ	21 : 0-6,499	-	-	-	-	1,420	-0.0500
CONTINSURE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	19,000	-0.0303
CONTINSURE	13 : ITQ	23 : 35,000-126,499	-	45,000	39,000	-	12	-0.0417
CONTINSURE	13 : ITQ	24 : 126,500 & above	-	745,743	50,000	1,000	-	-0.0661
CONTINSURE	14 : ATQ	21 : 0-6,499	-	-	-	1,900	3,940	-0.0158
CONTINSURE	14 : ATQ	22 : 6,500-34,999	-	-	-	4,000	36,000	-0.0737
CONTINSURE	14 : ATQ	23 : 35,000-126,499	-	-	12	118,494	20,000	-0.0665
CONTINSURE	14 : ATQ	24 : 126,500 & above	-	-	180,000	-	-	-0.0003

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
CONTINSURE	11 : MKT	21 : 0-6,499	0.043496		0	0.0000	0.0	20,916	0.0	0	0.0000	0.0
CONTINSURE	11 : MKT	22 : 6,500-34,999	0.072127		0	0.0000	0.0	47,000	0.0	0	0.0000	0.0
CONTINSURE	11 : MKT	23 : 35,000-126,499	0.049058		0	0.0000	0.0	220,783	0.0	0	0.0000	0.0
CONTINSURE	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
CONTINSURE	12 : MLO	21 : 0-6,499	0.038364		0	0.0000	0.0	31,128	12.6	2,060	0.0051	0.0
CONTINSURE	12 : MLO	22 : 6,500-34,999	0.039299		0	0.0000	0.0	97,100	2221.3	0	0.0000	0.0
CONTINSURE	12 : MLO	23 : 35,000-126,499	0.024416		0	0.0000	0.0	1,000,740	205.8	0	0.0000	0.0
CONTINSURE	12 : MLO	24 : 126,500 & above	0.037092		0	0.0000	0.0	1,769,501	202.2	444,917	0.0197	709.7
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										
CONTINSURE	14 : ATQ	23 : 35,000-126,499										
CONTINSURE	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 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	201709	CONTINSURE	15 : NTQ	21 : 0-6,499	7	16,469	2,000	2,059	0
NSE	NSE	201709	CONTINSURE	15 : NTQ	22 : 6,500-34,999	11	270,850	20,000	42,600	0
NSE	NSE	201709	CONTINSURE	15 : NTQ	23 : 35,000-126,499	25	1,807,940	269,200	253,400	0
NSE	NSE	201709	CONTINSURE	15 : NTQ	24 : 126,500 & above	19	208,572,230	190,905,577	950,000	0
NSE	NSE	201709	CORNERST	11 : MKT	21 : 0-6,499	1	5,000	0	5,000	0
NSE	NSE	201709	CORNERST	11 : MKT	23 : 35,000-126,499	3	240,000	0	240,000	0
NSE	NSE	201709	CORNERST	12 : MLO	21 : 0-6,499	6	5,231	0	5,231	0
NSE	NSE	201709	COURTVILLE	12 : MLO	21 : 0-6,499	4	3,750	0	3,750	0
NSE	NSE	201709	CUSTODYINS	11 : MKT	21 : 0-6,499	35	61,791	0	61,791	0
NSE	NSE	201709	CUSTODYINS	11 : MKT	22 : 6,500-34,999	5	99,186	0	99,186	0
NSE	NSE	201709	CUSTODYINS	11 : MKT	23 : 35,000-126,499	7	508,820	0	508,820	0
NSE	NSE	201709	CUSTODYINS	12 : MLO	21 : 0-6,499	49	101,861	7,431	94,430	0
NSE	NSE	201709	CUSTODYINS	12 : MLO	22 : 6,500-34,999	31	535,296	28,946	461,457	0
NSE	NSE	201709	CUSTODYINS	12 : MLO	23 : 35,000-126,499	14	912,351	0	912,351	0
NSE	NSE	201709	CUSTODYINS	12 : MLO	24 : 126,500 & above	7	6,485,166	0	6,485,166	0
NSE	NSE	201709	CUSTODYINS	13 : ITQ	21 : 0-6,499	38	74,482	35,822	20,518	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
CONTINSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0888
CONTINSURE	15 : NTQ	22 : 6,500-34,999	-	-	-	34,000	-	-0.1046
CONTINSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.1261
CONTINSURE	15 : NTQ	24 : 126,500 & above	-	-	-	950,000	-	-0.0800
CORNERST	11 : MKT	21 : 0-6,499	5,000	-	-	-	-	0.0000
CORNERST	11 : MKT	23 : 35,000-126,499	240,000	-	-	-	-	0.0000
CORNERST	12 : MLO	21 : 0-6,499	5,231	-	-	-	-	0.0000
COURTVILLE	12 : MLO	21 : 0-6,499	3,750	-	-	-	-	0.0000
CUSTODYINS	11 : MKT	21 : 0-6,499	61,791	-	-	-	-	0.1375
CUSTODYINS	11 : MKT	22 : 6,500-34,999	99,186	-	-	-	-	0.1928
CUSTODYINS	11 : MKT	23 : 35,000-126,499	508,820	-	-	-	-	0.1671
CUSTODYINS	12 : MLO	21 : 0-6,499	92,426	-	1,504	500	-	0.1042
CUSTODYINS	12 : MLO	22 : 6,500-34,999	461,457	-	-	-	-	0.0739
CUSTODYINS	12 : MLO	23 : 35,000-126,499	864,790	37,337	-	10,224	-	0.1015
CUSTODYINS	12 : MLO	24 : 126,500 & above	6,485,166	-	-	-	-	0.1438
CUSTODYINS	13 : ITQ	21 : 0-6,499	-	5,500	-	7,552	5,482	-0.0956

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
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	5,000	0.0	0	0.0000	0.0
CORNERST	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	240,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,231	0.0	0	0.0000	0.0
COURTVILLE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,750	0.0	0	0.0000	0.0
CUSTODYINS	11 : MKT	21 : 0-6,499	0.130804	1,700	0.0571	0.0	52,228	0.0	7,863	0.0124	0.0	
CUSTODYINS	11 : MKT	22 : 6,500-34,999	0.200865		0	0.0000	0.0	99,186	0.0	0	0.0000	0.0
CUSTODYINS	11 : MKT	23 : 35,000-126,499	0.231809		0	0.0000	0.0	196,250	0.0	312,570	0.0558	0.0
CUSTODYINS	12 : MLO	21 : 0-6,499	0.116726		0	0.0000	0.0	94,430	6.9	0	0.0000	0.0
CUSTODYINS	12 : MLO	22 : 6,500-34,999	0.100013		0	0.0000	0.0	410,737	0.0	50,720	0.0106	0.0
CUSTODYINS	12 : MLO	23 : 35,000-126,499	0.126856		0	0.0000	0.0	799,900	18.7	112,451	0.0447	6.4
CUSTODYINS	12 : MLO	24 : 126,500 & above	0.199246		0	0.0000	0.0	3,170,409	0.0	3,314,757	0.0288	0.0
CUSTODYINS	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: September 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	201709	CUSTODYINS	13 : ITQ	22 : 6,500-34,999	50	920,088	309,345	315,631	0	
NSE	NSE	201709	CUSTODYINS	13 : ITQ	23 : 35,000-126,499	24	1,596,764	446,238	699,181	0	
NSE	NSE	201709	CUSTODYINS	13 : ITQ	24 : 126,500 & above	4	2,643,758	0	2,261,408	0	
NSE	NSE	201709	CUSTODYINS	14 : ATQ	21 : 0-6,499	24	43,078	19,136	18,220	0	
NSE	NSE	201709	CUSTODYINS	14 : ATQ	22 : 6,500-34,999	23	401,180	69,034	73,387	0	
NSE	NSE	201709	CUSTODYINS	14 : ATQ	23 : 35,000-126,499	15	1,039,475	257,675	324,100	0	
NSE	NSE	201709	CUSTODYINS	14 : ATQ	24 : 126,500 & above	4	1,465,531	0	1,139,311	0	
NSE	NSE	201709	CUSTODYINS	15 : NTQ	21 : 0-6,499	10	29,892	22,992	0	0	
NSE	NSE	201709	CUSTODYINS	15 : NTQ	22 : 6,500-34,999	33	573,322	185,626	40,026	0	
NSE	NSE	201709	CUSTODYINS	15 : NTQ	23 : 35,000-126,499	21	1,270,153	334,988	3,012	0	
NSE	NSE	201709	CUSTODYINS	15 : NTQ	24 : 126,500 & above	10	4,201,411	775,046	2,718,885	0	
NSE	NSE	201709	CUTIX	11 : MKT	21 : 0-6,499	10	14,420	0	14,420	0	
NSE	NSE	201709	CUTIX	11 : MKT	22 : 6,500-34,999	4	69,800	31,800	38,000	0	
NSE	NSE	201709	CUTIX	11 : MKT	23 : 35,000-126,499	3	206,333	100,000	106,333	0	
NSE	NSE	201709	CUTIX	11 : MKT	24 : 126,500 & above	2	480,000	300,000	180,000	0	
NSE	NSE	201709	CUTIX	12 : MLO	21 : 0-6,499	42	110,669	0	99,723	0	

Guidance:

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

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Market 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	13 : ITQ	22 : 6,500-34,999	-	60,000	30,000	80,315	67,517	-0.0853
CUSTODYINS	13 : ITQ	23 : 35,000-126,499	-	-	175,717	105,100	301,821	-0.0692
CUSTODYINS	13 : ITQ	24 : 126,500 & above	1,897,362	-	362,046	2,000	-	-0.1540
CUSTODYINS	14 : ATQ	21 : 0-6,499	-	-	1,000	2,150	2,480	-0.0166
CUSTODYINS	14 : ATQ	22 : 6,500-34,999	-	-	-	25,000	14,087	-0.0835
CUSTODYINS	14 : ATQ	23 : 35,000-126,499	-	60,000	-	52,100	62,000	-0.1307
CUSTODYINS	14 : ATQ	24 : 126,500 & above	-	-	1,000,000	139,311	-	-0.1107
CUSTODYINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CUSTODYINS	15 : NTQ	22 : 6,500-34,999	-	-	-	40,026	-	-0.1751
CUSTODYINS	15 : NTQ	23 : 35,000-126,499	-	-	3,012	-	-	-0.2100
CUSTODYINS	15 : NTQ	24 : 126,500 & above	-	1,962,513	756,372	-	-	-0.1425
CUTIX	11 : MKT	21 : 0-6,499	14,420	-	-	-	-	0.0014
CUTIX	11 : MKT	22 : 6,500-34,999	38,000	-	-	-	-	0.0415
CUTIX	11 : MKT	23 : 35,000-126,499	106,333	-	-	-	-	-0.2066
CUTIX	11 : MKT	24 : 126,500 & above	180,000	-	-	-	-	0.1300
CUTIX	12 : MLO	21 : 0-6,499	97,703	-	-	2,020	-	0.0608

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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										
CUTIX	11 : MKT	21 : 0-6,499	0.047711		0	0.0000	0.0	14,420	0.0	0	0.0000	0.0
CUTIX	11 : MKT	22 : 6,500-34,999	0.056789		0	0.0000	0.0	10,000	0.0	28,000	0.0096	0.0
CUTIX	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	106,333	0.0	0	0.0000	0.0
CUTIX	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	180,000	0.0	0	0.0000	0.0
CUTIX	12 : MLO	21 : 0-6,499	0.068000		0	0.0000	0.0	97,703	0.0	2,020	0.0422	1680.7

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	201709	CUTIX	12 : MLO	22 : 6,500-34,999	35	527,821	46,338	360,628	0	
NSE	NSE	201709	CUTIX	12 : MLO	23 : 35,000-126,499	22	1,845,026	265,004	1,437,156	0	
NSE	NSE	201709	CUTIX	12 : MLO	24 : 126,500 & above	22	4,588,580	811,218	3,601,920	0	
NSE	NSE	201709	CUTIX	13 : ITQ	21 : 0-6,499	5	19,196	4,400	9,898	0	
NSE	NSE	201709	CUTIX	13 : ITQ	22 : 6,500-34,999	10	216,666	29,000	119,333	0	
NSE	NSE	201709	CUTIX	13 : ITQ	23 : 35,000-126,499	23	1,414,695	656,866	69,000	0	
NSE	NSE	201709	CUTIX	13 : ITQ	24 : 126,500 & above	6	1,124,441	342,941	18,500	0	
NSE	NSE	201709	CUTIX	14 : ATQ	21 : 0-6,499	12	37,354	8,731	14,923	0	
NSE	NSE	201709	CUTIX	14 : ATQ	22 : 6,500-34,999	15	226,632	72,166	80,300	0	
NSE	NSE	201709	CUTIX	14 : ATQ	23 : 35,000-126,499	6	385,000	150,000	105,866	0	
NSE	NSE	201709	CUTIX	14 : ATQ	24 : 126,500 & above	3	594,537	200,000	0	0	
NSE	NSE	201709	CUTIX	15 : NTQ	21 : 0-6,499	5	22,716	9,796	0	0	
NSE	NSE	201709	CUTIX	15 : NTQ	22 : 6,500-34,999	11	184,999	26,666	0	0	
NSE	NSE	201709	CUTIX	15 : NTQ	23 : 35,000-126,499	16	1,092,465	227,416	0	0	
NSE	NSE	201709	CUTIX	15 : NTQ	24 : 126,500 & above	7	1,600,373	380,400	177,032	0	
NSE	NSE	201709	DANGCEM	11 : MKT	21 : 0-6,499	77	51,702	0	51,702	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	12 : MLO	22 : 6,500-34,999	294,984	-	13,334	8,248	6,610	0.0510
CUTIX	12 : MLO	23 : 35,000-126,499	1,190,969	46,800	43,000	72,467	-	0.0116
CUTIX	12 : MLO	24 : 126,500 & above	2,415,119	765,972	318,769	23,662	8,200	0.0667
CUTIX	13 : ITQ	21 : 0-6,499	-	-	-	9,000	-	-0.0271
CUTIX	13 : ITQ	22 : 6,500-34,999	-	-	-	15,000	29,000	0.0100
CUTIX	13 : ITQ	23 : 35,000-126,499	-	-	-	24,000	-	-0.1293
CUTIX	13 : ITQ	24 : 126,500 & above	-	-	-	4,500	14,000	-0.0924
CUTIX	14 : ATQ	21 : 0-6,499	-	-	-	5,073	6,000	-0.1031
CUTIX	14 : ATQ	22 : 6,500-34,999	-	-	-	56,800	500	-0.1465
CUTIX	14 : ATQ	23 : 35,000-126,499	-	-	-	5,866	-	0.0500
CUTIX	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CUTIX	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CUTIX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CUTIX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CUTIX	15 : NTQ	24 : 126,500 & above	-	-	177,032	-	-	0.0300
DANGCEM	11 : MKT	21 : 0-6,499	51,702	-	-	-	-	3.3986

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	12 : MLO	22 : 6,500-34,999	0.063103		0	0.0000	0.0	360,628	551.7	0	0.0000	0.0
CUTIX	12 : MLO	23 : 35,000-126,499	0.046160		0	0.0000	0.0	1,437,156	386.9	0	0.0000	0.0
CUTIX	12 : MLO	24 : 126,500 & above	0.084119		0	0.0000	0.0	2,733,614	155.6	868,306	0.0950	91.4
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										
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	4.473143		0	0.0000	0.0	38,764	0.0	12,938	0.9007	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	DANGCEM	11 : MKT	22 : 6,500-34,999	6	64,338	0	64,338	0
NSE	NSE	201709	DANGCEM	11 : MKT	23 : 35,000-126,499	2	89,773	0	89,773	0
NSE	NSE	201709	DANGCEM	12 : MLO	21 : 0-6,499	229	242,894	19,117	217,518	0
NSE	NSE	201709	DANGCEM	12 : MLO	22 : 6,500-34,999	42	615,561	22,612	549,575	0
NSE	NSE	201709	DANGCEM	12 : MLO	23 : 35,000-126,499	17	1,231,178	73,419	1,157,759	0
NSE	NSE	201709	DANGCEM	12 : MLO	24 : 126,500 & above	10	10,384,604	286,508	5,705,339	0
NSE	NSE	201709	DANGCEM	13 : ITQ	21 : 0-6,499	374	836,434	632,308	100,855	0
NSE	NSE	201709	DANGCEM	13 : ITQ	22 : 6,500-34,999	71	805,155	468,068	142,925	0
NSE	NSE	201709	DANGCEM	13 : ITQ	23 : 35,000-126,499	12	716,338	138,094	352,238	0
NSE	NSE	201709	DANGCEM	13 : ITQ	24 : 126,500 & above	1	283,375	0	283,375	0
NSE	NSE	201709	DANGCEM	14 : ATQ	21 : 0-6,499	143	328,962	195,969	73,585	0
NSE	NSE	201709	DANGCEM	14 : ATQ	22 : 6,500-34,999	41	501,280	291,729	148,337	0
NSE	NSE	201709	DANGCEM	14 : ATQ	23 : 35,000-126,499	14	875,000	250,000	50,000	0
NSE	NSE	201709	DANGCEM	14 : ATQ	24 : 126,500 & above	3	4,653,997	0	653,997	0
NSE	NSE	201709	DANGCEM	15 : NTQ	21 : 0-6,499	153	409,027	232,485	51,251	0
NSE	NSE	201709	DANGCEM	15 : NTQ	22 : 6,500-34,999	63	817,502	387,520	162,725	0

Guidance:

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

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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)	
DANGCEM	11 : MKT	22 : 6,500-34,999	64,338	-	-	-	-	8.4451	
DANGCEM	11 : MKT	23 : 35,000-126,499	89,773	-	-	-	-	3.7517	
DANGCEM	12 : MLO	21 : 0-6,499	198,994	10,343	4	2,077	2,213	1.8621	
DANGCEM	12 : MLO	22 : 6,500-34,999	497,167	11,175	3,320	2,590	-	2.2577	
DANGCEM	12 : MLO	23 : 35,000-126,499	1,021,705	136,054	-	-	-	-0.3179	
DANGCEM	12 : MLO	24 : 126,500 & above	5,349,301	249,126	106,912	-	-	1.0017	
DANGCEM	13 : ITQ	21 : 0-6,499	1,955	13,232	19,092	30,708	15,937	-3.3937	
DANGCEM	13 : ITQ	22 : 6,500-34,999	-	25,027	31,628	31,130	1,667	-1.8577	
DANGCEM	13 : ITQ	23 : 35,000-126,499	38,094	110,000	40,208	101,075	17,164	5.8700	
DANGCEM	13 : ITQ	24 : 126,500 & above	-	283,375	-	-	-	5.0000	
DANGCEM	14 : ATQ	21 : 0-6,499	9,001	8,767	10,736	18,876	4,156	-2.1181	
DANGCEM	14 : ATQ	22 : 6,500-34,999	-	81,361	20,200	12,776	422	-0.0085	
DANGCEM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-1.4832	
DANGCEM	14 : ATQ	24 : 126,500 & above	406,197	247,800	-	-	-	2.2340	
DANGCEM	15 : NTQ	21 : 0-6,499	-	2,010	80	29,849	5,889	-0.8045	
DANGCEM	15 : NTQ	22 : 6,500-34,999	-	25,000	6,685	63,376	-	-3.3692	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: September 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)	
DANGCEM	11 : MKT	22 : 6,500-34,999	5.659605		0	0.0000	0.0	9,669	0.0	54,669	1.0833	0.0
DANGCEM	11 : MKT	23 : 35,000-126,499	7.234235		0	0.0000	0.0	0	0.0	89,773	0.1216	0.0
DANGCEM	12 : MLO	21 : 0-6,499	2.862690		0	0.0000	0.0	183,876	157.8	33,642	0.6311	59.0
DANGCEM	12 : MLO	22 : 6,500-34,999	4.183729		0	0.0000	0.0	336,196	78.9	213,379	1.3026	982.8
DANGCEM	12 : MLO	23 : 35,000-126,499	2.972478		0	0.0000	0.0	762,494	0.9	395,265	1.2164	2.8
DANGCEM	12 : MLO	24 : 126,500 & above	3.754685		0	0.0000	0.0	2,572,090	3.3	3,133,249	0.1758	4.6
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										
DANGCEM	14 : ATQ	24 : 126,500 & above										
DANGCEM	15 : NTQ	21 : 0-6,499										
DANGCEM	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	201709	DANGCEM	15 : NTQ	23 : 35,000-126,499	7	455,094	138,094	50,000	0	
NSE	NSE	201709	DANGCEM	15 : NTQ	24 : 126,500 & above	4	2,431,508	0	2,429,956	0	
NSE	NSE	201709	DANGSUGAR	11 : MKT	21 : 0-6,499	121	142,052	0	142,052	0	
NSE	NSE	201709	DANGSUGAR	11 : MKT	22 : 6,500-34,999	26	391,789	0	391,789	0	
NSE	NSE	201709	DANGSUGAR	11 : MKT	23 : 35,000-126,499	11	680,595	0	680,595	0	
NSE	NSE	201709	DANGSUGAR	11 : MKT	24 : 126,500 & above	1	300,000	0	300,000	0	
NSE	NSE	201709	DANGSUGAR	12 : MLO	21 : 0-6,499	301	554,179	15,544	538,635	0	
NSE	NSE	201709	DANGSUGAR	12 : MLO	22 : 6,500-34,999	170	2,992,190	226,138	2,746,658	0	
NSE	NSE	201709	DANGSUGAR	12 : MLO	23 : 35,000-126,499	154	10,543,364	1,072,671	9,073,259	0	
NSE	NSE	201709	DANGSUGAR	12 : MLO	24 : 126,500 & above	66	31,693,003	5,315,635	24,860,741	0	
NSE	NSE	201709	DANGSUGAR	13 : ITQ	21 : 0-6,499	155	325,486	143,331	139,699	0	
NSE	NSE	201709	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	165	2,891,154	1,227,107	1,273,594	0	
NSE	NSE	201709	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	152	10,549,526	4,313,660	4,269,831	0	
NSE	NSE	201709	DANGSUGAR	13 : ITQ	24 : 126,500 & above	34	7,092,707	2,852,495	2,436,466	0	
NSE	NSE	201709	DANGSUGAR	14 : ATQ	21 : 0-6,499	84	150,766	68,706	64,387	0	
NSE	NSE	201709	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	85	1,505,116	588,294	646,628	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
DANGCEM	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-4.0000	
DANGCEM	15 : NTQ	24 : 126,500 & above	1,948,448	270,000	211,508	-	-	-5.0465	
DANGSUGAR	11 : MKT	21 : 0-6,499	142,052	-	-	-	-	0.1719	
DANGSUGAR	11 : MKT	22 : 6,500-34,999	391,789	-	-	-	-	0.1493	
DANGSUGAR	11 : MKT	23 : 35,000-126,499	680,595	-	-	-	-	0.2401	
DANGSUGAR	11 : MKT	24 : 126,500 & above	300,000	-	-	-	-	0.0332	
DANGSUGAR	12 : MLO	21 : 0-6,499	524,696	7,774	5,565	600	-	0.0624	
DANGSUGAR	12 : MLO	22 : 6,500-34,999	2,563,642	64,504	67,763	48,732	1,792	0.0606	
DANGSUGAR	12 : MLO	23 : 35,000-126,499	8,187,150	262,461	232,254	198,198	78,193	0.0435	
DANGSUGAR	12 : MLO	24 : 126,500 & above	22,309,020	1,568,098	646,429	337,194	-	0.1355	
DANGSUGAR	13 : ITQ	21 : 0-6,499	3,500	25,890	25,551	68,379	6,876	-0.0517	
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	76,857	136,664	294,785	538,007	121,032	-0.0630	
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	167,600	402,620	1,171,447	1,692,386	463,298	-0.0527	
DANGSUGAR	13 : ITQ	24 : 126,500 & above	313,911	431,000	339,032	917,173	419,287	-0.1940	
DANGSUGAR	14 : ATQ	21 : 0-6,499	-	3,678	13,932	30,450	7,501	0.0098	
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	-	41,850	142,693	284,000	73,405	-0.0817	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
DANGCEM	15 : NTQ	23 : 35,000-126,499									
DANGCEM	15 : NTQ	24 : 126,500 & above									
DANGSUGAR	11 : MKT	21 : 0-6,499	0.159662	6,500	0.0123	0.0	126,902	0.0	8,650	0.0142	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.157425	9,000	0.0400	0.0	246,510	0.0	136,279	0.0207	0.0
DANGSUGAR	11 : MKT	23 : 35,000-126,499	0.210856	0	0.0000	0.0	310,040	0.0	370,555	0.0498	0.0
DANGSUGAR	11 : MKT	24 : 126,500 & above	0.033226	0	0.0000	0.0	0	0.0	300,000	0.0066	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.108881	4,725	0.0100	0.0	496,780	2.4	37,130	0.0115	0.1
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.104126	19,900	0.0304	0.0	2,628,808	20.5	97,950	0.0230	0.0
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.104709	0	0.0000	0.0	7,483,698	122.5	1,589,561	0.0326	11.1
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.232576	0	0.0000	0.0	12,150,808	30.1	12,709,933	0.1398	6.6
DANGSUGAR	13 : ITQ	21 : 0-6,499									
DANGSUGAR	13 : ITQ	22 : 6,500-34,999									
DANGSUGAR	13 : ITQ	23 : 35,000-126,499									
DANGSUGAR	13 : ITQ	24 : 126,500 & above									
DANGSUGAR	14 : ATQ	21 : 0-6,499									
DANGSUGAR	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	201709	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	86	5,916,665	2,642,100	1,790,618	0
NSE	NSE	201709	DANGSUGAR	14 : ATQ	24 : 126,500 & above	26	7,645,296	1,072,037	4,021,318	0
NSE	NSE	201709	DANGSUGAR	15 : NTQ	21 : 0-6,499	85	196,742	84,357	44,869	0
NSE	NSE	201709	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	124	2,323,944	1,286,639	259,730	0
NSE	NSE	201709	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	135	9,525,753	4,913,049	1,647,989	0
NSE	NSE	201709	DANGSUGAR	15 : NTQ	24 : 126,500 & above	34	8,626,047	4,465,070	233,730	0
NSE	NSE	201709	DEAPCAP	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201709	DIAMONDBNK	11 : MKT	21 : 0-6,499	54	91,618	0	91,618	0
NSE	NSE	201709	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	33	443,620	0	443,620	0
NSE	NSE	201709	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	16	1,170,584	0	1,170,584	0
NSE	NSE	201709	DIAMONDBNK	11 : MKT	24 : 126,500 & above	13	3,997,701	0	3,997,701	0
NSE	NSE	201709	DIAMONDBNK	12 : MLO	21 : 0-6,499	98	232,357	0	232,357	0
NSE	NSE	201709	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	91	1,611,873	8,880	1,563,493	0
NSE	NSE	201709	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	115	8,734,824	106,301	8,578,523	0
NSE	NSE	201709	DIAMONDBNK	12 : MLO	24 : 126,500 & above	162	222,737,890	4,534,142	217,654,037	0
NSE	NSE	201709	DIAMONDBNK	13 : ITQ	21 : 0-6,499	20	55,827	8,300	47,527	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	23 : 35,000-126,499	87,500	221,396	253,103	783,728	255,720	-0.0712
DANGSUGAR	14 : ATQ	24 : 126,500 & above	500,000	509,424	922,749	917,817	146,760	-0.0700
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	-	7,380	7,551	21,728	-0.0947
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	-	19,340	-	117,984	44,059	-0.0848
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	250	95,398	161,196	498,412	523,550	-0.1345
DANGSUGAR	15 : NTQ	24 : 126,500 & above	188,880	-	-	9,850	35,000	-0.0803
DEAPCAP	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
DIAMONDBNK	11 : MKT	21 : 0-6,499	91,618	-	-	-	-	0.0301
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	443,620	-	-	-	-	0.0202
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	1,170,584	-	-	-	-	0.0128
DIAMONDBNK	11 : MKT	24 : 126,500 & above	3,997,701	-	-	-	-	0.0209
DIAMONDBNK	12 : MLO	21 : 0-6,499	226,357	500	-	5,500	-	0.0151
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	1,465,757	23,991	10,000	39,245	22,000	0.0116
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	7,957,889	100,000	5,000	345,034	48,200	0.0073
DIAMONDBNK	12 : MLO	24 : 126,500 & above	208,733,649	2,387,543	1,964,861	2,309,690	1,974,420	0.0372
DIAMONDBNK	13 : ITQ	21 : 0-6,499	657	6,120	15,000	25,750	-	-0.0078

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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	100	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	21 : 0-6,499	0.022074	0	0.0000	0.0	89,418	0.0	2,200	0.0055	0.0
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	0.020019	0	0.0000	0.0	443,620	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	0.015602	0	0.0000	0.0	1,120,584	0.0	50,000	0.0097	0.0
DIAMONDBNK	11 : MKT	24 : 126,500 & above	0.023489	0	0.0000	0.0	3,614,646	0.0	383,055	0.0099	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.013292	0	0.0000	0.0	227,357	34.2	5,000	0.0090	0.0
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.015083	0	0.0000	0.0	1,563,493	76.9	0	0.0000	0.0
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.011654	0	0.0000	0.0	8,478,523	118.0	100,000	0.0090	0.0
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.073861	0	0.0000	0.0	79,821,441	93.7	137,832,596	0.0359	0.0
DIAMONDBNK	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	201709	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	23	426,874	95,882	282,562	0
NSE	NSE	201709	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	45	3,268,684	1,009,278	2,099,606	0
NSE	NSE	201709	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	61	40,431,988	7,780,951	18,071,254	0
NSE	NSE	201709	DIAMONDBNK	14 : ATQ	21 : 0-6,499	49	122,244	39,392	70,752	0
NSE	NSE	201709	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	52	944,199	386,231	448,968	0
NSE	NSE	201709	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	87	6,416,182	2,215,868	2,496,797	0
NSE	NSE	201709	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	166	78,597,673	16,290,899	28,689,352	0
NSE	NSE	201709	DIAMONDBNK	15 : NTQ	21 : 0-6,499	30	109,236	24,920	21,428	0
NSE	NSE	201709	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	71	1,197,812	284,398	72,000	0
NSE	NSE	201709	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	104	8,019,727	1,944,577	559,560	0
NSE	NSE	201709	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	326	591,828,950	214,920,376	132,185,510	0
NSE	NSE	201709	DUNLOP	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201709	DUNLOP	12 : MLO	21 : 0-6,499	1	381	0	381	0
NSE	NSE	201709	DUNLOP	12 : MLO	23 : 35,000-126,499	1	54,000	0	54,000	0
NSE	NSE	201709	ENAMELWA	11 : MKT	22 : 6,500-34,999	1	10,000	10,000	0	0
NSE	NSE	201709	ENAMELWA	12 : MLO	21 : 0-6,499	3	300	0	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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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	13 : ITQ	22 : 6,500-34,999	-	349	20,000	119,600	73,120	-0.0071
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	287,000	283,000	228,282	980,324	278,700	-0.0020
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	290,743	1,369,216	3,052,095	3,825,460	1,840,530	-0.0150
DIAMONDBNK	14 : ATQ	21 : 0-6,499	-	1,500	6,006	33,823	18,146	-0.0163
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	-	25,000	72,000	151,200	60,768	-0.0052
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	-	52,604	350,148	721,670	289,845	-0.0048
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	-	950,000	2,211,114	10,553,983	3,709,103	-0.0030
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	-	2,000	6,926	5,500	-0.0072
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	29,500	-0.0129
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	-	-	70,000	100,000	45,000	-0.0128
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	37,427,100	80,000,000	1,500,000	2,120,800	301,260	-0.0570
DUNLOP	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
DUNLOP	12 : MLO	21 : 0-6,499	381	-	-	-	-	0.0000
DUNLOP	12 : MLO	23 : 35,000-126,499	54,000	-	-	-	-	0.0000
ENAMELWA	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
ENAMELWA	12 : MLO	21 : 0-6,499	300	-	-	-	-	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	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	1,000	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	381	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	54,000	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	300	0.0	0	0.0000	0.0

Guidance:

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

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

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	201709	ENAMELWA	12 : MLO	22 : 6,500-34,999	1	9,518	0	200	0	
NSE	NSE	201709	EQUITYASUR	11 : MKT	21 : 0-6,499	3	1,600	0	1,600	0	
NSE	NSE	201709	EQUITYASUR	12 : MLO	21 : 0-6,499	6	6,110	0	6,110	0	
NSE	NSE	201709	EQUITYASUR	12 : MLO	22 : 6,500-34,999	1	17,850	0	17,850	0	
NSE	NSE	201709	ETERNA	11 : MKT	21 : 0-6,499	26	36,489	0	36,489	0	
NSE	NSE	201709	ETERNA	11 : MKT	22 : 6,500-34,999	7	113,000	0	113,000	0	
NSE	NSE	201709	ETERNA	11 : MKT	23 : 35,000-126,499	4	194,300	0	194,300	0	
NSE	NSE	201709	ETERNA	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0	
NSE	NSE	201709	ETERNA	12 : MLO	21 : 0-6,499	53	112,564	0	111,007	0	
NSE	NSE	201709	ETERNA	12 : MLO	22 : 6,500-34,999	35	559,390	0	551,890	0	
NSE	NSE	201709	ETERNA	12 : MLO	23 : 35,000-126,499	15	1,023,693	76,709	946,984	0	
NSE	NSE	201709	ETERNA	12 : MLO	24 : 126,500 & above	5	1,493,163	181,814	228,713	0	
NSE	NSE	201709	ETERNA	13 : ITQ	21 : 0-6,499	36	83,988	28,239	28,144	0	
NSE	NSE	201709	ETERNA	13 : ITQ	22 : 6,500-34,999	69	1,355,261	450,521	378,865	0	
NSE	NSE	201709	ETERNA	13 : ITQ	23 : 35,000-126,499	51	2,909,863	1,149,973	676,025	0	
NSE	NSE	201709	ETERNA	13 : ITQ	24 : 126,500 & above	2	380,000	180,000	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)
ENAMELWA	12 : MLO	22 : 6,500-34,999	-	-	-	-	-	0.0000
EQUITYASUR	11 : MKT	21 : 0-6,499	1,600	-	-	-	-	0.0000
EQUITYASUR	12 : MLO	21 : 0-6,499	6,110	-	-	-	-	0.0000
EQUITYASUR	12 : MLO	22 : 6,500-34,999	17,850	-	-	-	-	0.0000
ETERNA	11 : MKT	21 : 0-6,499	36,489	-	-	-	-	0.1288
ETERNA	11 : MKT	22 : 6,500-34,999	113,000	-	-	-	-	0.1537
ETERNA	11 : MKT	23 : 35,000-126,499	194,300	-	-	-	-	0.0932
ETERNA	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.1914
ETERNA	12 : MLO	21 : 0-6,499	108,350	-	-	2,157	500	0.1166
ETERNA	12 : MLO	22 : 6,500-34,999	542,190	-	9,700	-	-	0.0854
ETERNA	12 : MLO	23 : 35,000-126,499	820,049	126,335	600	-	-	0.1124
ETERNA	12 : MLO	24 : 126,500 & above	215,041	-	-	13,500	172	-0.0368
ETERNA	13 : ITQ	21 : 0-6,499	-	2,000	879	14,639	3,672	-0.0698
ETERNA	13 : ITQ	22 : 6,500-34,999	-	37,256	36,162	123,316	78,693	-0.0799
ETERNA	13 : ITQ	23 : 35,000-126,499	-	44,000	41,548	277,404	124,078	-0.0873
ETERNA	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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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)	
ENAMELWA	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	200	4905.5	0	0.0000	0.0
EQUITYASUR	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,600	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	6,110	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	17,850	0.0	0	0.0000	0.0
ETERNA	11 : MKT	21 : 0-6,499	0.128078		0	0.0000	0.0	35,489	0.0	1,000	0.0158	0.0
ETERNA	11 : MKT	22 : 6,500-34,999	0.177002		0	0.0000	0.0	83,000	0.0	30,000	0.0095	0.0
ETERNA	11 : MKT	23 : 35,000-126,499	0.153408		0	0.0000	0.0	140,300	0.0	54,000	0.0556	0.0
ETERNA	11 : MKT	24 : 126,500 & above	0.341430		0	0.0000	0.0	0	0.0	200,000	0.1007	0.0
ETERNA	12 : MLO	21 : 0-6,499	0.112750		0	0.0000	0.0	104,607	22.6	6,400	0.0185	0.0
ETERNA	12 : MLO	22 : 6,500-34,999	0.084364		0	0.0000	0.0	551,890	2.3	0	0.0000	0.0
ETERNA	12 : MLO	23 : 35,000-126,499	0.123905		0	0.0000	0.0	686,211	4.9	260,773	0.0210	0.0
ETERNA	12 : MLO	24 : 126,500 & above	0.069564		0	0.0000	0.0	122,228	42.4	106,485	0.0194	21.6
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	ETERNA	14 : ATQ	21 : 0-6,499	15	33,352	13,412	7,000	0	
NSE	NSE	201709	ETERNA	14 : ATQ	22 : 6,500-34,999	17	326,982	99,178	18,364	0	
NSE	NSE	201709	ETERNA	14 : ATQ	23 : 35,000-126,499	19	1,109,159	441,882	219,505	0	
NSE	NSE	201709	ETERNA	14 : ATQ	24 : 126,500 & above	1	503,190	503,190	0	0	
NSE	NSE	201709	ETERNA	15 : NTQ	21 : 0-6,499	20	47,717	23,833	5,000	0	
NSE	NSE	201709	ETERNA	15 : NTQ	22 : 6,500-34,999	56	984,727	251,684	54,034	0	
NSE	NSE	201709	ETERNA	15 : NTQ	23 : 35,000-126,499	44	2,938,516	380,732	79,080	0	
NSE	NSE	201709	ETERNA	15 : NTQ	24 : 126,500 & above	1	149,200	0	0	0	
NSE	NSE	201709	ETI	11 : MKT	21 : 0-6,499	73	90,968	0	90,968	0	
NSE	NSE	201709	ETI	11 : MKT	22 : 6,500-34,999	4	40,399	0	40,399	0	
NSE	NSE	201709	ETI	11 : MKT	23 : 35,000-126,499	1	45,781	0	45,781	0	
NSE	NSE	201709	ETI	11 : MKT	24 : 126,500 & above	2	323,103	0	323,103	0	
NSE	NSE	201709	ETI	12 : MLO	21 : 0-6,499	280	365,919	4,555	360,821	0	
NSE	NSE	201709	ETI	12 : MLO	22 : 6,500-34,999	69	1,000,423	18,425	981,998	0	
NSE	NSE	201709	ETI	12 : MLO	23 : 35,000-126,499	55	4,244,192	63,617	4,162,738	0	
NSE	NSE	201709	ETI	12 : MLO	24 : 126,500 & above	19	7,810,831	137,576	7,673,255	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	21 : 0-6,499	-	-	-	4,000	-	-0.0871
ETERNA	14 : ATQ	22 : 6,500-34,999	-	-	12,354	-	6,010	-0.1165
ETERNA	14 : ATQ	23 : 35,000-126,499	-	-	40,000	34,605	50,000	-0.1279
ETERNA	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ETERNA	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.1400
ETERNA	15 : NTQ	22 : 6,500-34,999	-	-	-	15,914	28,000	-0.2500
ETERNA	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.1700
ETERNA	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ETI	11 : MKT	21 : 0-6,499	90,968	-	-	-	-	0.3522
ETI	11 : MKT	22 : 6,500-34,999	40,399	-	-	-	-	0.5971
ETI	11 : MKT	23 : 35,000-126,499	45,781	-	-	-	-	0.6380
ETI	11 : MKT	24 : 126,500 & above	323,103	-	-	-	-	0.0912
ETI	12 : MLO	21 : 0-6,499	347,761	-	5,150	7,910	-	0.2834
ETI	12 : MLO	22 : 6,500-34,999	971,572	-	3,892	2,099	4,435	0.2412
ETI	12 : MLO	23 : 35,000-126,499	3,820,628	156,143	43,894	48,245	40,191	0.2164
ETI	12 : MLO	24 : 126,500 & above	7,573,351	93,302	106	6,496	-	-0.1897

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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	0.328819	0	0.0000	0.0	82,669	0.0	8,299	0.0539	0.0
ETI	11 : MKT	22 : 6,500-34,999	0.648943	0	0.0000	0.0	40,399	0.0	0	0.0000	0.0
ETI	11 : MKT	23 : 35,000-126,499	1.297958	0	0.0000	0.0	0	0.0	45,781	0.0440	0.0
ETI	11 : MKT	24 : 126,500 & above	0.205398	0	0.0000	0.0	187,103	0.0	136,000	0.0164	0.0
ETI	12 : MLO	21 : 0-6,499	0.317073	0	0.0000	0.0	357,181	17.7	3,640	0.0932	0.0
ETI	12 : MLO	22 : 6,500-34,999	0.318713	0	0.0000	0.0	895,412	18.2	86,586	0.0236	0.0
ETI	12 : MLO	23 : 35,000-126,499	0.394443	0	0.0000	0.0	3,856,143	92.1	306,595	0.1128	6.9
ETI	12 : MLO	24 : 126,500 & above	0.404036	0	0.0000	0.0	6,206,531	1.9	1,466,724	0.1937	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	ETI	13 : ITQ	21 : 0-6,499	181	383,637	210,424	136,325	0
NSE	NSE	201709	ETI	13 : ITQ	22 : 6,500-34,999	95	1,531,715	697,947	495,586	0
NSE	NSE	201709	ETI	13 : ITQ	23 : 35,000-126,499	25	1,680,606	465,049	825,820	0
NSE	NSE	201709	ETI	13 : ITQ	24 : 126,500 & above	13	8,024,155	806,214	6,217,941	0
NSE	NSE	201709	ETI	14 : ATQ	21 : 0-6,499	134	251,974	85,116	131,101	0
NSE	NSE	201709	ETI	14 : ATQ	22 : 6,500-34,999	48	748,031	198,167	348,598	0
NSE	NSE	201709	ETI	14 : ATQ	23 : 35,000-126,499	35	2,290,823	646,358	888,044	0
NSE	NSE	201709	ETI	14 : ATQ	24 : 126,500 & above	1	200,000	200,000	0	0
NSE	NSE	201709	ETI	15 : NTQ	21 : 0-6,499	50	91,725	52,831	18,292	0
NSE	NSE	201709	ETI	15 : NTQ	22 : 6,500-34,999	33	597,109	289,295	122,962	0
NSE	NSE	201709	ETI	15 : NTQ	23 : 35,000-126,499	17	1,118,524	537,766	270,015	0
NSE	NSE	201709	ETI	15 : NTQ	24 : 126,500 & above	1	150,000	0	0	0
NSE	NSE	201709	ETRANZACT	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201709	ETRANZACT	12 : MLO	21 : 0-6,499	2	200	0	200	0
NSE	NSE	201709	FBNH	11 : MKT	21 : 0-6,499	272	493,002	0	493,002	0
NSE	NSE	201709	FBNH	11 : MKT	22 : 6,500-34,999	136	2,270,667	0	2,270,667	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	13 : ITQ	21 : 0-6,499	9,916	23,321	34,766	50,622	6,842	-0.2091
ETI	13 : ITQ	22 : 6,500-34,999	35,000	62,919	115,874	188,540	50,881	-0.2367
ETI	13 : ITQ	23 : 35,000-126,499	-	351,774	326,500	145,046	2,000	-0.2825
ETI	13 : ITQ	24 : 126,500 & above	5,324,155	500,000	-	393,786	-	0.3977
ETI	14 : ATQ	21 : 0-6,499	3,700	7,561	38,887	57,650	5,345	-0.2505
ETI	14 : ATQ	22 : 6,500-34,999	-	17,090	61,500	93,374	80,536	-0.2758
ETI	14 : ATQ	23 : 35,000-126,499	-	112,000	310,000	201,585	172,569	-0.3411
ETI	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ETI	15 : NTQ	21 : 0-6,499	-	22	-	1,000	4,366	-0.3588
ETI	15 : NTQ	22 : 6,500-34,999	-	29,190	19,932	34,519	28,377	-0.3426
ETI	15 : NTQ	23 : 35,000-126,499	-	-	100,000	160,000	-	-0.3974
ETI	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ETRANZACT	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
ETRANZACT	12 : MLO	21 : 0-6,499	200	-	-	-	-	0.0000
FBNH	11 : MKT	21 : 0-6,499	493,002	-	-	-	-	0.0530
FBNH	11 : MKT	22 : 6,500-34,999	2,270,667	-	-	-	-	0.0563

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
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									
ETRANZACT	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
ETRANZACT	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	200	0.0	0	0.0000	0.0
FBNH	11 : MKT	21 : 0-6,499	0.057740	2,019	0.0500	0.0	459,650	0.0	31,333	0.0244	0.0
FBNH	11 : MKT	22 : 6,500-34,999	0.054425	0	0.0000	0.0	1,831,153	0.0	439,514	0.0210	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	FBNH	11 : MKT	23 : 35,000-126,499	64	4,672,128	0	4,672,128	0	
NSE	NSE	201709	FBNH	11 : MKT	24 : 126,500 & above	30	7,107,322	0	7,107,322	0	
NSE	NSE	201709	FBNH	12 : MLO	21 : 0-6,499	829	1,961,318	14,007	1,924,289	0	
NSE	NSE	201709	FBNH	12 : MLO	22 : 6,500-34,999	571	9,683,725	299,768	9,203,548	0	
NSE	NSE	201709	FBNH	12 : MLO	23 : 35,000-126,499	394	29,455,950	1,509,233	27,418,566	0	
NSE	NSE	201709	FBNH	12 : MLO	24 : 126,500 & above	286	136,993,764	9,794,237	119,104,858	0	
NSE	NSE	201709	FBNH	13 : ITQ	21 : 0-6,499	229	528,154	113,180	405,662	0	
NSE	NSE	201709	FBNH	13 : ITQ	22 : 6,500-34,999	230	3,793,689	1,272,067	2,393,273	0	
NSE	NSE	201709	FBNH	13 : ITQ	23 : 35,000-126,499	151	11,078,864	3,297,318	6,902,050	0	
NSE	NSE	201709	FBNH	13 : ITQ	24 : 126,500 & above	97	30,101,344	11,191,761	15,561,674	0	
NSE	NSE	201709	FBNH	14 : ATQ	21 : 0-6,499	287	745,346	222,445	486,968	0	
NSE	NSE	201709	FBNH	14 : ATQ	22 : 6,500-34,999	286	4,785,172	1,702,264	2,766,049	0	
NSE	NSE	201709	FBNH	14 : ATQ	23 : 35,000-126,499	202	14,844,245	4,855,466	8,382,776	0	
NSE	NSE	201709	FBNH	14 : ATQ	24 : 126,500 & above	116	38,186,764	10,283,384	17,452,264	0	
NSE	NSE	201709	FBNH	15 : NTQ	21 : 0-6,499	285	787,739	309,388	320,399	0	
NSE	NSE	201709	FBNH	15 : NTQ	22 : 6,500-34,999	396	7,119,012	3,687,904	2,282,293	0	

Guidance:

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

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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	11 : MKT	23 : 35,000-126,499	4,672,128	-	-	-	-	0.0453
FBNH	11 : MKT	24 : 126,500 & above	7,107,322	-	-	-	-	0.0532
FBNH	12 : MLO	21 : 0-6,499	1,823,925	10,197	35,978	36,979	17,210	0.0272
FBNH	12 : MLO	22 : 6,500-34,999	8,329,157	238,871	383,409	222,266	10,388	0.0229
FBNH	12 : MLO	23 : 35,000-126,499	23,133,630	843,385	1,384,136	1,631,204	324,709	0.0184
FBNH	12 : MLO	24 : 126,500 & above	100,354,121	7,170,482	2,701,001	5,545,292	3,249,168	0.0282
FBNH	13 : ITQ	21 : 0-6,499	67,190	69,657	151,887	94,329	21,069	-0.0180
FBNH	13 : ITQ	22 : 6,500-34,999	293,175	387,562	787,409	792,382	46,521	-0.0236
FBNH	13 : ITQ	23 : 35,000-126,499	575,731	1,573,572	1,956,619	2,354,826	375,016	-0.0191
FBNH	13 : ITQ	24 : 126,500 & above	4,375,420	2,164,700	3,170,144	4,153,304	1,420,788	-0.0073
FBNH	14 : ATQ	21 : 0-6,499	16,101	74,618	137,420	199,218	39,383	-0.0180
FBNH	14 : ATQ	22 : 6,500-34,999	96,595	370,321	780,683	1,156,536	203,490	-0.0211
FBNH	14 : ATQ	23 : 35,000-126,499	289,118	855,559	1,831,635	3,695,364	1,012,169	-0.0190
FBNH	14 : ATQ	24 : 126,500 & above	167,746	1,827,886	3,677,008	5,358,863	4,504,740	-0.0309
FBNH	15 : NTQ	21 : 0-6,499	-	6,908	79,995	108,297	49,233	-0.0468
FBNH	15 : NTQ	22 : 6,500-34,999	45,804	72,969	283,855	769,900	288,351	-0.0246

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	11 : MKT	23 : 35,000-126,499	0.052470	143,000	0.0100	0.0	2,688,679	0.0	1,840,449	0.0163	0.0	
FBNH	11 : MKT	24 : 126,500 & above	0.075593	137,600	0.0109	0.0	3,146,926	0.0	3,822,796	0.0307	0.0	
FBNH	12 : MLO	21 : 0-6,499	0.033920	5,000	0.0420	0.0	1,881,823	41.0	37,466	0.0111	30.9	
FBNH	12 : MLO	22 : 6,500-34,999	0.028906	9,565	0.0100	0.0	8,737,684	37.6	456,299	0.0135	87.9	
FBNH	12 : MLO	23 : 35,000-126,499	0.030501	191,952	0.0248	0.0	24,895,017	121.5	2,331,597	0.0132	0.9	
FBNH	12 : MLO	24 : 126,500 & above	0.056114	0	0.0000	0.0	74,140,029	129.6	44,964,829	0.0252	79.2	
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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	FBNH	15 : NTQ	23 : 35,000-126,499	430	31,945,101	15,784,253	8,738,540	0	
NSE	NSE	201709	FBNH	15 : NTQ	24 : 126,500 & above	324	120,008,607	56,172,176	29,088,446	0	
NSE	NSE	201709	FCMB	11 : MKT	21 : 0-6,499	74	165,312	0	165,312	0	
NSE	NSE	201709	FCMB	11 : MKT	22 : 6,500-34,999	34	567,866	0	567,866	0	
NSE	NSE	201709	FCMB	11 : MKT	23 : 35,000-126,499	21	1,478,390	0	1,478,390	0	
NSE	NSE	201709	FCMB	11 : MKT	24 : 126,500 & above	13	5,531,396	798,790	4,732,606	0	
NSE	NSE	201709	FCMB	12 : MLO	21 : 0-6,499	204	393,520	0	393,520	0	
NSE	NSE	201709	FCMB	12 : MLO	22 : 6,500-34,999	161	2,967,549	18,668	2,916,881	0	
NSE	NSE	201709	FCMB	12 : MLO	23 : 35,000-126,499	186	13,026,457	287,071	12,568,503	0	
NSE	NSE	201709	FCMB	12 : MLO	24 : 126,500 & above	222	179,192,838	13,091,437	163,883,142	0	
NSE	NSE	201709	FCMB	13 : ITQ	21 : 0-6,499	32	92,331	21,224	71,107	0	
NSE	NSE	201709	FCMB	13 : ITQ	22 : 6,500-34,999	21	377,041	69,744	297,297	0	
NSE	NSE	201709	FCMB	13 : ITQ	23 : 35,000-126,499	34	2,512,002	447,985	2,064,017	0	
NSE	NSE	201709	FCMB	13 : ITQ	24 : 126,500 & above	35	17,841,629	7,616,308	7,709,455	0	
NSE	NSE	201709	FCMB	14 : ATQ	21 : 0-6,499	78	206,274	42,477	145,260	0	
NSE	NSE	201709	FCMB	14 : ATQ	22 : 6,500-34,999	87	1,487,758	318,966	921,171	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	23 : 35,000-126,499	-	374,318	1,112,492	3,792,244	1,477,270	-0.0409
FBNH	15 : NTQ	24 : 126,500 & above	-	1,260,545	3,634,444	8,742,026	7,613,357	-0.0456
FCMB	11 : MKT	21 : 0-6,499	165,312	-	-	-	-	0.0138
FCMB	11 : MKT	22 : 6,500-34,999	567,866	-	-	-	-	0.0155
FCMB	11 : MKT	23 : 35,000-126,499	1,478,390	-	-	-	-	0.0129
FCMB	11 : MKT	24 : 126,500 & above	4,732,606	-	-	-	-	0.0270
FCMB	12 : MLO	21 : 0-6,499	372,690	1	5,343	4,000	3,762	0.0106
FCMB	12 : MLO	22 : 6,500-34,999	2,654,252	5,000	40,884	99,538	66,436	0.0062
FCMB	12 : MLO	23 : 35,000-126,499	11,614,768	133,594	163,507	497,703	108,866	0.0000
FCMB	12 : MLO	24 : 126,500 & above	117,028,519	14,451,412	9,272,580	7,443,422	3,356,855	0.0063
FCMB	13 : ITQ	21 : 0-6,499	8,400	3,135	9,130	35,544	10,898	0.0028
FCMB	13 : ITQ	22 : 6,500-34,999	10,000	41,980	8,970	197,399	23,258	0.0013
FCMB	13 : ITQ	23 : 35,000-126,499	403,200	260,491	194,753	700,788	241,002	-0.0056
FCMB	13 : ITQ	24 : 126,500 & above	-	2,854,204	1,111,005	2,457,452	521,368	-0.0158
FCMB	14 : ATQ	21 : 0-6,499	5,425	1,995	27,976	62,295	36,746	-0.0043
FCMB	14 : ATQ	22 : 6,500-34,999	22,980	47,927	246,286	343,760	136,427	-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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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	15 : NTQ	23 : 35,000-126,499										
FBNH	15 : NTQ	24 : 126,500 & above										
FCMB	11 : MKT	21 : 0-6,499	0.015242		0	0.0000	0.0	165,312	0.0	0	0.0000	0.0
FCMB	11 : MKT	22 : 6,500-34,999	0.016979		0	0.0000	0.0	526,932	0.0	40,934	0.0061	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.020410		0	0.0000	0.0	1,086,327	0.0	392,063	0.0094	0.0
FCMB	11 : MKT	24 : 126,500 & above	0.023109		0	0.0000	0.0	3,107,271	0.0	1,625,335	0.0160	0.0
FCMB	12 : MLO	21 : 0-6,499	0.012430		0	0.0000	0.0	393,520	133.8	0	0.0000	0.0
FCMB	12 : MLO	22 : 6,500-34,999	0.010964		0	0.0000	0.0	2,869,381	216.4	47,500	0.0077	0.0
FCMB	12 : MLO	23 : 35,000-126,499	0.010458		0	0.0000	0.0	12,317,125	75.6	251,378	0.0095	0.0
FCMB	12 : MLO	24 : 126,500 & above	0.014234		0	0.0000	0.0	138,158,875	734.4	25,724,267	0.0101	21.8
FCMB	13 : ITQ	21 : 0-6,499										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	FCMB	14 : ATQ	23 : 35,000-126,499	136	10,515,676	2,310,956	5,560,650	0	
NSE	NSE	201709	FCMB	14 : ATQ	24 : 126,500 & above	137	59,207,275	9,780,796	34,462,508	0	
NSE	NSE	201709	FCMB	15 : NTQ	21 : 0-6,499	80	246,984	89,925	46,116	0	
NSE	NSE	201709	FCMB	15 : NTQ	22 : 6,500-34,999	100	1,588,209	469,493	308,408	0	
NSE	NSE	201709	FCMB	15 : NTQ	23 : 35,000-126,499	221	17,431,021	3,565,574	2,035,483	0	
NSE	NSE	201709	FCMB	15 : NTQ	24 : 126,500 & above	343	191,167,862	50,509,711	13,771,331	0	
NSE	NSE	201709	FIDELITYBK	11 : MKT	21 : 0-6,499	68	144,159	0	144,159	0	
NSE	NSE	201709	FIDELITYBK	11 : MKT	22 : 6,500-34,999	41	608,681	10,000	598,681	0	
NSE	NSE	201709	FIDELITYBK	11 : MKT	23 : 35,000-126,499	22	1,772,446	0	1,772,446	0	
NSE	NSE	201709	FIDELITYBK	11 : MKT	24 : 126,500 & above	11	7,524,776	0	7,524,776	0	
NSE	NSE	201709	FIDELITYBK	12 : MLO	21 : 0-6,499	181	447,036	4,604	442,432	0	
NSE	NSE	201709	FIDELITYBK	12 : MLO	22 : 6,500-34,999	200	3,330,038	69,531	3,250,063	0	
NSE	NSE	201709	FIDELITYBK	12 : MLO	23 : 35,000-126,499	220	16,727,868	313,809	16,381,079	0	
NSE	NSE	201709	FIDELITYBK	12 : MLO	24 : 126,500 & above	248	176,424,516	8,813,259	158,662,159	0	
NSE	NSE	201709	FIDELITYBK	13 : ITQ	21 : 0-6,499	22	46,426	8,588	33,871	0	
NSE	NSE	201709	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	23	401,656	108,189	261,567	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	23 : 35,000-126,499	404	331,341	1,467,866	1,897,077	871,955	-0.0094
FCMB	14 : ATQ	24 : 126,500 & above	1,000,000	3,804,793	9,814,322	9,574,989	2,348,018	-0.0138
FCMB	15 : NTQ	21 : 0-6,499	-	-	-	8,750	3,000	-0.0156
FCMB	15 : NTQ	22 : 6,500-34,999	-	5,000	-	66,587	60,298	-0.0056
FCMB	15 : NTQ	23 : 35,000-126,499	-	-	96,193	563,209	175,818	-0.0149
FCMB	15 : NTQ	24 : 126,500 & above	300,000	26,929	214,101	1,757,972	3,898,955	-0.0122
FIDELITYBK	11 : MKT	21 : 0-6,499	144,159	-	-	-	-	0.0144
FIDELITYBK	11 : MKT	22 : 6,500-34,999	598,681	-	-	-	-	0.0240
FIDELITYBK	11 : MKT	23 : 35,000-126,499	1,772,446	-	-	-	-	0.0134
FIDELITYBK	11 : MKT	24 : 126,500 & above	7,524,776	-	-	-	-	0.0111
FIDELITYBK	12 : MLO	21 : 0-6,499	428,213	3,200	2,200	8,819	-	0.0093
FIDELITYBK	12 : MLO	22 : 6,500-34,999	3,140,427	11,419	11,340	66,799	3,100	0.0083
FIDELITYBK	12 : MLO	23 : 35,000-126,499	15,002,219	213,708	88,761	706,681	268,735	0.0070
FIDELITYBK	12 : MLO	24 : 126,500 & above	128,528,609	4,691,711	5,988,745	8,548,893	6,947,052	0.0070
FIDELITYBK	13 : ITQ	21 : 0-6,499	814	2,000	9,614	11,290	7,186	0.0089
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	-	17,692	55,000	129,073	31,300	-0.0017

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
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	0.015786		0	0.0000	0.0	144,159	0.0	0	0.0000	0.0
FIDELITYBK	11 : MKT	22 : 6,500-34,999	0.017632		0	0.0000	0.0	558,681	0.0	40,000	0.0109	0.0
FIDELITYBK	11 : MKT	23 : 35,000-126,499	0.012513		0	0.0000	0.0	1,672,446	0.0	100,000	0.0051	0.0
FIDELITYBK	11 : MKT	24 : 126,500 & above	0.019074		0	0.0000	0.0	5,572,776	0.0	1,952,000	0.0164	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.012505		900	0.0100	0.0	438,332	27.3	3,200	0.0100	43.0
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.013161		10,492	0.0100	0.0	3,199,571	45.8	40,000	0.0085	0.0
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.012559		0	0.0000	0.0	16,138,079	121.2	243,000	0.0100	0.0
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.012388		0	0.0000	0.0	156,940,270	328.6	1,721,889	0.0084	0.0
FIDELITYBK	13 : ITQ	21 : 0-6,499										
FIDELITYBK	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	201709	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	27	1,957,040	193,000	1,474,537	0
NSE	NSE	201709	FIDELITYBK	13 : ITQ	24 : 126,500 & above	43	22,383,411	2,514,117	13,129,485	0
NSE	NSE	201709	FIDELITYBK	14 : ATQ	21 : 0-6,499	57	173,999	42,795	128,804	0
NSE	NSE	201709	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	81	1,390,468	404,952	884,814	0
NSE	NSE	201709	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	124	9,852,882	1,062,905	7,203,012	0
NSE	NSE	201709	FIDELITYBK	14 : ATQ	24 : 126,500 & above	153	99,188,546	15,561,212	49,614,140	0
NSE	NSE	201709	FIDELITYBK	15 : NTQ	21 : 0-6,499	69	232,227	111,501	17,685	0
NSE	NSE	201709	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	54	968,630	344,346	144,500	0
NSE	NSE	201709	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	164	12,077,284	2,492,636	1,469,215	0
NSE	NSE	201709	FIDELITYBK	15 : NTQ	24 : 126,500 & above	364	224,511,450	57,271,221	20,284,668	0
NSE	NSE	201709	FIDSON	11 : MKT	21 : 0-6,499	19	27,781	0	27,781	0
NSE	NSE	201709	FIDSON	11 : MKT	22 : 6,500-34,999	8	124,215	0	124,215	0
NSE	NSE	201709	FIDSON	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201709	FIDSON	11 : MKT	24 : 126,500 & above	7	1,487,224	250,000	1,237,224	0
NSE	NSE	201709	FIDSON	12 : MLO	21 : 0-6,499	47	107,220	2,060	105,160	0
NSE	NSE	201709	FIDSON	12 : MLO	22 : 6,500-34,999	16	323,328	31,000	292,328	0

Guidance:

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

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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)
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	53,906	100,000	340,506	593,594	281,843	-0.0028
FIDELITYBK	13 : ITQ	24 : 126,500 & above	198,000	1,180,477	955,933	4,370,889	3,555,596	-0.0138
FIDELITYBK	14 : ATQ	21 : 0-6,499	-	6,200	8,462	97,115	11,627	-0.0080
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	-	37,597	201,100	418,280	177,485	-0.0031
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	417,254	769,000	2,457,341	1,649,995	1,089,348	-0.0025
FIDELITYBK	14 : ATQ	24 : 126,500 & above	1,523,353	7,726,430	7,398,340	13,348,597	12,082,317	-0.0100
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	-	-	6,000	10,685	-0.0023
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	-	-	-	38,000	-	-0.0247
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	-	-	-	91,992	284,693	-0.0224
FIDELITYBK	15 : NTQ	24 : 126,500 & above	-	286,130	1,233,000	1,225,275	2,679,181	-0.0169
FIDSON	11 : MKT	21 : 0-6,499	27,781	-	-	-	-	0.1118
FIDSON	11 : MKT	22 : 6,500-34,999	124,215	-	-	-	-	0.0574
FIDSON	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	-0.0300
FIDSON	11 : MKT	24 : 126,500 & above	1,237,224	-	-	-	-	0.1260
FIDSON	12 : MLO	21 : 0-6,499	95,636	1,500	-	4,700	1,394	0.0586
FIDSON	12 : MLO	22 : 6,500-34,999	261,328	15,000	-	-	16,000	0.0277

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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	0.104581	0	0.0000	0.0	27,781	0.0	0	0.0000	0.0
FIDSON	11 : MKT	22 : 6,500-34,999	0.085760	0	0.0000	0.0	114,215	0.0	10,000	0.0330	0.0
FIDSON	11 : MKT	23 : 35,000-126,499	0.050000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
FIDSON	11 : MKT	24 : 126,500 & above	0.153759	0	0.0000	0.0	937,224	0.0	300,000	0.0295	0.0
FIDSON	12 : MLO	21 : 0-6,499	0.087300	0	0.0000	0.0	103,405	134.5	1,755	0.0218	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.065688	0	0.0000	0.0	292,328	109.4	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	201709	FIDSON	12 : MLO	23 : 35,000-126,499	23	1,691,491	259,434	1,432,057	0
NSE	NSE	201709	FIDSON	12 : MLO	24 : 126,500 & above	16	5,851,679	865,715	4,385,964	0
NSE	NSE	201709	FIDSON	13 : ITQ	21 : 0-6,499	31	81,522	25,912	43,832	0
NSE	NSE	201709	FIDSON	13 : ITQ	22 : 6,500-34,999	42	836,539	370,500	275,961	0
NSE	NSE	201709	FIDSON	13 : ITQ	23 : 35,000-126,499	22	1,553,605	523,410	127,377	0
NSE	NSE	201709	FIDSON	13 : ITQ	24 : 126,500 & above	16	5,304,784	536,884	1,126,294	0
NSE	NSE	201709	FIDSON	14 : ATQ	21 : 0-6,499	12	43,700	22,500	8,200	0
NSE	NSE	201709	FIDSON	14 : ATQ	22 : 6,500-34,999	16	271,500	171,200	80,300	0
NSE	NSE	201709	FIDSON	14 : ATQ	23 : 35,000-126,499	16	1,179,018	379,798	334,020	0
NSE	NSE	201709	FIDSON	14 : ATQ	24 : 126,500 & above	11	4,134,801	1,491,901	63,000	0
NSE	NSE	201709	FIDSON	15 : NTQ	21 : 0-6,499	18	50,012	22,000	5,000	0
NSE	NSE	201709	FIDSON	15 : NTQ	22 : 6,500-34,999	35	609,670	171,770	47,000	0
NSE	NSE	201709	FIDSON	15 : NTQ	23 : 35,000-126,499	33	2,618,506	643,070	305,366	0
NSE	NSE	201709	FIDSON	15 : NTQ	24 : 126,500 & above	17	5,625,381	200,000	795,000	0
NSE	NSE	201709	FIRSTALUM	11 : MKT	21 : 0-6,499	1	500	0	500	0
NSE	NSE	201709	FIRSTALUM	11 : MKT	22 : 6,500-34,999	1	20,000	0	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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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	12 : MLO	23 : 35,000-126,499	1,176,536	146,405	-	109,116	-	0.0716
FIDSON	12 : MLO	24 : 126,500 & above	3,516,618	869,346	-	-	-	0.0545
FIDSON	13 : ITQ	21 : 0-6,499	-	-	5,100	18,800	2,136	-0.0189
FIDSON	13 : ITQ	22 : 6,500-34,999	-	-	34,000	14,361	19,500	-0.0718
FIDSON	13 : ITQ	23 : 35,000-126,499	-	-	2,195	54,182	71,000	0.0206
FIDSON	13 : ITQ	24 : 126,500 & above	-	25	-	342,769	1,500	-0.0527
FIDSON	14 : ATQ	21 : 0-6,499	-	-	-	7,000	-	0.0098
FIDSON	14 : ATQ	22 : 6,500-34,999	-	-	1,500	6,505	5,000	-0.0358
FIDSON	14 : ATQ	23 : 35,000-126,499	-	-	43,000	20	95,000	-0.0460
FIDSON	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.1029
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	-	3,500	-0.0790
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.1064
FIDSON	15 : NTQ	23 : 35,000-126,499	-	-	100,000	-	-	-0.1851
FIDSON	15 : NTQ	24 : 126,500 & above	-	-	295,000	200,000	-	-0.1998
FIRSTALUM	11 : MKT	21 : 0-6,499	500	-	-	-	-	0.0200
FIRSTALUM	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0600

Guidance:

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

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

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	12 : MLO	23 : 35,000-126,499	0.116353		0	0.0000	0.0	1,129,727	95.7	302,330	0.0891	2.5
FIDSON	12 : MLO	24 : 126,500 & above	0.155083		0	0.0000	0.0	1,790,946	0.0	2,595,018	0.0552	15.4
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										
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	0.020000		0	0.0000	0.0	500	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	22 : 6,500-34,999	0.020000		0	0.0000	0.0	20,000	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	201709	FIRSTALUM	11 : MKT	23 : 35,000-126,499	3	175,000	50,000	125,000	0	
NSE	NSE	201709	FIRSTALUM	11 : MKT	24 : 126,500 & above	1	140,000	0	140,000	0	
NSE	NSE	201709	FIRSTALUM	12 : MLO	21 : 0-6,499	19	46,190	332	45,698	0	
NSE	NSE	201709	FIRSTALUM	12 : MLO	22 : 6,500-34,999	10	165,000	0	164,500	0	
NSE	NSE	201709	FIRSTALUM	12 : MLO	23 : 35,000-126,499	9	552,332	45,000	359,664	0	
NSE	NSE	201709	FIRSTALUM	12 : MLO	24 : 126,500 & above	5	2,208,270	600,000	328,782	0	
NSE	NSE	201709	FIRSTALUM	13 : ITQ	21 : 0-6,499	7	23,664	12,664	6,000	0	
NSE	NSE	201709	FIRSTALUM	13 : ITQ	22 : 6,500-34,999	3	60,000	0	10,000	0	
NSE	NSE	201709	FIRSTALUM	13 : ITQ	23 : 35,000-126,499	2	142,650	0	142,650	0	
NSE	NSE	201709	FIRSTALUM	14 : ATQ	21 : 0-6,499	7	15,670	6,320	5,000	0	
NSE	NSE	201709	FIRSTALUM	14 : ATQ	22 : 6,500-34,999	11	220,000	65,000	77,650	0	
NSE	NSE	201709	FIRSTALUM	14 : ATQ	23 : 35,000-126,499	6	450,000	0	20,000	0	
NSE	NSE	201709	FIRSTALUM	14 : ATQ	24 : 126,500 & above	4	750,000	10,000	143,906	0	
NSE	NSE	201709	FIRSTALUM	15 : NTQ	21 : 0-6,499	2	300	0	0	0	
NSE	NSE	201709	FIRSTALUM	15 : NTQ	22 : 6,500-34,999	4	85,000	14,000	6,000	0	
NSE	NSE	201709	FIRSTALUM	15 : NTQ	23 : 35,000-126,499	2	190,000	100,000	0	0	

Guidance:

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

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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	11 : MKT	23 : 35,000-126,499	125,000	-	-	-	-	0.0228
FIRSTALUM	11 : MKT	24 : 126,500 & above	140,000	-	-	-	-	0.0300
FIRSTALUM	12 : MLO	21 : 0-6,499	45,698	-	-	-	-	0.0147
FIRSTALUM	12 : MLO	22 : 6,500-34,999	155,500	-	-	-	9,000	0.0100
FIRSTALUM	12 : MLO	23 : 35,000-126,499	278,982	-	15,000	22,350	43,332	0.0029
FIRSTALUM	12 : MLO	24 : 126,500 & above	327,782	-	-	-	-	0.0077
FIRSTALUM	13 : ITQ	21 : 0-6,499	-	-	-	1,000	-	-0.0117
FIRSTALUM	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	-0.0200
FIRSTALUM	13 : ITQ	23 : 35,000-126,499	-	-	25,000	42,650	-	-0.0004
FIRSTALUM	14 : ATQ	21 : 0-6,499	-	-	-	-	5,000	-0.0400
FIRSTALUM	14 : ATQ	22 : 6,500-34,999	-	25,000	-	32,650	-	-0.0274
FIRSTALUM	14 : ATQ	23 : 35,000-126,499	-	20,000	-	-	-	-0.0300
FIRSTALUM	14 : ATQ	24 : 126,500 & above	-	140,000	-	-	-	-0.0295
FIRSTALUM	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
FIRSTALUM	15 : NTQ	22 : 6,500-34,999	-	-	-	6,000	-	0.0000
FIRSTALUM	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	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)	
FIRSTALUM	11 : MKT	23 : 35,000-126,499	0.022800		0	0.0000	0.0	125,000	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	24 : 126,500 & above	0.030000		0	0.0000	0.0	140,000	0.0	0	0.0000	0.0
FIRSTALUM	12 : MLO	21 : 0-6,499	0.016919		0	0.0000	0.0	45,698	0.0	0	0.0000	0.0
FIRSTALUM	12 : MLO	22 : 6,500-34,999	0.013313		0	0.0000	0.0	164,500	130.1	0	0.0000	0.0
FIRSTALUM	12 : MLO	23 : 35,000-126,499	0.012492		0	0.0000	0.0	359,664	442.1	0	0.0000	0.0
FIRSTALUM	12 : MLO	24 : 126,500 & above	0.013747		0	0.0000	0.0	123,772	0.0	205,010	0.0098	59.6
FIRSTALUM	13 : ITQ	21 : 0-6,499										
FIRSTALUM	13 : ITQ	22 : 6,500-34,999										
FIRSTALUM	13 : ITQ	23 : 35,000-126,499										
FIRSTALUM	14 : ATQ	21 : 0-6,499										
FIRSTALUM	14 : ATQ	22 : 6,500-34,999										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	FIRSTALUM	15 : NTQ	24 : 126,500 & above	3	540,000	140,000	0	0
NSE	NSE	201709	FLOURMILL	11 : MKT	21 : 0-6,499	62	68,124	0	68,124	0
NSE	NSE	201709	FLOURMILL	11 : MKT	22 : 6,500-34,999	11	168,061	0	168,061	0
NSE	NSE	201709	FLOURMILL	11 : MKT	23 : 35,000-126,499	3	154,845	0	154,845	0
NSE	NSE	201709	FLOURMILL	11 : MKT	24 : 126,500 & above	1	140,000	0	140,000	0
NSE	NSE	201709	FLOURMILL	12 : MLO	21 : 0-6,499	272	393,800	26,114	364,494	0
NSE	NSE	201709	FLOURMILL	12 : MLO	22 : 6,500-34,999	75	1,241,758	154,937	1,070,617	0
NSE	NSE	201709	FLOURMILL	12 : MLO	23 : 35,000-126,499	42	2,667,873	330,332	1,937,146	0
NSE	NSE	201709	FLOURMILL	12 : MLO	24 : 126,500 & above	11	5,173,329	403,532	4,769,797	0
NSE	NSE	201709	FLOURMILL	13 : ITQ	21 : 0-6,499	203	447,518	216,959	145,432	0
NSE	NSE	201709	FLOURMILL	13 : ITQ	22 : 6,500-34,999	124	1,940,096	825,640	667,355	0
NSE	NSE	201709	FLOURMILL	13 : ITQ	23 : 35,000-126,499	40	2,554,931	730,339	752,979	0
NSE	NSE	201709	FLOURMILL	13 : ITQ	24 : 126,500 & above	5	1,150,000	450,000	250,000	0
NSE	NSE	201709	FLOURMILL	14 : ATQ	21 : 0-6,499	121	198,565	93,680	57,559	0
NSE	NSE	201709	FLOURMILL	14 : ATQ	22 : 6,500-34,999	43	715,370	390,233	136,823	0
NSE	NSE	201709	FLOURMILL	14 : ATQ	23 : 35,000-126,499	29	1,747,295	531,759	387,459	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
FIRSTALUM	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
FLOURMILL	11 : MKT	21 : 0-6,499	68,124	-	-	-	-	0.5041
FLOURMILL	11 : MKT	22 : 6,500-34,999	168,061	-	-	-	-	0.8330
FLOURMILL	11 : MKT	23 : 35,000-126,499	154,845	-	-	-	-	-0.0171
FLOURMILL	11 : MKT	24 : 126,500 & above	140,000	-	-	-	-	0.7397
FLOURMILL	12 : MLO	21 : 0-6,499	349,301	1,158	3,000	8,255	1,180	0.3780
FLOURMILL	12 : MLO	22 : 6,500-34,999	943,198	27,987	15,735	56,534	8,583	0.2967
FLOURMILL	12 : MLO	23 : 35,000-126,499	1,797,225	11,366	9,550	71,687	4,410	0.4576
FLOURMILL	12 : MLO	24 : 126,500 & above	4,769,797	-	-	-	-	1.4183
FLOURMILL	13 : ITQ	21 : 0-6,499	16,623	15,503	23,913	62,224	8,086	-0.3739
FLOURMILL	13 : ITQ	22 : 6,500-34,999	1,320	21,112	91,273	344,733	87,556	-0.4258
FLOURMILL	13 : ITQ	23 : 35,000-126,499	-	758	117,888	290,668	179,275	-0.3323
FLOURMILL	13 : ITQ	24 : 126,500 & above	-	-	-	250,000	-	-0.3404
FLOURMILL	14 : ATQ	21 : 0-6,499	-	6,587	11,558	25,684	7,496	-0.1191
FLOURMILL	14 : ATQ	22 : 6,500-34,999	-	-	3,196	95,959	7,160	-0.4362
FLOURMILL	14 : ATQ	23 : 35,000-126,499	10,000	166,518	47,482	143,459	20,000	-0.7122

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	24 : 126,500 & above									
FLOURMILL	11 : MKT	21 : 0-6,499	0.654996	2,904	0.0131	0.0	54,935	0.0	10,285	0.0941	0.0
FLOURMILL	11 : MKT	22 : 6,500-34,999	1.136850	0	0.0000	0.0	99,289	0.0	68,772	0.1286	0.0
FLOURMILL	11 : MKT	23 : 35,000-126,499	0.386044	0	0.0000	0.0	0	0.0	154,845	0.1038	0.0
FLOURMILL	11 : MKT	24 : 126,500 & above	1.369742	0	0.0000	0.0	0	0.0	140,000	0.2149	0.0
FLOURMILL	12 : MLO	21 : 0-6,499	0.490569	242	0.0100	0.0	348,015	44.5	16,237	0.0222	0.0
FLOURMILL	12 : MLO	22 : 6,500-34,999	0.471919	0	0.0000	0.0	874,351	176.0	196,266	0.0752	114.7
FLOURMILL	12 : MLO	23 : 35,000-126,499	0.693297	0	0.0000	0.0	1,227,652	77.2	709,494	0.1410	255.6
FLOURMILL	12 : MLO	24 : 126,500 & above	1.806420	0	0.0000	0.0	1,458,576	0.0	3,311,221	0.7468	0.0
FLOURMILL	13 : ITQ	21 : 0-6,499									
FLOURMILL	13 : ITQ	22 : 6,500-34,999									
FLOURMILL	13 : ITQ	23 : 35,000-126,499									
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	FLOURMILL	14 : ATQ	24 : 126,500 & above	5	1,592,647	600,000	927,035	0	
NSE	NSE	201709	FLOURMILL	15 : NTQ	21 : 0-6,499	66	124,730	69,278	19,842	0	
NSE	NSE	201709	FLOURMILL	15 : NTQ	22 : 6,500-34,999	31	425,152	236,000	104,152	0	
NSE	NSE	201709	FLOURMILL	15 : NTQ	23 : 35,000-126,499	25	1,756,870	783,209	356,690	0	
NSE	NSE	201709	FLOURMILL	15 : NTQ	24 : 126,500 & above	5	1,030,000	267,064	182,936	0	
NSE	NSE	201709	FO	11 : MKT	21 : 0-6,499	104	124,099	0	124,099	0	
NSE	NSE	201709	FO	11 : MKT	22 : 6,500-34,999	14	224,061	24,881	199,180	0	
NSE	NSE	201709	FO	12 : MLO	21 : 0-6,499	371	556,954	29,816	519,496	0	
NSE	NSE	201709	FO	12 : MLO	22 : 6,500-34,999	111	1,880,066	186,829	1,663,871	0	
NSE	NSE	201709	FO	12 : MLO	23 : 35,000-126,499	28	1,756,607	80,518	1,558,684	0	
NSE	NSE	201709	FO	12 : MLO	24 : 126,500 & above	6	1,577,432	5,627	1,536,164	0	
NSE	NSE	201709	FO	13 : ITQ	21 : 0-6,499	280	510,494	203,028	243,567	0	
NSE	NSE	201709	FO	13 : ITQ	22 : 6,500-34,999	85	1,277,419	572,007	504,119	0	
NSE	NSE	201709	FO	13 : ITQ	23 : 35,000-126,499	8	487,408	299,589	22,411	0	
NSE	NSE	201709	FO	13 : ITQ	24 : 126,500 & above	2	380,648	150,000	230,648	0	
NSE	NSE	201709	FO	14 : ATQ	21 : 0-6,499	152	240,290	91,815	108,963	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
FLOURMILL	14 : ATQ	24 : 126,500 & above	434,388	492,647	-	-	-	-0.8870	
FLOURMILL	15 : NTQ	21 : 0-6,499	-	806	603	8,678	500	-0.6379	
FLOURMILL	15 : NTQ	22 : 6,500-34,999	-	-	10,000	-	40,000	-0.4240	
FLOURMILL	15 : NTQ	23 : 35,000-126,499	-	-	24,596	240,455	42,841	-0.0141	
FLOURMILL	15 : NTQ	24 : 126,500 & above	-	-	-	182,936	-	-1.0800	
FO	11 : MKT	21 : 0-6,499	124,099	-	-	-	-	0.3945	
FO	11 : MKT	22 : 6,500-34,999	199,180	-	-	-	-	0.3960	
FO	12 : MLO	21 : 0-6,499	487,901	9,253	8,223	11,833	2,100	0.3709	
FO	12 : MLO	22 : 6,500-34,999	1,529,201	5,900	41,756	47,666	25,061	0.1468	
FO	12 : MLO	23 : 35,000-126,499	1,419,544	32,164	9,050	95,631	1,839	0.4121	
FO	12 : MLO	24 : 126,500 & above	1,059,750	2,041	474,373	-	-	0.0384	
FO	13 : ITQ	21 : 0-6,499	5,952	21,573	41,059	108,781	39,192	-0.1977	
FO	13 : ITQ	22 : 6,500-34,999	91,752	37,400	73,143	211,102	58,722	-0.1373	
FO	13 : ITQ	23 : 35,000-126,499	-	2,413	19,998	-	-	0.2094	
FO	13 : ITQ	24 : 126,500 & above	-	-	-	225,720	4,928	-0.0808	
FO	14 : ATQ	21 : 0-6,499	-	1,725	26,683	39,021	23,722	-0.1472	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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	0.517084		0	0.0000	0.0	77,232	0.0	46,867	0.2058	0.0
FO	11 : MKT	22 : 6,500-34,999	0.493212		0	0.0000	0.0	78,995	0.0	120,185	0.1646	0.0
FO	12 : MLO	21 : 0-6,499	0.422135		0	0.0000	0.0	451,465	43.1	68,031	0.1497	1.7
FO	12 : MLO	22 : 6,500-34,999	0.366733		0	0.0000	0.0	1,287,590	94.9	376,281	0.1133	109.2
FO	12 : MLO	23 : 35,000-126,499	0.701995		0	0.0000	0.0	786,419	82.8	772,265	0.1768	60.1
FO	12 : MLO	24 : 126,500 & above	0.330971		0	0.0000	0.0	951,157	122.7	585,007	0.0184	0.1
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	FO	14 : ATQ	22 : 6,500-34,999	33	516,826	233,958	156,723	0
NSE	NSE	201709	FO	14 : ATQ	23 : 35,000-126,499	7	470,612	100,000	309,690	0
NSE	NSE	201709	FO	14 : ATQ	24 : 126,500 & above	2	476,784	238,392	7,700	0
NSE	NSE	201709	FO	15 : NTQ	21 : 0-6,499	93	187,160	72,417	71,197	0
NSE	NSE	201709	FO	15 : NTQ	22 : 6,500-34,999	31	507,340	130,072	133,651	0
NSE	NSE	201709	FO	15 : NTQ	23 : 35,000-126,499	14	771,816	152,000	246,293	0
NSE	NSE	201709	FO	15 : NTQ	24 : 126,500 & above	2	286,000	149,500	136,500	0
NSE	NSE	201709	FORTISMFB	12 : MLO	21 : 0-6,499	2	699	0	699	0
NSE	NSE	201709	FTNCOCOA	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0
NSE	NSE	201709	FTNCOCOA	12 : MLO	21 : 0-6,499	2	1,500	0	1,500	0
NSE	NSE	201709	FTNCOCOA	12 : MLO	22 : 6,500-34,999	1	19,286	0	19,286	0
NSE	NSE	201709	GLAXOSMITH	11 : MKT	21 : 0-6,499	23	33,840	0	33,090	0
NSE	NSE	201709	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	GLAXOSMITH	11 : MKT	23 : 35,000-126,499	4	250,000	0	250,000	0
NSE	NSE	201709	GLAXOSMITH	12 : MLO	21 : 0-6,499	77	133,327	402	132,925	0
NSE	NSE	201709	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	11	176,278	0	176,278	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
FO	14 : ATQ	22 : 6,500-34,999	-	37,000	54,439	56,409	8,875	0.0459
FO	14 : ATQ	23 : 35,000-126,499	-	116,437	50,000	128,050	-	-0.3555
FO	14 : ATQ	24 : 126,500 & above	-	7,700	-	-	-	-0.1100
FO	15 : NTQ	21 : 0-6,499	-	1,000	13,990	31,909	13,760	-0.1687
FO	15 : NTQ	22 : 6,500-34,999	-	4,535	25,000	60,000	16,916	-0.3319
FO	15 : NTQ	23 : 35,000-126,499	-	-	50,000	128,885	10,000	-0.4357
FO	15 : NTQ	24 : 126,500 & above	136,000	-	500	-	-	-0.7887
FORTISMFB	12 : MLO	21 : 0-6,499	699	-	-	-	-	0.0000
FTNCOCOA	11 : MKT	21 : 0-6,499	2,000	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	21 : 0-6,499	1,500	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	22 : 6,500-34,999	19,286	-	-	-	-	0.0000
GLAXOSMITH	11 : MKT	21 : 0-6,499	33,090	-	-	-	-	0.6181
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.8000
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	250,000	-	-	-	-	0.7204
GLAXOSMITH	12 : MLO	21 : 0-6,499	122,920	286	1,500	8,149	-	0.3919
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	169,278	-	-	7,000	-	0.4820

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	22 : 6,500-34,999									
FO	14 : ATQ	23 : 35,000-126,499									
FO	14 : ATQ	24 : 126,500 & above									
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	699	0.0	0	0.0000	0.0
FTNCOCOA	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,500	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	19,286	0.0	0	0.0000	0.0
GLAXOSMITH	11 : MKT	21 : 0-6,499	0.462498	0	0.0000	0.0	26,315	0.0	6,775	0.0293	0.0
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	0.800000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	0.494356	0	0.0000	0.0	150,000	0.0	100,000	0.6174	0.0
GLAXOSMITH	12 : MLO	21 : 0-6,499	0.507412	468	0.0300	0.0	115,568	83.6	16,889	0.2578	15.6
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	0.610397	0	0.0000	0.0	158,076	24.8	18,202	0.0272	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	8	563,422	56,023	393,071	0	
NSE	NSE	201709	GLAXOSMITH	13 : ITQ	21 : 0-6,499	46	56,988	23,762	16,580	0	
NSE	NSE	201709	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	13	130,233	80,289	23,873	0	
NSE	NSE	201709	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	6	435,857	100,000	40,857	0	
NSE	NSE	201709	GLAXOSMITH	13 : ITQ	24 : 126,500 & above	15	3,211,284	786,722	289,177	0	
NSE	NSE	201709	GLAXOSMITH	14 : ATQ	21 : 0-6,499	26	69,180	32,354	10,499	0	
NSE	NSE	201709	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	7	106,474	38,750	23,142	0	
NSE	NSE	201709	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	6	276,928	124,899	94,815	0	
NSE	NSE	201709	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	6	1,200,000	1,000,000	0	0	
NSE	NSE	201709	GLAXOSMITH	15 : NTQ	21 : 0-6,499	17	37,400	25,727	5,365	0	
NSE	NSE	201709	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	2	35,672	0	25,672	0	
NSE	NSE	201709	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	3	202,500	57,500	50,000	0	
NSE	NSE	201709	GLAXOSMITH	15 : NTQ	24 : 126,500 & above	1	150,000	0	0	0	
NSE	NSE	201709	GOLDBREW	12 : MLO	22 : 6,500-34,999	1	11,000	0	11,000	0	
NSE	NSE	201709	GOLDBREW	13 : ITQ	21 : 0-6,499	1	500	0	0	0	
NSE	NSE	201709	GOLDBREW	13 : ITQ	23 : 35,000-126,499	3	146,907	50,000	0	0	

Guidance:

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

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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)
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	372,178	20,893	-	-	-	0.5523
GLAXOSMITH	13 : ITQ	21 : 0-6,499	157	-	41	7,710	3,624	-0.7716
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	12,810	-	-	1,798	9,265	0.1159
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.9600
GLAXOSMITH	13 : ITQ	24 : 126,500 & above	-	174,562	495	13,610	100,310	-0.0181
GLAXOSMITH	14 : ATQ	21 : 0-6,499	-	3	500	5,189	2,784	-0.4989
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	-	-	-	21,832	1,300	0.0791
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	-	-	101	37,500	57,214	-0.4674
GLAXOSMITH	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
GLAXOSMITH	15 : NTQ	21 : 0-6,499	1,350	-	-	4,015	-	-0.6101
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	-	-	25,672	-	-	-0.9000
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	-	-	-	50,000	-	-0.5900
GLAXOSMITH	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
GOLDBREW	12 : MLO	22 : 6,500-34,999	11,000	-	-	-	-	0.0000
GOLDBREW	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
GOLDBREW	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	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)	
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	0.583753		0	0.0000	0.0	189,185	0.0	203,886	0.0258	4.2
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										
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499										
GLAXOSMITH	15 : NTQ	24 : 126,500 & above										
GOLDBREW	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	11,000	0.0	0	0.0000	0.0
GOLDBREW	13 : ITQ	21 : 0-6,499										
GOLDBREW	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	201709	GOLDBREW	14 : ATQ	22 : 6,500-34,999	1	10,500	0	0	0
NSE	NSE	201709	GUARANTY	11 : MKT	21 : 0-6,499	260	376,860	0	376,860	0
NSE	NSE	201709	GUARANTY	11 : MKT	22 : 6,500-34,999	50	785,432	0	785,432	0
NSE	NSE	201709	GUARANTY	11 : MKT	23 : 35,000-126,499	19	1,337,703	0	1,337,703	0
NSE	NSE	201709	GUARANTY	11 : MKT	24 : 126,500 & above	8	2,154,832	0	2,154,832	0
NSE	NSE	201709	GUARANTY	12 : MLO	21 : 0-6,499	863	1,627,488	32,670	1,594,818	0
NSE	NSE	201709	GUARANTY	12 : MLO	22 : 6,500-34,999	384	6,305,158	223,019	6,078,518	0
NSE	NSE	201709	GUARANTY	12 : MLO	23 : 35,000-126,499	244	17,765,252	1,743,085	15,955,167	0
NSE	NSE	201709	GUARANTY	12 : MLO	24 : 126,500 & above	199	334,735,569	5,726,517	325,169,204	0
NSE	NSE	201709	GUARANTY	13 : ITQ	21 : 0-6,499	340	675,789	249,719	391,004	0
NSE	NSE	201709	GUARANTY	13 : ITQ	22 : 6,500-34,999	263	4,647,361	2,056,965	2,315,082	0
NSE	NSE	201709	GUARANTY	13 : ITQ	23 : 35,000-126,499	237	15,450,377	7,781,639	6,510,144	0
NSE	NSE	201709	GUARANTY	13 : ITQ	24 : 126,500 & above	92	38,116,446	9,491,295	25,658,043	0
NSE	NSE	201709	GUARANTY	14 : ATQ	21 : 0-6,499	311	662,877	236,869	367,706	0
NSE	NSE	201709	GUARANTY	14 : ATQ	22 : 6,500-34,999	173	2,799,573	1,040,199	1,524,646	0
NSE	NSE	201709	GUARANTY	14 : ATQ	23 : 35,000-126,499	174	12,981,267	5,750,925	5,917,517	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
GOLDBREW	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
GUARANTY	11 : MKT	21 : 0-6,499	376,860	-	-	-	-	0.2475
GUARANTY	11 : MKT	22 : 6,500-34,999	785,432	-	-	-	-	0.2104
GUARANTY	11 : MKT	23 : 35,000-126,499	1,337,703	-	-	-	-	0.1429
GUARANTY	11 : MKT	24 : 126,500 & above	2,154,832	-	-	-	-	0.3475
GUARANTY	12 : MLO	21 : 0-6,499	1,559,611	6,098	8,142	18,365	189	0.1367
GUARANTY	12 : MLO	22 : 6,500-34,999	5,708,305	75,224	118,698	171,070	5,221	0.1259
GUARANTY	12 : MLO	23 : 35,000-126,499	15,290,355	328,423	180,359	156,030	-	0.0890
GUARANTY	12 : MLO	24 : 126,500 & above	312,314,857	8,593,570	1,893,838	1,634,198	732,741	0.0142
GUARANTY	13 : ITQ	21 : 0-6,499	41,670	62,905	146,798	98,679	24,344	-0.0748
GUARANTY	13 : ITQ	22 : 6,500-34,999	229,885	406,881	727,679	719,628	116,350	-0.0284
GUARANTY	13 : ITQ	23 : 35,000-126,499	958,426	1,347,086	1,208,607	2,291,868	560,224	-0.0397
GUARANTY	13 : ITQ	24 : 126,500 & above	18,473,927	4,379,265	1,052,144	1,444,332	158,375	-0.1681
GUARANTY	14 : ATQ	21 : 0-6,499	3,777	30,839	117,199	164,345	29,817	-0.0023
GUARANTY	14 : ATQ	22 : 6,500-34,999	42,000	283,925	404,283	599,998	124,646	-0.0610
GUARANTY	14 : ATQ	23 : 35,000-126,499	85,508	1,050,783	900,384	2,893,197	387,055	0.0332

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
GOLDBREW	14 : ATQ	22 : 6,500-34,999										
GUARANTY	11 : MKT	21 : 0-6,499	0.231559	9,573	0.0726	0.0	341,388	0.0	25,899	0.1536	0.0	
GUARANTY	11 : MKT	22 : 6,500-34,999	0.283981	0	0.0000	0.0	607,820	0.0	177,612	0.1508	0.0	
GUARANTY	11 : MKT	23 : 35,000-126,499	0.295739	77,000	0.0925	0.0	923,182	0.0	337,521	0.2023	0.0	
GUARANTY	11 : MKT	24 : 126,500 & above	0.171923	0	0.0000	0.0	1,501,150	0.0	653,682	0.1116	0.0	
GUARANTY	12 : MLO	21 : 0-6,499	0.166133	2,400	0.0179	0.0	1,550,004	13.8	42,414	0.0229	34.7	
GUARANTY	12 : MLO	22 : 6,500-34,999	0.172420	0	0.0000	0.0	5,560,569	23.1	517,949	0.0473	57.7	
GUARANTY	12 : MLO	23 : 35,000-126,499	0.173887	0	0.0000	0.0	13,103,133	14.4	2,852,034	0.0388	4.0	
GUARANTY	12 : MLO	24 : 126,500 & above	0.386265	193,430	0.0100	0.0	216,280,544	14.3	108,695,230	0.0751	0.8	
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										
GUARANTY	14 : ATQ	22 : 6,500-34,999										
GUARANTY	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	201709	GUARANTY	14 : ATQ	24 : 126,500 & above	115	131,407,360	19,623,815	108,377,156	0
NSE	NSE	201709	GUARANTY	15 : NTQ	21 : 0-6,499	272	627,632	351,381	187,062	0
NSE	NSE	201709	GUARANTY	15 : NTQ	22 : 6,500-34,999	208	3,596,874	2,219,704	814,797	0
NSE	NSE	201709	GUARANTY	15 : NTQ	23 : 35,000-126,499	309	22,629,519	13,076,503	5,059,366	0
NSE	NSE	201709	GUARANTY	15 : NTQ	24 : 126,500 & above	173	127,862,534	29,973,941	83,709,508	0
NSE	NSE	201709	GUINEAINS	12 : MLO	21 : 0-6,499	4	1,480	0	1,480	0
NSE	NSE	201709	GUINEAINS	12 : MLO	24 : 126,500 & above	1	500,000	0	500,000	0
NSE	NSE	201709	GUINNESS	11 : MKT	21 : 0-6,499	96	106,825	0	106,825	0
NSE	NSE	201709	GUINNESS	11 : MKT	22 : 6,500-34,999	11	124,278	0	124,278	0
NSE	NSE	201709	GUINNESS	11 : MKT	23 : 35,000-126,499	1	43,617	0	43,617	0
NSE	NSE	201709	GUINNESS	12 : MLO	21 : 0-6,499	394	697,280	28,007	650,663	0
NSE	NSE	201709	GUINNESS	12 : MLO	22 : 6,500-34,999	155	2,679,250	424,769	2,166,946	0
NSE	NSE	201709	GUINNESS	12 : MLO	23 : 35,000-126,499	46	2,429,639	493,107	1,570,490	0
NSE	NSE	201709	GUINNESS	12 : MLO	24 : 126,500 & above	6	1,322,729	0	691,571	0
NSE	NSE	201709	GUINNESS	13 : ITQ	21 : 0-6,499	490	1,022,725	548,932	386,952	0
NSE	NSE	201709	GUINNESS	13 : ITQ	22 : 6,500-34,999	279	5,439,737	3,864,494	771,837	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	24 : 126,500 & above	47,894,474	51,386,811	3,801,056	3,790,367	1,504,448	0.0697
GUARANTY	15 : NTQ	21 : 0-6,499	-	8,020	22,547	102,477	36,792	-0.1319
GUARANTY	15 : NTQ	22 : 6,500-34,999	-	51,658	173,288	374,466	151,327	-0.2031
GUARANTY	15 : NTQ	23 : 35,000-126,499	235,260	223,104	1,296,376	2,204,720	699,912	-0.1582
GUARANTY	15 : NTQ	24 : 126,500 & above	24,602,602	43,185,142	7,615,845	4,140,429	1,006,668	-0.0666
GUINEAINS	12 : MLO	21 : 0-6,499	1,480	-	-	-	-	0.0000
GUINEAINS	12 : MLO	24 : 126,500 & above	500,000	-	-	-	-	0.0000
GUINNESS	11 : MKT	21 : 0-6,499	106,825	-	-	-	-	1.0822
GUINNESS	11 : MKT	22 : 6,500-34,999	124,278	-	-	-	-	1.5251
GUINNESS	11 : MKT	23 : 35,000-126,499	43,617	-	-	-	-	1.9997
GUINNESS	12 : MLO	21 : 0-6,499	612,588	13,183	17,993	6,545	322	0.7280
GUINNESS	12 : MLO	22 : 6,500-34,999	1,859,111	140,450	53,782	103,222	381	0.7310
GUINNESS	12 : MLO	23 : 35,000-126,499	1,341,732	66,721	53,612	8,425	-	0.6102
GUINNESS	12 : MLO	24 : 126,500 & above	622,729	-	-	-	-	3.0650
GUINNESS	13 : ITQ	21 : 0-6,499	19,554	50,270	117,707	107,749	66,426	-0.6020
GUINNESS	13 : ITQ	22 : 6,500-34,999	19,370	166,728	232,426	240,443	57,697	-0.2172

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revise orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
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	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,480	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	500,000	0.0	0	0.0000	0.0
GUINNESS	11 : MKT	21 : 0-6,499	1.332273	1,937	0.2500	0.0	76,908	0.0	27,980	0.1600	0.0
GUINNESS	11 : MKT	22 : 6,500-34,999	1.813844	0	0.0000	0.0	73,948	0.0	50,330	0.2372	0.0
GUINNESS	11 : MKT	23 : 35,000-126,499	0.709740	0	0.0000	0.0	0	0.0	43,617	0.2099	0.0
GUINNESS	12 : MLO	21 : 0-6,499	1.041552	0	0.0000	0.0	560,829	11.0	89,834	0.4846	31.4
GUINNESS	12 : MLO	22 : 6,500-34,999	1.002705	10,000	0.0100	0.0	1,706,289	56.9	450,657	0.5260	334.6
GUINNESS	12 : MLO	23 : 35,000-126,499	1.752926	0	0.0000	0.0	734,999	6.0	835,491	0.7257	1494.6
GUINNESS	12 : MLO	24 : 126,500 & above	3.298983	0	0.0000	0.0	0	0.0	691,571	1.1630	1194.9
GUINNESS	13 : ITQ	21 : 0-6,499									
GUINNESS	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	201709	GUINNESS	13 : ITQ	23 : 35,000-126,499	45	2,530,116	1,835,904	448,737	0
NSE	NSE	201709	GUINNESS	14 : ATQ	21 : 0-6,499	165	394,712	207,764	147,605	0
NSE	NSE	201709	GUINNESS	14 : ATQ	22 : 6,500-34,999	95	1,683,651	1,053,016	454,301	0
NSE	NSE	201709	GUINNESS	14 : ATQ	23 : 35,000-126,499	13	711,760	473,015	62,710	0
NSE	NSE	201709	GUINNESS	15 : NTQ	21 : 0-6,499	214	533,718	328,939	88,289	0
NSE	NSE	201709	GUINNESS	15 : NTQ	22 : 6,500-34,999	135	2,459,557	1,099,010	174,116	0
NSE	NSE	201709	GUINNESS	15 : NTQ	23 : 35,000-126,499	34	1,918,016	1,003,390	313,307	0
NSE	NSE	201709	HMARKINS	12 : MLO	21 : 0-6,499	3	1,700	0	1,700	0
NSE	NSE	201709	HONYFLOUR	11 : MKT	21 : 0-6,499	39	89,125	0	89,125	0
NSE	NSE	201709	HONYFLOUR	11 : MKT	22 : 6,500-34,999	27	383,864	0	383,864	0
NSE	NSE	201709	HONYFLOUR	11 : MKT	23 : 35,000-126,499	11	640,737	80,000	560,737	0
NSE	NSE	201709	HONYFLOUR	11 : MKT	24 : 126,500 & above	4	916,255	0	916,255	0
NSE	NSE	201709	HONYFLOUR	12 : MLO	21 : 0-6,499	105	169,466	4,000	165,466	0
NSE	NSE	201709	HONYFLOUR	12 : MLO	22 : 6,500-34,999	46	790,734	62,590	728,144	0
NSE	NSE	201709	HONYFLOUR	12 : MLO	23 : 35,000-126,499	46	3,129,281	57,755	2,992,895	0
NSE	NSE	201709	HONYFLOUR	12 : MLO	24 : 126,500 & above	14	5,592,451	67,969	5,089,752	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
GUINNESS	13 : ITQ	23 : 35,000-126,499	45,000	168,602	66,022	169,113	-	-0.4763
GUINNESS	14 : ATQ	21 : 0-6,499	3,549	35,904	52,727	27,052	4,658	-0.1578
GUINNESS	14 : ATQ	22 : 6,500-34,999	45,246	81,251	118,413	63,392	27,984	-0.3545
GUINNESS	14 : ATQ	23 : 35,000-126,499	-	48,965	13,745	-	-	0.7080
GUINNESS	15 : NTQ	21 : 0-6,499	2,829	6,930	8,837	35,600	14,024	-0.6213
GUINNESS	15 : NTQ	22 : 6,500-34,999	-	16,300	30,000	44,891	43,548	-0.0692
GUINNESS	15 : NTQ	23 : 35,000-126,499	-	-	50,000	98,307	-	-0.8253
HMARKINS	12 : MLO	21 : 0-6,499	1,700	-	-	-	-	0.0000
HONYFLOUR	11 : MKT	21 : 0-6,499	89,125	-	-	-	-	0.0346
HONYFLOUR	11 : MKT	22 : 6,500-34,999	383,864	-	-	-	-	0.0682
HONYFLOUR	11 : MKT	23 : 35,000-126,499	560,737	-	-	-	-	0.0352
HONYFLOUR	11 : MKT	24 : 126,500 & above	916,255	-	-	-	-	0.1117
HONYFLOUR	12 : MLO	21 : 0-6,499	162,904	-	-	2,562	-	0.0502
HONYFLOUR	12 : MLO	22 : 6,500-34,999	694,645	-	3,562	29,937	-	0.0464
HONYFLOUR	12 : MLO	23 : 35,000-126,499	2,669,630	77,043	126,583	91,594	-	0.0364
HONYFLOUR	12 : MLO	24 : 126,500 & above	3,484,751	-	894,500	262,500	117,770	0.0189

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
GUINNESS	13 : ITQ	23 : 35,000-126,499									
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									
HMARKINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,700	0.0	0	0.0000	0.0
HONYFLOUR	11 : MKT	21 : 0-6,499	0.047080	0	0.0000	0.0	79,428	0.0	9,697	0.0115	0.0
HONYFLOUR	11 : MKT	22 : 6,500-34,999	0.081388	0	0.0000	0.0	330,144	0.0	53,720	0.0183	0.0
HONYFLOUR	11 : MKT	23 : 35,000-126,499	0.048039	0	0.0000	0.0	560,737	0.0	0	0.0000	0.0
HONYFLOUR	11 : MKT	24 : 126,500 & above	0.131639	0	0.0000	0.0	207,180	0.0	709,075	0.0368	0.0
HONYFLOUR	12 : MLO	21 : 0-6,499	0.059592	0	0.0000	0.0	165,466	21.4	0	0.0000	0.0
HONYFLOUR	12 : MLO	22 : 6,500-34,999	0.045615	0	0.0000	0.0	673,144	38.5	55,000	0.0135	0.0
HONYFLOUR	12 : MLO	23 : 35,000-126,499	0.047380	0	0.0000	0.0	2,581,101	71.6	411,794	0.0141	104.3
HONYFLOUR	12 : MLO	24 : 126,500 & above	0.045208	0	0.0000	0.0	3,557,721	703.4	1,532,031	0.0120	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	HONYFLOUR	13 : ITQ	21 : 0-6,499	40	92,058	25,690	50,643	0	
NSE	NSE	201709	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	45	849,505	240,700	446,645	0	
NSE	NSE	201709	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	41	2,893,617	968,950	1,041,950	0	
NSE	NSE	201709	HONYFLOUR	13 : ITQ	24 : 126,500 & above	16	4,702,065	405,590	1,877,301	0	
NSE	NSE	201709	HONYFLOUR	14 : ATQ	21 : 0-6,499	24	44,962	23,536	14,600	0	
NSE	NSE	201709	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	28	475,998	132,700	202,594	0	
NSE	NSE	201709	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	44	2,831,465	580,705	816,604	0	
NSE	NSE	201709	HONYFLOUR	14 : ATQ	24 : 126,500 & above	16	3,247,697	932,170	498,999	0	
NSE	NSE	201709	HONYFLOUR	15 : NTQ	21 : 0-6,499	35	90,639	17,638	8,105	0	
NSE	NSE	201709	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	49	878,351	240,098	141,000	0	
NSE	NSE	201709	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	76	5,319,016	1,600,724	382,227	0	
NSE	NSE	201709	HONYFLOUR	15 : NTQ	24 : 126,500 & above	31	7,529,789	1,104,332	594,072	0	
NSE	NSE	201709	INFINITY	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201709	INFINITY	12 : MLO	21 : 0-6,499	1	200	0	200	0	
NSE	NSE	201709	INFINITY	14 : ATQ	21 : 0-6,499	1	1,000	1,000	0	0	
NSE	NSE	201709	INTBREW	11 : MKT	21 : 0-6,499	22	24,547	1,000	23,547	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	21 : 0-6,499	1,000	5,500	4,600	22,602	7,500	-0.0442
HONYFLOUR	13 : ITQ	22 : 6,500-34,999	-	3,000	97,274	190,765	89,166	-0.0335
HONYFLOUR	13 : ITQ	23 : 35,000-126,499	-	50	478,950	270,700	119,748	-0.0231
HONYFLOUR	13 : ITQ	24 : 126,500 & above	-	-	10,000	558,279	347,785	-0.0257
HONYFLOUR	14 : ATQ	21 : 0-6,499	-	-	-	8,000	5,900	-0.0501
HONYFLOUR	14 : ATQ	22 : 6,500-34,999	-	950	49,920	57,145	46,828	-0.0434
HONYFLOUR	14 : ATQ	23 : 35,000-126,499	-	350	433,174	230,500	19,500	-0.0399
HONYFLOUR	14 : ATQ	24 : 126,500 & above	-	137,830	-	344,510	7,159	-0.0120
HONYFLOUR	15 : NTQ	21 : 0-6,499	-	-	-	2,000	-	-0.0593
HONYFLOUR	15 : NTQ	22 : 6,500-34,999	-	-	-	96,000	-	-0.0696
HONYFLOUR	15 : NTQ	23 : 35,000-126,499	-	50,000	22,950	75,000	-	-0.0632
HONYFLOUR	15 : NTQ	24 : 126,500 & above	-	-	-	84,490	200,000	-0.0756
INFINITY	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
INFINITY	12 : MLO	21 : 0-6,499	200	-	-	-	-	0.0000
INFINITY	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
INTBREW	11 : MKT	21 : 0-6,499	23,547	-	-	-	-	1.4015

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
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									
HONYFLOUR	15 : NTQ	22 : 6,500-34,999									
HONYFLOUR	15 : NTQ	23 : 35,000-126,499									
HONYFLOUR	15 : NTQ	24 : 126,500 & above									
INFINITY	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
INFINITY	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	200	0.0	0	0.0000	0.0
INFINITY	14 : ATQ	21 : 0-6,499									
INTBREW	11 : MKT	21 : 0-6,499	1.222763	0	0.0000	0.0	16,547	0.0	7,000	0.3500	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	INTBREW	11 : MKT	22 : 6,500-34,999	8	144,960	0	144,960	0	
NSE	NSE	201709	INTBREW	11 : MKT	23 : 35,000-126,499	2	140,090	0	140,090	0	
NSE	NSE	201709	INTBREW	12 : MLO	21 : 0-6,499	110	165,880	13,336	142,314	0	
NSE	NSE	201709	INTBREW	12 : MLO	22 : 6,500-34,999	22	296,162	17,098	251,898	0	
NSE	NSE	201709	INTBREW	12 : MLO	23 : 35,000-126,499	12	870,623	76,798	722,065	0	
NSE	NSE	201709	INTBREW	12 : MLO	24 : 126,500 & above	18	32,035,872	0	32,035,872	0	
NSE	NSE	201709	INTBREW	13 : ITQ	21 : 0-6,499	80	164,405	57,055	78,542	0	
NSE	NSE	201709	INTBREW	13 : ITQ	22 : 6,500-34,999	38	603,130	211,915	190,227	0	
NSE	NSE	201709	INTBREW	13 : ITQ	23 : 35,000-126,499	4	245,000	160,000	0	0	
NSE	NSE	201709	INTBREW	13 : ITQ	24 : 126,500 & above	10	11,435,662	2,000,000	9,187,812	0	
NSE	NSE	201709	INTBREW	14 : ATQ	21 : 0-6,499	31	57,892	27,719	10,589	0	
NSE	NSE	201709	INTBREW	14 : ATQ	22 : 6,500-34,999	23	388,992	68,000	62,501	0	
NSE	NSE	201709	INTBREW	14 : ATQ	23 : 35,000-126,499	3	132,415	0	0	0	
NSE	NSE	201709	INTBREW	14 : ATQ	24 : 126,500 & above	2	652,000	17,000	635,000	0	
NSE	NSE	201709	INTBREW	15 : NTQ	21 : 0-6,499	8	13,902	4,252	665	0	
NSE	NSE	201709	INTBREW	15 : NTQ	22 : 6,500-34,999	11	210,991	49,500	30,000	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)	
INTBREW	11 : MKT	22 : 6,500-34,999	144,960	-	-	-	-	1.5897	
INTBREW	11 : MKT	23 : 35,000-126,499	140,090	-	-	-	-	2.6158	
INTBREW	12 : MLO	21 : 0-6,499	133,543	-	200	1,416	100	0.4135	
INTBREW	12 : MLO	22 : 6,500-34,999	236,281	350	-	13,750	-	0.1986	
INTBREW	12 : MLO	23 : 35,000-126,499	704,844	-	-	9,981	7,240	0.9546	
INTBREW	12 : MLO	24 : 126,500 & above	31,494,034	531,000	-	-	-	0.1880	
INTBREW	13 : ITQ	21 : 0-6,499	19,450	7,505	7,836	16,381	15,708	-0.3562	
INTBREW	13 : ITQ	22 : 6,500-34,999	-	-	48,858	75,472	45,843	-0.7886	
INTBREW	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
INTBREW	13 : ITQ	24 : 126,500 & above	5,965,200	3,145,462	75,000	2,150	-	-0.3061	
INTBREW	14 : ATQ	21 : 0-6,499	-	2,500	-	4,790	64	-1.1448	
INTBREW	14 : ATQ	22 : 6,500-34,999	-	-	-	30,271	11,900	-0.3777	
INTBREW	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
INTBREW	14 : ATQ	24 : 126,500 & above	330,000	255,000	50,000	-	-	0.0440	
INTBREW	15 : NTQ	21 : 0-6,499	-	-	665	-	-	-0.9593	
INTBREW	15 : NTQ	22 : 6,500-34,999	-	-	-	23,700	6,300	-1.5900	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	22 : 6,500-34,999	1.707352		0	0.0000	0.0	78,960	0.0	66,000	0.2134	0.0
INTBREW	11 : MKT	23 : 35,000-126,499	2.972666		0	0.0000	0.0	0	0.0	140,090	0.5325	0.0
INTBREW	12 : MLO	21 : 0-6,499	0.999274		0	0.0000	0.0	135,109	358.5	7,205	0.0219	0.0
INTBREW	12 : MLO	22 : 6,500-34,999	0.944144		0	0.0000	0.0	220,263	78.4	31,635	0.0861	2.0
INTBREW	12 : MLO	23 : 35,000-126,499	1.241165		0	0.0000	0.0	368,240	59.1	353,825	0.0186	19.7
INTBREW	12 : MLO	24 : 126,500 & above	0.686630		0	0.0000	0.0	30,967,372	5.3	1,068,500	0.3921	0.0
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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	INTBREW	15 : NTQ	23 : 35,000-126,499	7	406,817	0	41,817	0
NSE	NSE	201709	INTBREW	15 : NTQ	24 : 126,500 & above	1	250,000	0	20,786	0
NSE	NSE	201709	INTENEGINS	12 : MLO	21 : 0-6,499	3	3,457	0	3,457	0
NSE	NSE	201709	INTENEGINS	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	INTERLINK	12 : MLO	21 : 0-6,499	2	300	0	300	0
NSE	NSE	201709	JAPAUOIL	11 : MKT	21 : 0-6,499	3	1,020	0	1,020	0
NSE	NSE	201709	JAPAUOIL	12 : MLO	21 : 0-6,499	4	11,001	0	11,001	0
NSE	NSE	201709	JAPAUOIL	12 : MLO	22 : 6,500-34,999	1	19,500	0	19,500	0
NSE	NSE	201709	JAPAUOIL	12 : MLO	23 : 35,000-126,499	1	35,550	0	35,550	0
NSE	NSE	201709	JBERGER	11 : MKT	21 : 0-6,499	46	38,289	0	38,289	0
NSE	NSE	201709	JBERGER	11 : MKT	22 : 6,500-34,999	5	50,098	0	50,098	0
NSE	NSE	201709	JBERGER	11 : MKT	23 : 35,000-126,499	1	39,270	0	39,270	0
NSE	NSE	201709	JBERGER	12 : MLO	21 : 0-6,499	75	83,699	0	80,849	0
NSE	NSE	201709	JBERGER	12 : MLO	22 : 6,500-34,999	23	360,594	10,880	280,620	0
NSE	NSE	201709	JBERGER	12 : MLO	23 : 35,000-126,499	3	266,469	0	164,171	0
NSE	NSE	201709	JBERGER	12 : MLO	24 : 126,500 & above	1	132,995	0	132,995	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	-	-	41,817	-2.4800
INTBREW	15 : NTQ	24 : 126,500 & above	-	-	-	20,786	-	-1.3000
INTENEGINS	12 : MLO	21 : 0-6,499	3,457	-	-	-	-	0.0000
INTENEGINS	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
INTERLINK	12 : MLO	21 : 0-6,499	300	-	-	-	-	0.0000
JAPAUOIL	11 : MKT	21 : 0-6,499	1,020	-	-	-	-	0.0000
JAPAUOIL	12 : MLO	21 : 0-6,499	11,001	-	-	-	-	0.0000
JAPAUOIL	12 : MLO	22 : 6,500-34,999	19,500	-	-	-	-	0.0000
JAPAUOIL	12 : MLO	23 : 35,000-126,499	35,550	-	-	-	-	0.0000
JBERGER	11 : MKT	21 : 0-6,499	38,289	-	-	-	-	1.1155
JBERGER	11 : MKT	22 : 6,500-34,999	50,098	-	-	-	-	2.0280
JBERGER	11 : MKT	23 : 35,000-126,499	39,270	-	-	-	-	1.7698
JBERGER	12 : MLO	21 : 0-6,499	80,087	100	-	500	162	0.7659
JBERGER	12 : MLO	22 : 6,500-34,999	241,573	11,332	20,000	4,390	-	1.0315
JBERGER	12 : MLO	23 : 35,000-126,499	163,971	-	200	-	-	0.5980
JBERGER	12 : MLO	24 : 126,500 & above	132,995	-	-	-	-	-0.1700

Guidance:

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

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

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	15 : NTQ	23 : 35,000-126,499										
INTBREW	15 : NTQ	24 : 126,500 & above										
INTENEGINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,457	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
INTERLINK	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,020	0.0	0	0.0000	0.0
JAPAUOIL	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	11,001	0.0	0	0.0000	0.0
JAPAUOIL	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	19,500	0.0	0	0.0000	0.0
JAPAUOIL	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	35,550	0.0	0	0.0000	0.0
JBERGER	11 : MKT	21 : 0-6,499	1.083018	1,500	0.0400	0.0	30,173	0.0	6,616	0.2987	0.0	
JBERGER	11 : MKT	22 : 6,500-34,999	2.118180	0	0.0000	0.0	17,050	0.0	33,048	0.0982	0.0	
JBERGER	11 : MKT	23 : 35,000-126,499	1.769824	0	0.0000	0.0	0	0.0	39,270	0.1849	0.0	
JBERGER	12 : MLO	21 : 0-6,499	0.851947	0	0.0000	0.0	75,774	6.7	5,075	0.0653	0.0	
JBERGER	12 : MLO	22 : 6,500-34,999	1.259738	0	0.0000	0.0	192,101	9.4	88,519	0.1584	274.8	
JBERGER	12 : MLO	23 : 35,000-126,499	1.295094	0	0.0000	0.0	114,171	0.3	50,000	0.9387	0.0	
JBERGER	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	132,995	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	201709	JBERGER	13 : ITQ	21 : 0-6,499	67	140,683	60,633	42,352	0
NSE	NSE	201709	JBERGER	13 : ITQ	22 : 6,500-34,999	33	615,073	286,909	146,529	0
NSE	NSE	201709	JBERGER	13 : ITQ	23 : 35,000-126,499	3	253,315	0	3,345	0
NSE	NSE	201709	JBERGER	14 : ATQ	21 : 0-6,499	24	43,272	19,464	11,682	0
NSE	NSE	201709	JBERGER	14 : ATQ	22 : 6,500-34,999	14	296,810	110,236	80,746	0
NSE	NSE	201709	JBERGER	14 : ATQ	23 : 35,000-126,499	3	184,000	0	20,467	0
NSE	NSE	201709	JBERGER	15 : NTQ	21 : 0-6,499	8	15,200	700	5,000	0
NSE	NSE	201709	JBERGER	15 : NTQ	22 : 6,500-34,999	10	146,497	60,000	11,497	0
NSE	NSE	201709	JBERGER	15 : NTQ	24 : 126,500 & above	1	200,000	0	0	0
NSE	NSE	201709	JOHNHOLT	11 : MKT	21 : 0-6,499	3	2,500	0	2,500	0
NSE	NSE	201709	JOHNHOLT	11 : MKT	22 : 6,500-34,999	1	19,350	0	19,350	0
NSE	NSE	201709	JOHNHOLT	11 : MKT	23 : 35,000-126,499	1	35,850	0	35,850	0
NSE	NSE	201709	JOHNHOLT	12 : MLO	21 : 0-6,499	15	29,582	0	27,411	0
NSE	NSE	201709	JOHNHOLT	12 : MLO	22 : 6,500-34,999	1	10,000	5,760	4,240	0
NSE	NSE	201709	JOHNHOLT	13 : ITQ	21 : 0-6,499	1	500	500	0	0
NSE	NSE	201709	JOHNHOLT	14 : ATQ	21 : 0-6,499	7	18,190	6,086	898	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	21 : 0-6,499	-	6,100	3,705	8,487	6,301	-1.2861	
JBERGER	13 : ITQ	22 : 6,500-34,999	-	42,000	19,680	27,240	37,250	-1.3102	
JBERGER	13 : ITQ	23 : 35,000-126,499	-	-	-	-	3,345	-1.4200	
JBERGER	14 : ATQ	21 : 0-6,499	-	-	527	6,200	2,280	-1.8636	
JBERGER	14 : ATQ	22 : 6,500-34,999	-	35,000	180	-	-	-1.6340	
JBERGER	14 : ATQ	23 : 35,000-126,499	-	-	469	5,000	11,498	-1.2963	
JBERGER	15 : NTQ	21 : 0-6,499	-	-	5,000	-	-	-2.4900	
JBERGER	15 : NTQ	22 : 6,500-34,999	-	-	11,497	-	-	-1.4600	
JBERGER	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
JOHNHOLT	11 : MKT	21 : 0-6,499	2,500	-	-	-	-	0.0020	
JOHNHOLT	11 : MKT	22 : 6,500-34,999	19,350	-	-	-	-	0.0000	
JOHNHOLT	11 : MKT	23 : 35,000-126,499	35,850	-	-	-	-	0.0100	
JOHNHOLT	12 : MLO	21 : 0-6,499	27,411	-	-	-	-	0.0028	
JOHNHOLT	12 : MLO	22 : 6,500-34,999	3,240	-	-	1,000	-	0.0000	
JOHNHOLT	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000	
JOHNHOLT	14 : ATQ	21 : 0-6,499	-	-	-	-	898	-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)
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	24 : 126,500 & above									
JOHNHOLT	11 : MKT	21 : 0-6,499	0.004000	0	0.0000	0.0	2,500	0.0	0	0.0000	0.0
JOHNHOLT	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	19,350	0.0	0	0.0000	0.0
JOHNHOLT	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	35,850	0.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	21 : 0-6,499	0.002769	0	0.0000	0.0	27,411	0.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	4,240	211.6	0	0.0000	0.0
JOHNHOLT	13 : ITQ	21 : 0-6,499									
JOHNHOLT	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	201709	JOHNHOLT	14 : ATQ	22 : 6,500-34,999	2	38,508	25,000	0	0
NSE	NSE	201709	JOHNHOLT	14 : ATQ	23 : 35,000-126,499	1	100,000	64,042	35,958	0
NSE	NSE	201709	LASACO	12 : MLO	21 : 0-6,499	8	9,250	0	9,250	0
NSE	NSE	201709	LAWUNION	12 : MLO	21 : 0-6,499	1	5,000	0	5,000	0
NSE	NSE	201709	LAWUNION	12 : MLO	23 : 35,000-126,499	1	60,000	0	60,000	0
NSE	NSE	201709	LEARNAFRCA	11 : MKT	21 : 0-6,499	6	21,400	0	21,400	0
NSE	NSE	201709	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	3	30,245	0	30,245	0
NSE	NSE	201709	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	2	203,310	203,310	0	0
NSE	NSE	201709	LEARNAFRCA	12 : MLO	21 : 0-6,499	16	27,976	0	22,976	0
NSE	NSE	201709	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	11	212,537	0	177,958	0
NSE	NSE	201709	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	11	797,077	60,471	553,335	0
NSE	NSE	201709	LEARNAFRCA	13 : ITQ	21 : 0-6,499	6	19,721	8,500	4,505	0
NSE	NSE	201709	LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	4	75,421	10,000	57,666	0
NSE	NSE	201709	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	5	322,119	50,000	103,616	0
NSE	NSE	201709	LEARNAFRCA	14 : ATQ	21 : 0-6,499	6	16,300	4,100	11,000	0
NSE	NSE	201709	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	4	72,243	49,959	22,284	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
JOHNHOLT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
JOHNHOLT	14 : ATQ	23 : 35,000-126,499	-	-	-	35,958	-	-0.0100
LASACO	12 : MLO	21 : 0-6,499	9,250	-	-	-	-	0.0000
LAWUNION	12 : MLO	21 : 0-6,499	5,000	-	-	-	-	0.0000
LAWUNION	12 : MLO	23 : 35,000-126,499	60,000	-	-	-	-	0.0000
LEARNAFRCA	11 : MKT	21 : 0-6,499	21,400	-	-	-	-	0.0314
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	30,245	-	-	-	-	0.0267
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
LEARNAFRCA	12 : MLO	21 : 0-6,499	22,976	-	-	-	-	0.0243
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	167,958	-	-	-	-	0.0309
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	551,135	-	-	-	-	0.0300
LEARNAFRCA	13 : ITQ	21 : 0-6,499	-	-	-	1,004	-	-0.0045
LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	-0.0117
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	-	-	100	-	-	-0.0272
LEARNAFRCA	14 : ATQ	21 : 0-6,499	-	-	-	6,000	-	-0.0500
LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	-	-	-	19,529	-	-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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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	22 : 6,500-34,999										
JOHNHOLT	14 : ATQ	23 : 35,000-126,499										
LASACO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	9,250	0.0	0	0.0000	0.0
LAWUNION	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
LAWUNION	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	21 : 0-6,499	0.031355		0	0.0000	0.0	21,400	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	0.026693		0	0.0000	0.0	30,245	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
LEARNAFRCA	12 : MLO	21 : 0-6,499	0.024244		0	0.0000	0.0	22,976	0.0	0	0.0000	0.0
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	0.028584		0	0.0000	0.0	143,672	321.3	34,286	0.0091	0.0
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	0.015798		0	0.0000	0.0	492,864	40.6	60,471	0.0050	0.0
LEARNAFRCA	13 : ITQ	21 : 0-6,499										
LEARNAFRCA	13 : ITQ	22 : 6,500-34,999										
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499										
LEARNAFRCA	14 : ATQ	21 : 0-6,499										
LEARNAFRCA	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	201709	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	7	590,000	0	1,000	0	
NSE	NSE	201709	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	1	530,000	265,000	5,000	0	
NSE	NSE	201709	LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	3	48,240	0	0	0	
NSE	NSE	201709	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	1	100,000	0	0	0	
NSE	NSE	201709	LINKASSURE	11 : MKT	21 : 0-6,499	4	10,500	0	10,500	0	
NSE	NSE	201709	LINKASSURE	11 : MKT	22 : 6,500-34,999	4	80,735	20,000	60,735	0	
NSE	NSE	201709	LINKASSURE	11 : MKT	23 : 35,000-126,499	4	173,111	0	173,111	0	
NSE	NSE	201709	LINKASSURE	11 : MKT	24 : 126,500 & above	2	319,600	0	319,600	0	
NSE	NSE	201709	LINKASSURE	12 : MLO	21 : 0-6,499	7	21,500	0	21,500	0	
NSE	NSE	201709	LINKASSURE	12 : MLO	22 : 6,500-34,999	12	203,774	0	159,774	0	
NSE	NSE	201709	LINKASSURE	12 : MLO	23 : 35,000-126,499	13	788,774	35,774	671,000	0	
NSE	NSE	201709	LINKASSURE	12 : MLO	24 : 126,500 & above	11	4,543,311	0	3,517,600	0	
NSE	NSE	201709	LINKASSURE	13 : ITQ	22 : 6,500-34,999	3	48,000	0	0	0	
NSE	NSE	201709	LINKASSURE	13 : ITQ	23 : 35,000-126,499	5	325,774	150,000	50,000	0	
NSE	NSE	201709	LINKASSURE	13 : ITQ	24 : 126,500 & above	6	1,801,394	400,000	564,600	0	
NSE	NSE	201709	LINKASSURE	14 : ATQ	21 : 0-6,499	4	18,000	13,000	0	0	

Guidance:

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

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Market 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)	
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	-	-	-	-	1,000	-0.0500	
LEARNAFRCA	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.0300	
LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
LINKASSURE	11 : MKT	21 : 0-6,499	10,500	-	-	-	-	0.0324	
LINKASSURE	11 : MKT	22 : 6,500-34,999	60,735	-	-	-	-	0.0181	
LINKASSURE	11 : MKT	23 : 35,000-126,499	173,111	-	-	-	-	-0.0007	
LINKASSURE	11 : MKT	24 : 126,500 & above	319,600	-	-	-	-	0.0447	
LINKASSURE	12 : MLO	21 : 0-6,499	21,500	-	-	-	-	0.0178	
LINKASSURE	12 : MLO	22 : 6,500-34,999	149,774	-	-	10,000	-	0.0088	
LINKASSURE	12 : MLO	23 : 35,000-126,499	657,000	10,000	4,000	-	-	0.0146	
LINKASSURE	12 : MLO	24 : 126,500 & above	3,517,600	-	-	-	-	0.0374	
LINKASSURE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
LINKASSURE	13 : ITQ	23 : 35,000-126,499	-	-	10,000	-	-	-0.0120	
LINKASSURE	13 : ITQ	24 : 126,500 & above	-	50,000	2,000	363,000	-	0.0086	
LINKASSURE	14 : ATQ	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)	
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499										
LEARNAFRCA	14 : ATQ	24 : 126,500 & above										
LEARNAFRCA	15 : NTQ	22 : 6,500-34,999										
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499										
LINKASSURE	11 : MKT	21 : 0-6,499	0.032380		0	0.0000	0.0	10,500	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	22 : 6,500-34,999	0.018111		0	0.0000	0.0	60,735	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	23 : 35,000-126,499	0.020141		0	0.0000	0.0	173,111	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	24 : 126,500 & above	0.044680		0	0.0000	0.0	319,600	0.0	0	0.0000	0.0
LINKASSURE	12 : MLO	21 : 0-6,499	0.010883		0	0.0000	0.0	21,500	0.0	0	0.0000	0.0
LINKASSURE	12 : MLO	22 : 6,500-34,999	0.008845		0	0.0000	0.0	159,774	27.9	0	0.0000	0.0
LINKASSURE	12 : MLO	23 : 35,000-126,499	0.013676		0	0.0000	0.0	671,000	1.2	0	0.0000	0.0
LINKASSURE	12 : MLO	24 : 126,500 & above	0.033965		0	0.0000	0.0	1,803,000	0.0	1,714,600	0.0230	0.0
LINKASSURE	13 : ITQ	22 : 6,500-34,999										
LINKASSURE	13 : ITQ	23 : 35,000-126,499										
LINKASSURE	13 : ITQ	24 : 126,500 & above										
LINKASSURE	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	201709	LINKASSURE	14 : ATQ	22 : 6,500-34,999	3	69,200	30,000	9,200	0	
NSE	NSE	201709	LINKASSURE	14 : ATQ	23 : 35,000-126,499	12	1,028,000	264,000	393,111	0	
NSE	NSE	201709	LINKASSURE	14 : ATQ	24 : 126,500 & above	4	8,489,311	0	70,000	0	
NSE	NSE	201709	LINKASSURE	15 : NTQ	22 : 6,500-34,999	1	10,000	0	0	0	
NSE	NSE	201709	LINKASSURE	15 : NTQ	23 : 35,000-126,499	2	150,000	100,000	0	0	
NSE	NSE	201709	LINKASSURE	15 : NTQ	24 : 126,500 & above	2	1,000,000	200,000	0	0	
NSE	NSE	201709	LIVESTOCK	11 : MKT	21 : 0-6,499	17	21,889	4,500	17,389	0	
NSE	NSE	201709	LIVESTOCK	11 : MKT	22 : 6,500-34,999	8	125,000	0	125,000	0	
NSE	NSE	201709	LIVESTOCK	11 : MKT	23 : 35,000-126,499	8	549,200	0	549,200	0	
NSE	NSE	201709	LIVESTOCK	11 : MKT	24 : 126,500 & above	4	933,564	0	933,564	0	
NSE	NSE	201709	LIVESTOCK	12 : MLO	21 : 0-6,499	45	127,357	0	125,357	0	
NSE	NSE	201709	LIVESTOCK	12 : MLO	22 : 6,500-34,999	53	837,842	19,350	794,806	0	
NSE	NSE	201709	LIVESTOCK	12 : MLO	23 : 35,000-126,499	40	2,796,181	357,259	2,438,922	0	
NSE	NSE	201709	LIVESTOCK	12 : MLO	24 : 126,500 & above	33	8,649,832	1,580,064	6,434,097	0	
NSE	NSE	201709	LIVESTOCK	13 : ITQ	21 : 0-6,499	16	44,076	5,500	30,576	0	
NSE	NSE	201709	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	18	334,241	47,500	187,242	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	22 : 6,500-34,999	-	-	-	3,000	-	-0.0300
LINKASSURE	14 : ATQ	23 : 35,000-126,499	-	50,000	110,000	140,000	93,111	-0.0218
LINKASSURE	14 : ATQ	24 : 126,500 & above	-	-	-	70,000	-	-0.0400
LINKASSURE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
LINKASSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
LINKASSURE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
LIVESTOCK	11 : MKT	21 : 0-6,499	17,389	-	-	-	-	0.0267
LIVESTOCK	11 : MKT	22 : 6,500-34,999	125,000	-	-	-	-	0.0273
LIVESTOCK	11 : MKT	23 : 35,000-126,499	549,200	-	-	-	-	0.0303
LIVESTOCK	11 : MKT	24 : 126,500 & above	933,564	-	-	-	-	0.0483
LIVESTOCK	12 : MLO	21 : 0-6,499	120,838	-	-	4,519	-	0.0121
LIVESTOCK	12 : MLO	22 : 6,500-34,999	783,386	-	-	10,891	529	0.0157
LIVESTOCK	12 : MLO	23 : 35,000-126,499	2,240,645	-	100,000	98,277	-	0.0159
LIVESTOCK	12 : MLO	24 : 126,500 & above	5,235,712	31,193	451,239	222,841	291,712	0.0142
LIVESTOCK	13 : ITQ	21 : 0-6,499	-	-	3,400	12,271	8,270	0.0035
LIVESTOCK	13 : ITQ	22 : 6,500-34,999	-	-	15,001	45,000	64,980	-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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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	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	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	0.030446		0	0.0000	0.0	17,389	0.0	0	0.0000	0.0
LIVESTOCK	11 : MKT	22 : 6,500-34,999	0.015760		0	0.0000	0.0	125,000	0.0	0	0.0000	0.0
LIVESTOCK	11 : MKT	23 : 35,000-126,499	0.028064		0	0.0000	0.0	549,200	0.0	0	0.0000	0.0
LIVESTOCK	11 : MKT	24 : 126,500 & above	0.027753		0	0.0000	0.0	564,000	0.0	369,564	0.0097	0.0
LIVESTOCK	12 : MLO	21 : 0-6,499	0.014655		0	0.0000	0.0	125,357	23.5	0	0.0000	0.0
LIVESTOCK	12 : MLO	22 : 6,500-34,999	0.017156		0	0.0000	0.0	794,806	13.5	0	0.0000	0.0
LIVESTOCK	12 : MLO	23 : 35,000-126,499	0.015989		0	0.0000	0.0	2,398,922	39.0	40,000	0.0076	0.0
LIVESTOCK	12 : MLO	24 : 126,500 & above	0.017256		0	0.0000	0.0	6,023,671	389.4	410,426	0.0157	0.0
LIVESTOCK	13 : ITQ	21 : 0-6,499										
LIVESTOCK	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	201709	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	24	1,593,512	516,075	576,446	0	
NSE	NSE	201709	LIVESTOCK	13 : ITQ	24 : 126,500 & above	16	3,924,340	819,333	1,601,263	0	
NSE	NSE	201709	LIVESTOCK	14 : ATQ	21 : 0-6,499	17	56,186	14,000	26,187	0	
NSE	NSE	201709	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	38	677,292	227,570	301,205	0	
NSE	NSE	201709	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	34	2,493,028	883,519	570,909	0	
NSE	NSE	201709	LIVESTOCK	14 : ATQ	24 : 126,500 & above	27	7,724,745	3,958,008	691,400	0	
NSE	NSE	201709	LIVESTOCK	15 : NTQ	21 : 0-6,499	16	41,549	10,438	1,000	0	
NSE	NSE	201709	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	45	822,524	205,853	10,000	0	
NSE	NSE	201709	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	69	4,926,788	836,682	239,613	0	
NSE	NSE	201709	LIVESTOCK	15 : NTQ	24 : 126,500 & above	69	19,570,594	4,503,362	240,186	0	
NSE	NSE	201709	MANSARD	11 : MKT	21 : 0-6,499	13	22,250	0	22,250	0	
NSE	NSE	201709	MANSARD	11 : MKT	22 : 6,500-34,999	5	79,460	0	79,460	0	
NSE	NSE	201709	MANSARD	11 : MKT	23 : 35,000-126,499	5	341,501	65,265	276,236	0	
NSE	NSE	201709	MANSARD	11 : MKT	24 : 126,500 & above	2	1,799,000	0	1,799,000	0	
NSE	NSE	201709	MANSARD	12 : MLO	21 : 0-6,499	31	52,734	500	49,934	0	
NSE	NSE	201709	MANSARD	12 : MLO	22 : 6,500-34,999	20	316,443	20,516	213,207	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
LIVESTOCK	13 : ITQ	23 : 35,000-126,499	-	-	25,000	208,966	102,000	-0.0165
LIVESTOCK	13 : ITQ	24 : 126,500 & above	-	26,250	10,000	444,840	518,024	-0.0160
LIVESTOCK	14 : ATQ	21 : 0-6,499	-	-	-	6,000	11,500	-0.0085
LIVESTOCK	14 : ATQ	22 : 6,500-34,999	-	9,350	20,000	123,197	50,289	-0.0154
LIVESTOCK	14 : ATQ	23 : 35,000-126,499	-	-	-	317,297	147,672	-0.0227
LIVESTOCK	14 : ATQ	24 : 126,500 & above	-	-	-	30,500	225,151	0.0024
LIVESTOCK	15 : NTQ	21 : 0-6,499	-	-	-	-	1,000	0.0400
LIVESTOCK	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0400
LIVESTOCK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	45,000	-0.0457
LIVESTOCK	15 : NTQ	24 : 126,500 & above	-	-	77,700	-	-	-0.0275
MANSARD	11 : MKT	21 : 0-6,499	22,250	-	-	-	-	0.0792
MANSARD	11 : MKT	22 : 6,500-34,999	79,460	-	-	-	-	0.0754
MANSARD	11 : MKT	23 : 35,000-126,499	276,236	-	-	-	-	0.0584
MANSARD	11 : MKT	24 : 126,500 & above	1,799,000	-	-	-	-	0.1295
MANSARD	12 : MLO	21 : 0-6,499	44,880	-	435	-	4,619	0.0563
MANSARD	12 : MLO	22 : 6,500-34,999	162,693	-	20,000	9,565	-	0.0322

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
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	0.061447		0	0.0000	0.0	22,250	0.0	0	0.0000	0.0
MANSARD	11 : MKT	22 : 6,500-34,999	0.075391		0	0.0000	0.0	79,460	0.0	0	0.0000	0.0
MANSARD	11 : MKT	23 : 35,000-126,499	0.062049		0	0.0000	0.0	276,236	0.0	0	0.0000	0.0
MANSARD	11 : MKT	24 : 126,500 & above	0.132791		0	0.0000	0.0	1,799,000	0.0	0	0.0000	0.0
MANSARD	12 : MLO	21 : 0-6,499	0.051734		0	0.0000	0.0	49,247	161.8	687	0.0681	880.1
MANSARD	12 : MLO	22 : 6,500-34,999	0.046583		0	0.0000	0.0	192,377	677.5	20,830	0.0488	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	MANSARD	12 : MLO	23 : 35,000-126,499	13	837,273	414,841	325,138	0
NSE	NSE	201709	MANSARD	12 : MLO	24 : 126,500 & above	4	1,306,906	0	1,254,085	0
NSE	NSE	201709	MANSARD	13 : ITQ	21 : 0-6,499	23	64,804	9,400	14,594	0
NSE	NSE	201709	MANSARD	13 : ITQ	22 : 6,500-34,999	16	303,923	130,623	18,356	0
NSE	NSE	201709	MANSARD	13 : ITQ	23 : 35,000-126,499	25	1,635,285	453,031	420,547	0
NSE	NSE	201709	MANSARD	13 : ITQ	24 : 126,500 & above	2	700,000	0	2,000	0
NSE	NSE	201709	MANSARD	14 : ATQ	21 : 0-6,499	21	42,452	6,400	14,750	0
NSE	NSE	201709	MANSARD	14 : ATQ	22 : 6,500-34,999	12	168,165	73,165	27,000	0
NSE	NSE	201709	MANSARD	14 : ATQ	23 : 35,000-126,499	16	1,059,210	250,265	508,855	0
NSE	NSE	201709	MANSARD	14 : ATQ	24 : 126,500 & above	3	2,077,907	0	200,000	0
NSE	NSE	201709	MANSARD	15 : NTQ	21 : 0-6,499	6	14,543	4,343	2,500	0
NSE	NSE	201709	MANSARD	15 : NTQ	22 : 6,500-34,999	4	50,000	0	0	0
NSE	NSE	201709	MANSARD	15 : NTQ	23 : 35,000-126,499	16	969,953	174,530	32,526	0
NSE	NSE	201709	MANSARD	15 : NTQ	24 : 126,500 & above	8	2,659,599	0	0	0
NSE	NSE	201709	MAYBAKER	11 : MKT	21 : 0-6,499	33	62,828	0	62,828	0
NSE	NSE	201709	MAYBAKER	11 : MKT	22 : 6,500-34,999	11	183,830	25,000	158,830	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
MANSARD	12 : MLO	23 : 35,000-126,499	209,543	-	-	89,302	26,044	0.0728
MANSARD	12 : MLO	24 : 126,500 & above	706,565	-	44,000	503,265	255	0.0119
MANSARD	13 : ITQ	21 : 0-6,499	-	-	1,720	5,000	1,274	-0.0407
MANSARD	13 : ITQ	22 : 6,500-34,999	10,000	-	2,300	100	-	-0.0887
MANSARD	13 : ITQ	23 : 35,000-126,499	90,000	-	60,000	45,651	89,245	-0.0242
MANSARD	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.1000
MANSARD	14 : ATQ	21 : 0-6,499	1,257	-	1,000	2,000	-	-0.0765
MANSARD	14 : ATQ	22 : 6,500-34,999	-	-	7,000	-	-	-0.1104
MANSARD	14 : ATQ	23 : 35,000-126,499	88,045	-	88,100	141,249	-	-0.0758
MANSARD	14 : ATQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0900
MANSARD	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0100
MANSARD	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MANSARD	15 : NTQ	23 : 35,000-126,499	-	-	20,313	10,713	-	-0.0894
MANSARD	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
MAYBAKER	11 : MKT	21 : 0-6,499	62,828	-	-	-	-	0.0817
MAYBAKER	11 : MKT	22 : 6,500-34,999	158,830	-	-	-	-	0.0897

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	23 : 35,000-126,499	0.091046		0	0.0000	0.0	230,083	780.2	95,055	0.0076	0.0
MANSARD	12 : MLO	24 : 126,500 & above	0.065012		0	0.0000	0.0	1,254,085	280.4	0	0.0000	0.0
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										
MANSARD	15 : NTQ	23 : 35,000-126,499										
MANSARD	15 : NTQ	24 : 126,500 & above										
MAYBAKER	11 : MKT	21 : 0-6,499	0.107142		0	0.0000	0.0	57,828	0.0	5,000	0.0089	0.0
MAYBAKER	11 : MKT	22 : 6,500-34,999	0.100889		0	0.0000	0.0	136,830	0.0	22,000	0.0590	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	MAYBAKER	11 : MKT	23 : 35,000-126,499	9	555,000	100,000	455,000	0	
NSE	NSE	201709	MAYBAKER	12 : MLO	21 : 0-6,499	76	173,667	1,500	171,667	0	
NSE	NSE	201709	MAYBAKER	12 : MLO	22 : 6,500-34,999	57	970,454	64,784	854,161	0	
NSE	NSE	201709	MAYBAKER	12 : MLO	23 : 35,000-126,499	43	3,011,364	449,975	2,279,924	0	
NSE	NSE	201709	MAYBAKER	12 : MLO	24 : 126,500 & above	9	1,914,080	488,567	996,989	0	
NSE	NSE	201709	MAYBAKER	13 : ITQ	21 : 0-6,499	31	70,522	27,605	21,300	0	
NSE	NSE	201709	MAYBAKER	13 : ITQ	22 : 6,500-34,999	58	1,035,259	458,018	365,252	0	
NSE	NSE	201709	MAYBAKER	13 : ITQ	23 : 35,000-126,499	39	2,691,075	1,358,719	370,344	0	
NSE	NSE	201709	MAYBAKER	13 : ITQ	24 : 126,500 & above	3	531,800	181,800	282,802	0	
NSE	NSE	201709	MAYBAKER	14 : ATQ	21 : 0-6,499	32	85,562	16,783	40,689	0	
NSE	NSE	201709	MAYBAKER	14 : ATQ	22 : 6,500-34,999	40	684,147	242,722	284,684	0	
NSE	NSE	201709	MAYBAKER	14 : ATQ	23 : 35,000-126,499	32	2,314,404	687,890	627,915	0	
NSE	NSE	201709	MAYBAKER	14 : ATQ	24 : 126,500 & above	8	1,722,799	518,078	297,674	0	
NSE	NSE	201709	MAYBAKER	15 : NTQ	21 : 0-6,499	22	75,348	13,100	9,300	0	
NSE	NSE	201709	MAYBAKER	15 : NTQ	22 : 6,500-34,999	40	665,400	166,017	87,517	0	
NSE	NSE	201709	MAYBAKER	15 : NTQ	23 : 35,000-126,499	36	2,598,892	1,203,973	128,487	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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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)
MAYBAKER	11 : MKT	23 : 35,000-126,499	455,000	-	-	-	-	0.0893
MAYBAKER	12 : MLO	21 : 0-6,499	156,303	-	2,609	5,400	6,464	0.0523
MAYBAKER	12 : MLO	22 : 6,500-34,999	722,763	7,867	34,383	61,249	-	0.0689
MAYBAKER	12 : MLO	23 : 35,000-126,499	1,800,016	52,992	39,000	211,620	175,133	0.0562
MAYBAKER	12 : MLO	24 : 126,500 & above	792,643	-	-	55,123	115,391	0.0095
MAYBAKER	13 : ITQ	21 : 0-6,499	1,333	-	-	16,257	1,760	-0.0247
MAYBAKER	13 : ITQ	22 : 6,500-34,999	-	3,850	11,250	137,113	109,499	-0.0822
MAYBAKER	13 : ITQ	23 : 35,000-126,499	-	-	2,042	98,729	102,277	-0.0312
MAYBAKER	13 : ITQ	24 : 126,500 & above	-	-	-	200,000	-	-0.0676
MAYBAKER	14 : ATQ	21 : 0-6,499	-	4,000	-	18,474	2,565	-0.0823
MAYBAKER	14 : ATQ	22 : 6,500-34,999	-	15,000	35,000	118,145	78,500	-0.0745
MAYBAKER	14 : ATQ	23 : 35,000-126,499	-	1,000	147,027	141,339	115,715	-0.1037
MAYBAKER	14 : ATQ	24 : 126,500 & above	77,553	-	-	1,030	-	-0.1711
MAYBAKER	15 : NTQ	21 : 0-6,499	-	-	-	3,000	-	-0.1043
MAYBAKER	15 : NTQ	22 : 6,500-34,999	-	-	-	37,440	14,877	-0.0356
MAYBAKER	15 : NTQ	23 : 35,000-126,499	-	-	-	53,000	72,495	-0.1035

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
MAYBAKER	11 : MKT	23 : 35,000-126,499	0.103757		0	0.0000	0.0	366,500	0.0	88,500	0.0185	0.0
MAYBAKER	12 : MLO	21 : 0-6,499	0.066703		0	0.0000	0.0	171,667	142.5	0	0.0000	0.0
MAYBAKER	12 : MLO	22 : 6,500-34,999	0.066792		0	0.0000	0.0	798,257	210.2	55,904	0.0107	5.8
MAYBAKER	12 : MLO	23 : 35,000-126,499	0.069688		0	0.0000	0.0	2,079,815	330.3	200,109	0.0312	19.2
MAYBAKER	12 : MLO	24 : 126,500 & above	0.036142		0	0.0000	0.0	996,989	405.0	0	0.0000	0.0
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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	MAYBAKER	15 : NTQ	24 : 126,500 & above	9	1,720,000	430,000	140,000	0
NSE	NSE	201709	MBENEFIT	11 : MKT	21 : 0-6,499	3	2,300	0	2,300	0
NSE	NSE	201709	MBENEFIT	12 : MLO	21 : 0-6,499	7	2,754	0	2,754	0
NSE	NSE	201709	MCNICHOLS	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201709	MCNICHOLS	12 : MLO	21 : 0-6,499	10	14,350	0	14,350	0
NSE	NSE	201709	MCNICHOLS	12 : MLO	22 : 6,500-34,999	1	16,006	0	16,006	0
NSE	NSE	201709	MCNICHOLS	12 : MLO	23 : 35,000-126,499	1	53,000	0	53,000	0
NSE	NSE	201709	MCNICHOLS	13 : ITQ	21 : 0-6,499	3	6,500	1,500	5,000	0
NSE	NSE	201709	MCNICHOLS	14 : ATQ	21 : 0-6,499	4	12,000	7,000	5,000	0
NSE	NSE	201709	MCNICHOLS	14 : ATQ	23 : 35,000-126,499	1	53,000	0	53,000	0
NSE	NSE	201709	MEYER	12 : MLO	21 : 0-6,499	11	28,377	0	28,377	0
NSE	NSE	201709	MEYER	12 : MLO	22 : 6,500-34,999	4	41,614	0	41,614	0
NSE	NSE	201709	MEYER	12 : MLO	23 : 35,000-126,499	1	120,000	0	120,000	0
NSE	NSE	201709	MEYER	12 : MLO	24 : 126,500 & above	1	146,972	0	146,972	0
NSE	NSE	201709	MEYER	14 : ATQ	21 : 0-6,499	5	17,768	1,000	12,000	0
NSE	NSE	201709	MEYER	14 : ATQ	22 : 6,500-34,999	1	7,600	0	7,600	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	24 : 126,500 & above	-	-	5,623	134,377	-	-0.1000
MBENEFIT	11 : MKT	21 : 0-6,499	2,300	-	-	-	-	0.0000
MBENEFIT	12 : MLO	21 : 0-6,499	2,754	-	-	-	-	0.0000
MCNICHOLS	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0600
MCNICHOLS	12 : MLO	21 : 0-6,499	14,350	-	-	-	-	0.0289
MCNICHOLS	12 : MLO	22 : 6,500-34,999	16,006	-	-	-	-	0.0000
MCNICHOLS	12 : MLO	23 : 35,000-126,499	53,000	-	-	-	-	0.0600
MCNICHOLS	13 : ITQ	21 : 0-6,499	-	-	-	5,000	-	0.0400
MCNICHOLS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0600
MCNICHOLS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0600
MEYER	12 : MLO	21 : 0-6,499	28,377	-	-	-	-	0.0374
MEYER	12 : MLO	22 : 6,500-34,999	41,614	-	-	-	-	0.0110
MEYER	12 : MLO	23 : 35,000-126,499	99,028	-	-	20,972	-	0.0000
MEYER	12 : MLO	24 : 126,500 & above	146,972	-	-	-	-	0.0600
MEYER	14 : ATQ	21 : 0-6,499	-	-	2,000	5,000	2,315	-0.0600
MEYER	14 : ATQ	22 : 6,500-34,999	-	-	-	7,600	-	-0.0600

Guidance:

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

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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	15 : NTQ	24 : 126,500 & above										
MBENEFIT	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	2,300	0.0	0	0.0000	0.0	
MBENEFIT	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	2,754	0.0	0	0.0000	0.0	
MCNICHOLS	11 : MKT	21 : 0-6,499	0.060000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0	
MCNICHOLS	12 : MLO	21 : 0-6,499	0.028919	0	0.0000	0.0	14,350	0.0	0	0.0000	0.0	
MCNICHOLS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	16,006	0.0	0	0.0000	0.0	
MCNICHOLS	12 : MLO	23 : 35,000-126,499	0.060000	0	0.0000	0.0	53,000	0.0	0	0.0000	0.0	
MCNICHOLS	13 : ITQ	21 : 0-6,499										
MCNICHOLS	14 : ATQ	21 : 0-6,499										
MCNICHOLS	14 : ATQ	23 : 35,000-126,499										
MEYER	12 : MLO	21 : 0-6,499	0.037401	0	0.0000	0.0	28,377	0.0	0	0.0000	0.0	
MEYER	12 : MLO	22 : 6,500-34,999	0.010957	0	0.0000	0.0	41,614	0.0	0	0.0000	0.0	
MEYER	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	120,000	85.5	0	0.0000	0.0	
MEYER	12 : MLO	24 : 126,500 & above	0.060000	0	0.0000	0.0	146,972	0.0	0	0.0000	0.0	
MEYER	14 : ATQ	21 : 0-6,499										
MEYER	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	201709	MEYER	14 : ATQ	23 : 35,000-126,499	5	429,872	0	149,872	0
NSE	NSE	201709	MOBIL	11 : MKT	21 : 0-6,499	59	46,688	5,638	41,050	0
NSE	NSE	201709	MOBIL	12 : MLO	21 : 0-6,499	189	194,341	11,589	174,968	0
NSE	NSE	201709	MOBIL	12 : MLO	22 : 6,500-34,999	18	246,755	22,757	223,298	0
NSE	NSE	201709	MOBIL	12 : MLO	23 : 35,000-126,499	7	685,000	179,571	407,181	0
NSE	NSE	201709	MOBIL	12 : MLO	24 : 126,500 & above	6	1,584,127	0	1,383,962	0
NSE	NSE	201709	MOBIL	13 : ITQ	21 : 0-6,499	183	263,131	122,938	70,765	0
NSE	NSE	201709	MOBIL	13 : ITQ	22 : 6,500-34,999	16	166,301	74,991	31,324	0
NSE	NSE	201709	MOBIL	13 : ITQ	23 : 35,000-126,499	3	295,150	100,000	0	0
NSE	NSE	201709	MOBIL	13 : ITQ	24 : 126,500 & above	3	634,421	631,671	2,750	0
NSE	NSE	201709	MOBIL	14 : ATQ	21 : 0-6,499	97	150,557	45,230	57,720	0
NSE	NSE	201709	MOBIL	14 : ATQ	22 : 6,500-34,999	8	106,293	60,405	31,575	0
NSE	NSE	201709	MOBIL	14 : ATQ	23 : 35,000-126,499	3	250,000	0	9,009	0
NSE	NSE	201709	MOBIL	14 : ATQ	24 : 126,500 & above	5	1,763,433	0	1,271,703	0
NSE	NSE	201709	MOBIL	15 : NTQ	21 : 0-6,499	46	66,919	45,500	1,892	0
NSE	NSE	201709	MOBIL	15 : NTQ	22 : 6,500-34,999	6	55,250	18,330	12,715	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
MEYER	14 : ATQ	23 : 35,000-126,499	-	-	-	50,000	-	-0.0600
MOBIL	11 : MKT	21 : 0-6,499	41,050	-	-	-	-	4.9537
MOBIL	12 : MLO	21 : 0-6,499	150,352	700	3,970	10,335	9,610	1.4067
MOBIL	12 : MLO	22 : 6,500-34,999	218,587	-	-	577	595	3.4038
MOBIL	12 : MLO	23 : 35,000-126,499	399,310	4,000	-	3,871	-	-4.3424
MOBIL	12 : MLO	24 : 126,500 & above	1,183,462	1,698	-	198,802	-	-0.7142
MOBIL	13 : ITQ	21 : 0-6,499	10	3,079	9,729	29,523	19,643	-2.2590
MOBIL	13 : ITQ	22 : 6,500-34,999	-	-	1,420	-	29,890	4.3898
MOBIL	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MOBIL	13 : ITQ	24 : 126,500 & above	-	-	-	2,490	260	-1.4953
MOBIL	14 : ATQ	21 : 0-6,499	150	403	10,974	27,041	6,955	-1.4352
MOBIL	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-2.9800
MOBIL	14 : ATQ	23 : 35,000-126,499	-	-	-	701	1,360	-2.1342
MOBIL	14 : ATQ	24 : 126,500 & above	-	-	-	187,040	4,700	1.8493
MOBIL	15 : NTQ	21 : 0-6,499	-	-	-	1,522	-	-1.7794
MOBIL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	11,501	-3.1332

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
MEYER	14 : ATQ	23 : 35,000-126,499										
MOBIL	11 : MKT	21 : 0-6,499	6.103954		48	1.0000	0.0	15,261	0.0	25,741	1.4555	0.0
MOBIL	12 : MLO	21 : 0-6,499	3.169871		0	0.0000	0.0	157,254	182.9	17,714	0.2811	11.5
MOBIL	12 : MLO	22 : 6,500-34,999	4.342187		0	0.0000	0.0	158,678	99.0	64,620	0.6385	0.0
MOBIL	12 : MLO	23 : 35,000-126,499	4.129775		0	0.0000	0.0	296,637	11.7	110,544	4.0191	0.5
MOBIL	12 : MLO	24 : 126,500 & above	3.053022		0	0.0000	0.0	1,383,962	85.1	0	0.0000	0.0
MOBIL	13 : ITQ	21 : 0-6,499										
MOBIL	13 : ITQ	22 : 6,500-34,999										
MOBIL	13 : ITQ	23 : 35,000-126,499										
MOBIL	13 : ITQ	24 : 126,500 & above										
MOBIL	14 : ATQ	21 : 0-6,499										
MOBIL	14 : ATQ	22 : 6,500-34,999										
MOBIL	14 : ATQ	23 : 35,000-126,499										
MOBIL	14 : ATQ	24 : 126,500 & above										
MOBIL	15 : NTQ	21 : 0-6,499										
MOBIL	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	201709	MORISON	11 : MKT	21 : 0-6,499	7	16,252	0	10,590	0
NSE	NSE	201709	MORISON	11 : MKT	23 : 35,000-126,499	1	81,046	0	81,046	0
NSE	NSE	201709	MORISON	11 : MKT	24 : 126,500 & above	1	181,046	181,046	0	0
NSE	NSE	201709	MORISON	12 : MLO	21 : 0-6,499	9	5,471	0	5,471	0
NSE	NSE	201709	MORISON	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	MORISON	12 : MLO	23 : 35,000-126,499	2	147,046	0	58,432	0
NSE	NSE	201709	MORISON	13 : ITQ	21 : 0-6,499	3	1,400	1,000	400	0
NSE	NSE	201709	MORISON	13 : ITQ	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	MORISON	14 : ATQ	21 : 0-6,499	6	11,761	6,751	10	0
NSE	NSE	201709	MORISON	14 : ATQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201709	MORISON	14 : ATQ	23 : 35,000-126,499	7	472,776	80,000	53,223	0
NSE	NSE	201709	MRS	11 : MKT	21 : 0-6,499	16	24,117	12,420	11,697	0
NSE	NSE	201709	MRS	12 : MLO	21 : 0-6,499	57	76,903	0	64,281	0
NSE	NSE	201709	MRS	12 : MLO	22 : 6,500-34,999	2	21,000	0	21,000	0
NSE	NSE	201709	MRS	12 : MLO	23 : 35,000-126,499	4	233,028	0	108,033	0
NSE	NSE	201709	MRS	13 : ITQ	21 : 0-6,499	20	48,456	14,472	3,001	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
MORISON	11 : MKT	21 : 0-6,499	10,590	-	-	-	-	0.0180
MORISON	11 : MKT	23 : 35,000-126,499	81,046	-	-	-	-	0.0585
MORISON	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
MORISON	12 : MLO	21 : 0-6,499	5,471	-	-	-	-	0.0357
MORISON	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0200
MORISON	12 : MLO	23 : 35,000-126,499	52,770	-	-	-	-	0.0000
MORISON	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-0.0400
MORISON	13 : ITQ	22 : 6,500-34,999	-	-	10,000	-	-	-0.0200
MORISON	14 : ATQ	21 : 0-6,499	10	-	-	-	-	-0.0500
MORISON	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MORISON	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0800
MRS	11 : MKT	21 : 0-6,499	11,697	-	-	-	-	0.8512
MRS	12 : MLO	21 : 0-6,499	47,813	-	6,320	564	2,200	1.0870
MRS	12 : MLO	22 : 6,500-34,999	21,000	-	-	-	-	0.8800
MRS	12 : MLO	23 : 35,000-126,499	98,387	-	-	-	4,972	-0.3049
MRS	13 : ITQ	21 : 0-6,499	-	-	-	-	1,799	-2.0983

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	21 : 0-6,499	0.025928		0	0.0000	0.0	10,590	0.0	0	0.0000	0.0
MORISON	11 : MKT	23 : 35,000-126,499	0.058520		0	0.0000	0.0	0	0.0	81,046	0.0293	0.0
MORISON	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
MORISON	12 : MLO	21 : 0-6,499	0.031045		0	0.0000	0.0	5,471	0.0	0	0.0000	0.0
MORISON	12 : MLO	22 : 6,500-34,999	0.040000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
MORISON	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	58,432	512.5	0	0.0000	0.0
MORISON	13 : ITQ	21 : 0-6,499										
MORISON	13 : ITQ	22 : 6,500-34,999										
MORISON	14 : ATQ	21 : 0-6,499										
MORISON	14 : ATQ	22 : 6,500-34,999										
MORISON	14 : ATQ	23 : 35,000-126,499										
MRS	11 : MKT	21 : 0-6,499	1.051420		0	0.0000	0.0	10,057	0.0	1,640	1.4416	0.0
MRS	12 : MLO	21 : 0-6,499	1.466894		0	0.0000	0.0	62,535	635.1	1,746	0.0200	6203.0
MRS	12 : MLO	22 : 6,500-34,999	1.052857		0	0.0000	0.0	21,000	0.0	0	0.0000	0.0
MRS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	108,033	561.8	0	0.0000	0.0
MRS	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	201709	MRS	13 : ITQ	22 : 6,500-34,999	2	22,000	14,000	0	0
NSE	NSE	201709	MRS	14 : ATQ	21 : 0-6,499	12	23,357	13,037	4,320	0
NSE	NSE	201709	MRS	14 : ATQ	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	MRS	14 : ATQ	23 : 35,000-126,499	1	35,880	0	9,357	0
NSE	NSE	201709	MRS	15 : NTQ	21 : 0-6,499	2	6,479	1,479	0	0
NSE	NSE	201709	MRS	15 : NTQ	22 : 6,500-34,999	1	8,229	0	0	0
NSE	NSE	201709	MRS	15 : NTQ	23 : 35,000-126,499	1	100,000	100,000	0	0
NSE	NSE	201709	MRS	15 : NTQ	24 : 126,500 & above	1	186,660	0	0	0
NSE	NSE	201709	MULTIVERSE	12 : MLO	21 : 0-6,499	3	6,000	0	6,000	0
NSE	NSE	201709	NAHCO	11 : MKT	21 : 0-6,499	39	68,707	3,200	65,507	0
NSE	NSE	201709	NAHCO	11 : MKT	22 : 6,500-34,999	5	57,946	0	57,946	0
NSE	NSE	201709	NAHCO	11 : MKT	23 : 35,000-126,499	2	121,580	0	121,580	0
NSE	NSE	201709	NAHCO	12 : MLO	21 : 0-6,499	137	302,780	5,066	295,201	0
NSE	NSE	201709	NAHCO	12 : MLO	22 : 6,500-34,999	40	701,792	23,379	622,949	0
NSE	NSE	201709	NAHCO	12 : MLO	23 : 35,000-126,499	28	1,895,580	252,376	1,639,029	0
NSE	NSE	201709	NAHCO	12 : MLO	24 : 126,500 & above	11	3,957,467	1,032,009	2,925,458	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
MRS	14 : ATQ	21 : 0-6,499	-	20	100	1,422	1,778	-2.6908	
MRS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-1.6800	
MRS	14 : ATQ	23 : 35,000-126,499	-	-	-	1,079	3,000	-1.6462	
MRS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
MRS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
MRS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
MRS	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
MULTIVERSE	12 : MLO	21 : 0-6,499	6,000	-	-	-	-	0.0000	
NAHCO	11 : MKT	21 : 0-6,499	65,507	-	-	-	-	0.1225	
NAHCO	11 : MKT	22 : 6,500-34,999	57,946	-	-	-	-	0.1471	
NAHCO	11 : MKT	23 : 35,000-126,499	121,580	-	-	-	-	0.2367	
NAHCO	12 : MLO	21 : 0-6,499	282,418	23	6,455	5,599	-	0.0761	
NAHCO	12 : MLO	22 : 6,500-34,999	552,300	23,105	-	33,674	2,177	0.0560	
NAHCO	12 : MLO	23 : 35,000-126,499	1,410,672	108,549	38,659	58,568	22,581	0.0458	
NAHCO	12 : MLO	24 : 126,500 & above	2,586,495	-	240,451	98,512	-	0.0881	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	22 : 6,500-34,999									
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									
MRS	15 : NTQ	23 : 35,000-126,499									
MRS	15 : NTQ	24 : 126,500 & above									
MULTIVERSE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,000	0.0	0	0.0000	0.0
NAHCO	11 : MKT	21 : 0-6,499	0.093760	0	0.0000	0.0	57,717	0.0	7,790	0.0109	0.0
NAHCO	11 : MKT	22 : 6,500-34,999	0.143853	0	0.0000	0.0	43,946	0.0	14,000	0.0057	0.0
NAHCO	11 : MKT	23 : 35,000-126,499	0.277911	0	0.0000	0.0	0	0.0	121,580	0.0504	0.0
NAHCO	12 : MLO	21 : 0-6,499	0.091191	0	0.0000	0.0	282,111	28.7	13,090	0.0132	0.0
NAHCO	12 : MLO	22 : 6,500-34,999	0.080262	0	0.0000	0.0	571,583	240.9	51,366	0.0065	13.8
NAHCO	12 : MLO	23 : 35,000-126,499	0.079106	0	0.0000	0.0	1,191,272	105.4	447,757	0.0117	15.5
NAHCO	12 : MLO	24 : 126,500 & above	0.105300	0	0.0000	0.0	2,084,983	46.9	840,475	0.0163	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	NAHCO	13 : ITQ	21 : 0-6,499	54	121,870	47,865	61,934	0	
NSE	NSE	201709	NAHCO	13 : ITQ	22 : 6,500-34,999	60	956,873	354,633	318,943	0	
NSE	NSE	201709	NAHCO	13 : ITQ	23 : 35,000-126,499	29	1,828,703	465,560	556,858	0	
NSE	NSE	201709	NAHCO	13 : ITQ	24 : 126,500 & above	6	5,867,538	5,402,538	201,283	0	
NSE	NSE	201709	NAHCO	14 : ATQ	21 : 0-6,499	55	153,039	92,964	36,086	0	
NSE	NSE	201709	NAHCO	14 : ATQ	22 : 6,500-34,999	44	739,658	186,166	250,326	0	
NSE	NSE	201709	NAHCO	14 : ATQ	23 : 35,000-126,499	35	2,697,628	995,405	676,886	0	
NSE	NSE	201709	NAHCO	14 : ATQ	24 : 126,500 & above	5	1,360,000	200,000	420,055	0	
NSE	NSE	201709	NAHCO	15 : NTQ	21 : 0-6,499	42	120,736	47,717	11,293	0	
NSE	NSE	201709	NAHCO	15 : NTQ	22 : 6,500-34,999	77	1,317,549	359,437	65,497	0	
NSE	NSE	201709	NAHCO	15 : NTQ	23 : 35,000-126,499	50	3,578,640	1,481,802	432,991	0	
NSE	NSE	201709	NAHCO	15 : NTQ	24 : 126,500 & above	7	2,592,544	550,000	816,314	0	
NSE	NSE	201709	NASCON	11 : MKT	21 : 0-6,499	29	34,742	2,730	32,012	0	
NSE	NSE	201709	NASCON	11 : MKT	22 : 6,500-34,999	11	155,714	0	155,714	0	
NSE	NSE	201709	NASCON	11 : MKT	23 : 35,000-126,499	1	65,000	0	65,000	0	
NSE	NSE	201709	NASCON	12 : MLO	21 : 0-6,499	115	256,558	10,466	243,072	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
NAHCO	13 : ITQ	21 : 0-6,499	1,012	9,515	10,426	25,183	2,039	-0.0341
NAHCO	13 : ITQ	22 : 6,500-34,999	16,804	25,000	12,200	120,277	69,580	-0.0872
NAHCO	13 : ITQ	23 : 35,000-126,499	562	-	51,855	245,622	60,545	-0.0395
NAHCO	13 : ITQ	24 : 126,500 & above	-	-	-	200	1,000	-0.1899
NAHCO	14 : ATQ	21 : 0-6,499	-	2,087	4,917	15,757	13,325	-0.0777
NAHCO	14 : ATQ	22 : 6,500-34,999	-	-	48,954	44,944	72,073	-0.0911
NAHCO	14 : ATQ	23 : 35,000-126,499	-	-	979	301,980	66,041	-0.0923
NAHCO	14 : ATQ	24 : 126,500 & above	-	-	10,200	-	9,000	-0.1105
NAHCO	15 : NTQ	21 : 0-6,499	-	-	-	2,000	1,500	-0.1221
NAHCO	15 : NTQ	22 : 6,500-34,999	-	-	-	32,503	10,000	-0.1119
NAHCO	15 : NTQ	23 : 35,000-126,499	-	-	50,000	1,483	60,016	-0.0792
NAHCO	15 : NTQ	24 : 126,500 & above	-	-	-	816,314	-	-0.1300
NASCON	11 : MKT	21 : 0-6,499	32,012	-	-	-	-	0.4215
NASCON	11 : MKT	22 : 6,500-34,999	155,714	-	-	-	-	0.4236
NASCON	11 : MKT	23 : 35,000-126,499	65,000	-	-	-	-	0.6918
NASCON	12 : MLO	21 : 0-6,499	227,046	2,970	126	5,830	796	0.3488

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
NAHCO	13 : ITQ	21 : 0-6,499										
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	0.418817		0	0.0000	0.0	28,612	0.0	3,400	0.0669	0.0
NASCON	11 : MKT	22 : 6,500-34,999	0.469208		0	0.0000	0.0	133,214	0.0	22,500	0.0310	0.0
NASCON	11 : MKT	23 : 35,000-126,499	0.921846		0	0.0000	0.0	0	0.0	65,000	0.0609	0.0
NASCON	12 : MLO	21 : 0-6,499	0.337777		0	0.0000	0.0	219,622	139.0	23,450	0.0224	463.8

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	201709	NASCON	12 : MLO	22 : 6,500-34,999	55	965,796	41,138	924,658	0
NSE	NSE	201709	NASCON	12 : MLO	23 : 35,000-126,499	18	1,190,729	122,203	1,068,526	0
NSE	NSE	201709	NASCON	12 : MLO	24 : 126,500 & above	5	1,766,863	0	1,548,485	0
NSE	NSE	201709	NASCON	13 : ITQ	21 : 0-6,499	129	333,548	172,636	119,346	0
NSE	NSE	201709	NASCON	13 : ITQ	22 : 6,500-34,999	89	1,292,963	463,564	441,894	0
NSE	NSE	201709	NASCON	13 : ITQ	23 : 35,000-126,499	29	1,839,779	968,015	390,302	0
NSE	NSE	201709	NASCON	13 : ITQ	24 : 126,500 & above	2	420,000	200,000	220,000	0
NSE	NSE	201709	NASCON	14 : ATQ	21 : 0-6,499	69	139,082	52,974	48,572	0
NSE	NSE	201709	NASCON	14 : ATQ	22 : 6,500-34,999	30	521,264	161,440	100,795	0
NSE	NSE	201709	NASCON	14 : ATQ	23 : 35,000-126,499	17	1,212,764	205,414	311,262	0
NSE	NSE	201709	NASCON	15 : NTQ	21 : 0-6,499	50	137,933	65,570	19,430	0
NSE	NSE	201709	NASCON	15 : NTQ	22 : 6,500-34,999	42	678,231	278,115	98,880	0
NSE	NSE	201709	NASCON	15 : NTQ	23 : 35,000-126,499	14	805,120	288,120	87,000	0
NSE	NSE	201709	NASCON	15 : NTQ	24 : 126,500 & above	2	900,000	0	0	0
NSE	NSE	201709	NB	11 : MKT	21 : 0-6,499	117	167,833	0	167,833	0
NSE	NSE	201709	NB	11 : MKT	22 : 6,500-34,999	25	431,365	0	431,365	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
NASCON	12 : MLO	22 : 6,500-34,999	835,508	20,310	6,138	29,957	10,993	0.0739	
NASCON	12 : MLO	23 : 35,000-126,499	968,546	10,000	-	100	89,880	0.1445	
NASCON	12 : MLO	24 : 126,500 & above	1,138,640	46,040	331,463	-	-	0.0581	
NASCON	13 : ITQ	21 : 0-6,499	4,370	15,099	8,885	43,954	9,846	-0.2670	
NASCON	13 : ITQ	22 : 6,500-34,999	7,100	44,100	136,526	116,673	65,965	-0.1487	
NASCON	13 : ITQ	23 : 35,000-126,499	123,582	-	127,000	127,090	-	-0.0922	
NASCON	13 : ITQ	24 : 126,500 & above	-	-	-	-	220,000	-0.2200	
NASCON	14 : ATQ	21 : 0-6,499	-	-	2,000	23,931	10,623	-0.0250	
NASCON	14 : ATQ	22 : 6,500-34,999	-	-	14,835	24,000	18,560	-0.2044	
NASCON	14 : ATQ	23 : 35,000-126,499	-	50,000	-	131,426	86,704	-0.3742	
NASCON	15 : NTQ	21 : 0-6,499	-	5,000	3,240	5,190	-	-0.2141	
NASCON	15 : NTQ	22 : 6,500-34,999	-	-	20,000	28,880	-	-0.2679	
NASCON	15 : NTQ	23 : 35,000-126,499	-	-	47,000	-	-	0.0592	
NASCON	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
NB	11 : MKT	21 : 0-6,499	167,833	-	-	-	-	1.3965	
NB	11 : MKT	22 : 6,500-34,999	431,365	-	-	-	-	2.5256	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
NASCON	12 : MLO	22 : 6,500-34,999	0.352656		0	0.0000	0.0	845,079	199.1	79,579	0.0862	2.2
NASCON	12 : MLO	23 : 35,000-126,499	0.386986		0	0.0000	0.0	747,507	323.8	321,019	0.0368	0.0
NASCON	12 : MLO	24 : 126,500 & above	0.856426		0	0.0000	0.0	531,985	528.5	1,016,500	0.4829	61.9
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	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	1.682904	590	0.0557	0.0	118,986	0.0	48,257	0.0855	0.0	
NB	11 : MKT	22 : 6,500-34,999	3.061795	10,500	0.2533	0.0	243,050	0.0	177,815	1.2092	0.0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	NB	11 : MKT	23 : 35,000-126,499	9	400,387	0	400,387	0
NSE	NSE	201709	NB	12 : MLO	21 : 0-6,499	491	863,060	45,890	816,487	0
NSE	NSE	201709	NB	12 : MLO	22 : 6,500-34,999	164	2,427,753	301,956	2,100,024	0
NSE	NSE	201709	NB	12 : MLO	23 : 35,000-126,499	65	3,963,950	590,118	3,373,832	0
NSE	NSE	201709	NB	12 : MLO	24 : 126,500 & above	19	8,082,163	1,080	8,081,083	0
NSE	NSE	201709	NB	13 : ITQ	21 : 0-6,499	487	1,014,159	514,138	388,070	0
NSE	NSE	201709	NB	13 : ITQ	22 : 6,500-34,999	309	5,414,093	4,218,474	980,454	0
NSE	NSE	201709	NB	13 : ITQ	23 : 35,000-126,499	85	4,717,412	3,450,077	1,059,596	0
NSE	NSE	201709	NB	13 : ITQ	24 : 126,500 & above	11	3,928,051	789,340	2,938,711	0
NSE	NSE	201709	NB	14 : ATQ	21 : 0-6,499	225	418,507	227,228	159,014	0
NSE	NSE	201709	NB	14 : ATQ	22 : 6,500-34,999	96	1,544,144	899,565	476,823	0
NSE	NSE	201709	NB	14 : ATQ	23 : 35,000-126,499	23	1,297,107	554,172	573,191	0
NSE	NSE	201709	NB	15 : NTQ	21 : 0-6,499	218	561,640	367,034	110,640	0
NSE	NSE	201709	NB	15 : NTQ	22 : 6,500-34,999	185	3,409,049	2,300,259	495,635	0
NSE	NSE	201709	NB	15 : NTQ	23 : 35,000-126,499	68	4,099,767	2,676,560	365,874	0
NSE	NSE	201709	NB	15 : NTQ	24 : 126,500 & above	21	6,675,522	1,566,281	3,323,143	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	400,387	-	-	-	-	1.8567
NB	12 : MLO	21 : 0-6,499	776,787	14,193	12,133	12,105	1,269	0.5638
NB	12 : MLO	22 : 6,500-34,999	2,021,325	13,126	49,470	14,471	1,632	0.5760
NB	12 : MLO	23 : 35,000-126,499	3,188,153	10,581	114,549	60,549	-	0.0157
NB	12 : MLO	24 : 126,500 & above	7,705,303	278,731	97,049	-	-	1.8618
NB	13 : ITQ	21 : 0-6,499	23,199	77,158	104,269	125,525	36,320	-0.8327
NB	13 : ITQ	22 : 6,500-34,999	72,189	242,800	302,262	272,328	62,563	-0.4753
NB	13 : ITQ	23 : 35,000-126,499	110,000	353,919	153,420	245,089	186,811	-0.6616
NB	13 : ITQ	24 : 126,500 & above	2,938,051	-	-	660	-	0.6359
NB	14 : ATQ	21 : 0-6,499	7,700	14,270	28,834	47,823	27,518	-0.2307
NB	14 : ATQ	22 : 6,500-34,999	570	100,726	161,000	123,314	12,777	-1.1105
NB	14 : ATQ	23 : 35,000-126,499	151,825	145,512	82,153	128,741	64,960	-1.2947
NB	15 : NTQ	21 : 0-6,499	-	2,143	35,588	24,347	20,615	-1.0989
NB	15 : NTQ	22 : 6,500-34,999	-	35,000	129,542	112,528	148,680	-0.2121
NB	15 : NTQ	23 : 35,000-126,499	-	80,888	138,586	146,400	-	-2.3112
NB	15 : NTQ	24 : 126,500 & above	1,423,684	1,510,023	1,773	-	-	-3.5566

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
NB	11 : MKT	23 : 35,000-126,499	2.670607	0	0.0000	0.0	38,171	0.0	362,216	0.4452	0.0	
NB	12 : MLO	21 : 0-6,499	1.038633	5,504	0.0100	0.0	778,668	14.7	32,315	0.0733	16.4	
NB	12 : MLO	22 : 6,500-34,999	1.198230	0	0.0000	0.0	1,679,061	12.3	420,963	0.2644	12.9	
NB	12 : MLO	23 : 35,000-126,499	1.340387	0	0.0000	0.0	2,438,241	22.3	935,591	0.2095	4.3	
NB	12 : MLO	24 : 126,500 & above	1.889161	0	0.0000	0.0	4,247,017	4.0	3,834,066	0.1141	0.0	
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	15 : NTQ	21 : 0-6,499										
NB	15 : NTQ	22 : 6,500-34,999										
NB	15 : NTQ	23 : 35,000-126,499										
NB	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	201709	NCR	11 : MKT	21 : 0-6,499	1	3,800	0	3,800	0	
NSE	NSE	201709	NCR	11 : MKT	22 : 6,500-34,999	3	60,000	0	60,000	0	
NSE	NSE	201709	NCR	12 : MLO	21 : 0-6,499	8	16,696	0	14,798	0	
NSE	NSE	201709	NCR	12 : MLO	22 : 6,500-34,999	3	33,124	0	33,124	0	
NSE	NSE	201709	NCR	12 : MLO	23 : 35,000-126,499	1	93,000	0	93,000	0	
NSE	NSE	201709	NCR	12 : MLO	24 : 126,500 & above	1	161,920	0	161,920	0	
NSE	NSE	201709	NCR	14 : ATQ	21 : 0-6,499	2	1,998	1,898	0	0	
NSE	NSE	201709	NCR	14 : ATQ	22 : 6,500-34,999	4	80,000	16,200	16,734	0	
NSE	NSE	201709	NEIMETH	11 : MKT	21 : 0-6,499	7	11,579	0	11,579	0	
NSE	NSE	201709	NEIMETH	11 : MKT	22 : 6,500-34,999	6	121,600	76,600	45,000	0	
NSE	NSE	201709	NEIMETH	11 : MKT	23 : 35,000-126,499	1	102,000	102,000	0	0	
NSE	NSE	201709	NEIMETH	12 : MLO	21 : 0-6,499	43	87,941	0	73,081	0	
NSE	NSE	201709	NEIMETH	12 : MLO	22 : 6,500-34,999	26	449,362	6,165	387,947	0	
NSE	NSE	201709	NEIMETH	12 : MLO	23 : 35,000-126,499	29	2,078,395	176,944	1,367,062	0	
NSE	NSE	201709	NEIMETH	12 : MLO	24 : 126,500 & above	8	4,026,000	1,430,000	1,264,000	0	
NSE	NSE	201709	NEIMETH	13 : ITQ	21 : 0-6,499	2	5,950	5,950	0	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
NCR	11 : MKT	21 : 0-6,499	3,800	-	-	-	-	0.3400
NCR	11 : MKT	22 : 6,500-34,999	60,000	-	-	-	-	0.0000
NCR	12 : MLO	21 : 0-6,499	14,798	-	-	-	-	0.1070
NCR	12 : MLO	22 : 6,500-34,999	33,124	-	-	-	-	0.4349
NCR	12 : MLO	23 : 35,000-126,499	93,000	-	-	-	-	0.0000
NCR	12 : MLO	24 : 126,500 & above	161,920	-	-	-	-	0.0000
NCR	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
NCR	14 : ATQ	22 : 6,500-34,999	-	-	3,800	-	-	-0.3168
NEIMETH	11 : MKT	21 : 0-6,499	11,579	-	-	-	-	0.0367
NEIMETH	11 : MKT	22 : 6,500-34,999	45,000	-	-	-	-	0.0322
NEIMETH	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
NEIMETH	12 : MLO	21 : 0-6,499	62,112	-	240	3,151	3,245	0.0226
NEIMETH	12 : MLO	22 : 6,500-34,999	306,317	29,000	-	7,563	7	0.0059
NEIMETH	12 : MLO	23 : 35,000-126,499	939,335	-	130,000	60,046	153,737	0.0187
NEIMETH	12 : MLO	24 : 126,500 & above	940,000	-	-	-	30,884	-0.0042
NEIMETH	13 : ITQ	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)
NCR	11 : MKT	21 : 0-6,499	0.340000	0	0.0000	0.0	3,800	0.0	0	0.0000	0.0
NCR	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
NCR	12 : MLO	21 : 0-6,499	0.107041	0	0.0000	0.0	14,798	0.0	0	0.0000	0.0
NCR	12 : MLO	22 : 6,500-34,999	0.434937	0	0.0000	0.0	33,124	0.0	0	0.0000	0.0
NCR	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	93,000	0.0	0	0.0000	0.0
NCR	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	161,920	0.0	0	0.0000	0.0
NCR	14 : ATQ	21 : 0-6,499									
NCR	14 : ATQ	22 : 6,500-34,999									
NEIMETH	11 : MKT	21 : 0-6,499	0.033693	0	0.0000	0.0	11,579	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	22 : 6,500-34,999	0.034444	0	0.0000	0.0	45,000	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	21 : 0-6,499	0.022246	0	0.0000	0.0	68,081	222.5	5,000	0.0280	3857.6
NEIMETH	12 : MLO	22 : 6,500-34,999	0.013041	0	0.0000	0.0	364,187	388.7	23,760	0.0100	4979.0
NEIMETH	12 : MLO	23 : 35,000-126,499	0.023828	0	0.0000	0.0	1,247,518	495.1	119,544	0.0088	1897.4
NEIMETH	12 : MLO	24 : 126,500 & above	0.011645	0	0.0000	0.0	1,264,000	1960.1	0	0.0000	0.0
NEIMETH	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	201709	NEIMETH	13 : ITQ	22 : 6,500-34,999	4	74,018	22,018	23,500	0	
NSE	NSE	201709	NEIMETH	13 : ITQ	23 : 35,000-126,499	11	795,707	267,369	9,856	0	
NSE	NSE	201709	NEIMETH	13 : ITQ	24 : 126,500 & above	4	1,797,270	370,000	667	0	
NSE	NSE	201709	NEIMETH	14 : ATQ	21 : 0-6,499	9	32,166	9,500	17,656	0	
NSE	NSE	201709	NEIMETH	14 : ATQ	22 : 6,500-34,999	12	185,033	5,000	64,157	0	
NSE	NSE	201709	NEIMETH	14 : ATQ	23 : 35,000-126,499	8	509,574	275,898	69,101	0	
NSE	NSE	201709	NEIMETH	14 : ATQ	24 : 126,500 & above	5	3,059,734	550,000	0	0	
NSE	NSE	201709	NEIMETH	15 : NTQ	21 : 0-6,499	1	5,114	0	0	0	
NSE	NSE	201709	NEIMETH	15 : NTQ	22 : 6,500-34,999	8	132,215	10,000	0	0	
NSE	NSE	201709	NEIMETH	15 : NTQ	23 : 35,000-126,499	11	698,000	76,000	99,000	0	
NSE	NSE	201709	NEIMETH	15 : NTQ	24 : 126,500 & above	5	1,398,527	754,550	0	0	
NSE	NSE	201709	NEM	11 : MKT	21 : 0-6,499	10	26,406	0	26,406	0	
NSE	NSE	201709	NEM	11 : MKT	22 : 6,500-34,999	12	152,700	0	152,700	0	
NSE	NSE	201709	NEM	11 : MKT	23 : 35,000-126,499	7	546,500	0	546,500	0	
NSE	NSE	201709	NEM	12 : MLO	21 : 0-6,499	16	39,729	0	35,682	0	
NSE	NSE	201709	NEM	12 : MLO	22 : 6,500-34,999	59	1,049,530	19,893	949,637	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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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)
NEIMETH	13 : ITQ	22 : 6,500-34,999	-	-	20,000	3,500	-	-0.0115
NEIMETH	13 : ITQ	23 : 35,000-126,499	-	-	356	5,000	-	-0.0451
NEIMETH	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.0100
NEIMETH	14 : ATQ	21 : 0-6,499	-	2,156	-	13,430	570	-0.0380
NEIMETH	14 : ATQ	22 : 6,500-34,999	-	10,000	1,500	21,000	21,500	-0.0263
NEIMETH	14 : ATQ	23 : 35,000-126,499	-	57,577	7,000	-	4,524	-0.0270
NEIMETH	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NEIMETH	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
NEIMETH	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
NEIMETH	15 : NTQ	23 : 35,000-126,499	-	-	1,200	97,800	-	-0.0725
NEIMETH	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NEM	11 : MKT	21 : 0-6,499	26,406	-	-	-	-	0.0454
NEM	11 : MKT	22 : 6,500-34,999	152,700	-	-	-	-	0.0380
NEM	11 : MKT	23 : 35,000-126,499	546,500	-	-	-	-	0.0648
NEM	12 : MLO	21 : 0-6,499	34,882	-	800	-	-	0.0293
NEM	12 : MLO	22 : 6,500-34,999	916,278	-	6,000	8,559	17,800	0.0379

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	22 : 6,500-34,999										
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	0.026787		0	0.0000	0.0	26,406	0.0	0	0.0000	0.0
NEM	11 : MKT	22 : 6,500-34,999	0.022217		0	0.0000	0.0	152,700	0.0	0	0.0000	0.0
NEM	11 : MKT	23 : 35,000-126,499	0.059220		0	0.0000	0.0	351,500	0.0	195,000	0.0348	0.0
NEM	12 : MLO	21 : 0-6,499	0.029197		0	0.0000	0.0	35,682	6.6	0	0.0000	0.0
NEM	12 : MLO	22 : 6,500-34,999	0.040261		0	0.0000	0.0	860,095	64.7	89,542	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	201709	NEM	12 : MLO	23 : 35,000-126,499	42	2,675,540	142,300	2,533,240	0
NSE	NSE	201709	NEM	12 : MLO	24 : 126,500 & above	25	13,528,956	259,542	10,680,415	0
NSE	NSE	201709	NEM	13 : ITQ	21 : 0-6,499	11	25,268	500	23,768	0
NSE	NSE	201709	NEM	13 : ITQ	22 : 6,500-34,999	20	346,184	126,693	192,991	0
NSE	NSE	201709	NEM	13 : ITQ	23 : 35,000-126,499	17	1,484,441	200,000	764,677	0
NSE	NSE	201709	NEM	13 : ITQ	24 : 126,500 & above	10	2,112,195	220,000	1,120,695	0
NSE	NSE	201709	NEM	14 : ATQ	21 : 0-6,499	11	27,800	4,500	19,400	0
NSE	NSE	201709	NEM	14 : ATQ	22 : 6,500-34,999	22	348,821	64,700	161,998	0
NSE	NSE	201709	NEM	14 : ATQ	23 : 35,000-126,499	26	1,724,999	443,000	972,380	0
NSE	NSE	201709	NEM	14 : ATQ	24 : 126,500 & above	17	6,534,000	150,000	4,149,642	0
NSE	NSE	201709	NEM	15 : NTQ	21 : 0-6,499	5	6,200	1,100	100	0
NSE	NSE	201709	NEM	15 : NTQ	22 : 6,500-34,999	12	213,569	0	62,393	0
NSE	NSE	201709	NEM	15 : NTQ	23 : 35,000-126,499	16	1,195,416	508,291	243,439	0
NSE	NSE	201709	NEM	15 : NTQ	24 : 126,500 & above	12	5,423,465	155,352	1,450,010	0
NSE	NSE	201709	NESF	11 : MKT	21 : 0-6,499	2	18	0	18	0
NSE	NSE	201709	NESF	14 : ATQ	21 : 0-6,499	2	5,008	8	0	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
NEM	12 : MLO	23 : 35,000-126,499	2,261,040	64,800	65,000	32,800	-	0.0345
NEM	12 : MLO	24 : 126,500 & above	9,706,208	559,690	330,517	28,000	28,000	0.0425
NEM	13 : ITQ	21 : 0-6,499	-	-	2,000	5,268	500	-0.0193
NEM	13 : ITQ	22 : 6,500-34,999	-	15,000	9,800	65,908	30,000	-0.0380
NEM	13 : ITQ	23 : 35,000-126,499	-	-	-	325,271	296,600	-0.0194
NEM	13 : ITQ	24 : 126,500 & above	-	275,000	205,000	100,000	-	-0.0351
NEM	14 : ATQ	21 : 0-6,499	-	1,700	-	7,500	4,500	-0.0496
NEM	14 : ATQ	22 : 6,500-34,999	-	-	39,000	56,475	42,492	-0.0591
NEM	14 : ATQ	23 : 35,000-126,499	-	47,000	105,700	386,300	197,715	-0.0579
NEM	14 : ATQ	24 : 126,500 & above	-	-	1,000,000	1,709,714	-	-0.0525
NEM	15 : NTQ	21 : 0-6,499	-	-	100	-	-	-0.0300
NEM	15 : NTQ	22 : 6,500-34,999	-	-	34,393	-	20,000	-0.0313
NEM	15 : NTQ	23 : 35,000-126,499	-	-	80,000	163,000	439	-0.0526
NEM	15 : NTQ	24 : 126,500 & above	-	-	-	-	469,700	-0.0647
NESF	11 : MKT	21 : 0-6,499	18	-	-	-	-	11.2933
NESF	14 : ATQ	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)	
NEM	12 : MLO	23 : 35,000-126,499	0.036187		0	0.0000	0.0	2,413,240	270.8	120,000	0.0175	0.0
NEM	12 : MLO	24 : 126,500 & above	0.056090		0	0.0000	0.0	8,234,484	17.0	2,445,931	0.0132	78.9
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										
NESF	11 : MKT	21 : 0-6,499	11.293333		0	0.0000	0.0	18	0.0	0	0.0000	0.0
NESF	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	201709	NESTLE	11 : MKT	21 : 0-6,499	78	66,235	500	65,735	0
NSE	NSE	201709	NESTLE	11 : MKT	22 : 6,500-34,999	1	20,000	20,000	0	0
NSE	NSE	201709	NESTLE	12 : MLO	21 : 0-6,499	310	421,624	30,509	385,510	0
NSE	NSE	201709	NESTLE	12 : MLO	22 : 6,500-34,999	44	648,187	99,867	537,532	0
NSE	NSE	201709	NESTLE	12 : MLO	23 : 35,000-126,499	12	806,364	5,054	734,077	0
NSE	NSE	201709	NESTLE	12 : MLO	24 : 126,500 & above	8	3,973,754	252,804	3,720,950	0
NSE	NSE	201709	NESTLE	13 : ITQ	21 : 0-6,499	339	639,414	418,419	138,866	0
NSE	NSE	201709	NESTLE	13 : ITQ	22 : 6,500-34,999	48	448,134	232,575	127,198	0
NSE	NSE	201709	NESTLE	13 : ITQ	23 : 35,000-126,499	4	273,677	50,000	113,677	0
NSE	NSE	201709	NESTLE	13 : ITQ	24 : 126,500 & above	1	500,000	0	500,000	0
NSE	NSE	201709	NESTLE	14 : ATQ	21 : 0-6,499	135	249,378	119,205	50,901	0
NSE	NSE	201709	NESTLE	14 : ATQ	22 : 6,500-34,999	26	343,169	192,799	67,070	0
NSE	NSE	201709	NESTLE	14 : ATQ	23 : 35,000-126,499	5	374,314	99,484	274,830	0
NSE	NSE	201709	NESTLE	15 : NTQ	21 : 0-6,499	166	374,062	234,317	58,082	0
NSE	NSE	201709	NESTLE	15 : NTQ	22 : 6,500-34,999	43	523,456	206,352	132,869	0
NSE	NSE	201709	NESTLE	15 : NTQ	23 : 35,000-126,499	8	484,095	89,753	199,570	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	21 : 0-6,499	65,735	-	-	-	-	22.5810	
NESTLE	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000	
NESTLE	12 : MLO	21 : 0-6,499	370,879	7,184	5,373	2,074	-	9.0224	
NESTLE	12 : MLO	22 : 6,500-34,999	510,032	17,148	2,000	1,185	7,167	7.2367	
NESTLE	12 : MLO	23 : 35,000-126,499	733,994	-	83	-	-	-12.2456	
NESTLE	12 : MLO	24 : 126,500 & above	3,720,950	-	-	-	-	4.8064	
NESTLE	13 : ITQ	21 : 0-6,499	12,360	39,577	34,416	32,283	15,237	0.4322	
NESTLE	13 : ITQ	22 : 6,500-34,999	15,982	14,526	15,351	51,993	2,346	-15.5924	
NESTLE	13 : ITQ	23 : 35,000-126,499	13,470	100,207	-	-	-	4.0000	
NESTLE	13 : ITQ	24 : 126,500 & above	242,169	257,831	-	-	-	0.9500	
NESTLE	14 : ATQ	21 : 0-6,499	5,840	6,092	8,599	16,103	2,109	-8.5268	
NESTLE	14 : ATQ	22 : 6,500-34,999	-	32,999	-	21,343	5,274	-10.2523	
NESTLE	14 : ATQ	23 : 35,000-126,499	270,965	3,865	-	-	-	-0.8412	
NESTLE	15 : NTQ	21 : 0-6,499	2,329	5,000	2,212	37,457	761	-15.0374	
NESTLE	15 : NTQ	22 : 6,500-34,999	31,412	32,363	25,000	-	-	-6.7553	
NESTLE	15 : NTQ	23 : 35,000-126,499	123,328	1,930	43,604	18,208	12,500	-2.9260	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	21 : 0-6,499	26.799294		0	0.0000	0.0	46,124	0.0	19,611	0.8753	0.0
NESTLE	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
NESTLE	12 : MLO	21 : 0-6,499	12.810253	4,900	0.7731	0.0	338,709	5.5	41,901	0.4359	3.5	
NESTLE	12 : MLO	22 : 6,500-34,999	13.125937		0	0.0000	0.0	367,868	48.5	169,664	1.8609	0.0
NESTLE	12 : MLO	23 : 35,000-126,499	8.781028		0	0.0000	0.0	554,106	0.0	179,971	4.1236	0.1
NESTLE	12 : MLO	24 : 126,500 & above	18.951645		0	0.0000	0.0	227,000	0.0	3,493,950	1.8042	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	15 : NTQ	21 : 0-6,499										
NESTLE	15 : NTQ	22 : 6,500-34,999										
NESTLE	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	201709	NESTLE	15 : NTQ	24 : 126,500 & above	5	1,070,811	0	1,001,945	0
NSE	NSE	201709	NIGERINS	11 : MKT	21 : 0-6,499	1	5,000	0	5,000	0
NSE	NSE	201709	NIGERINS	12 : MLO	21 : 0-6,499	3	800	0	800	0
NSE	NSE	201709	NIG-GERMAN	12 : MLO	21 : 0-6,499	3	2,548	0	2,548	0
NSE	NSE	201709	NNFM	11 : MKT	21 : 0-6,499	5	10,501	0	10,501	0
NSE	NSE	201709	NNFM	12 : MLO	21 : 0-6,499	9	10,313	197	10,116	0
NSE	NSE	201709	NNFM	12 : MLO	22 : 6,500-34,999	1	19,416	0	19,416	0
NSE	NSE	201709	NNFM	13 : ITQ	21 : 0-6,499	2	1,000	1,000	0	0
NSE	NSE	201709	NNFM	14 : ATQ	21 : 0-6,499	5	9,119	7,522	1	0
NSE	NSE	201709	NNFM	14 : ATQ	22 : 6,500-34,999	2	50,000	0	20,000	0
NSE	NSE	201709	NNFM	14 : ATQ	23 : 35,000-126,499	1	50,000	45,000	60	0
NSE	NSE	201709	NPFMCRFBK	11 : MKT	21 : 0-6,499	8	8,454	0	8,454	0
NSE	NSE	201709	NPFMCRFBK	11 : MKT	22 : 6,500-34,999	4	55,000	15,000	40,000	0
NSE	NSE	201709	NPFMCRFBK	11 : MKT	23 : 35,000-126,499	2	200,000	0	200,000	0
NSE	NSE	201709	NPFMCRFBK	12 : MLO	21 : 0-6,499	9	21,622	0	21,622	0
NSE	NSE	201709	NPFMCRFBK	12 : MLO	22 : 6,500-34,999	17	278,431	51,999	216,432	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
NESTLE	15 : NTQ	24 : 126,500 & above	528,485	473,460	-	-	-	-11.2231
NIGERINS	11 : MKT	21 : 0-6,499	5,000	-	-	-	-	0.0000
NIGERINS	12 : MLO	21 : 0-6,499	800	-	-	-	-	0.0000
NIG-GERMAN	12 : MLO	21 : 0-6,499	2,548	-	-	-	-	0.0000
NNFM	11 : MKT	21 : 0-6,499	10,501	-	-	-	-	0.0771
NNFM	12 : MLO	21 : 0-6,499	10,116	-	-	-	-	0.3146
NNFM	12 : MLO	22 : 6,500-34,999	19,416	-	-	-	-	0.5400
NNFM	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
NNFM	14 : ATQ	21 : 0-6,499	-	-	-	1	-	-0.1000
NNFM	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.5400
NNFM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.5400
NPFMCRFBK	11 : MKT	21 : 0-6,499	8,454	-	-	-	-	0.0658
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	40,000	-	-	-	-	0.0575
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	200,000	-	-	-	-	0.0550
NPFMCRFBK	12 : MLO	21 : 0-6,499	21,622	-	-	-	-	0.0247
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	203,431	-	8,001	5,000	-	0.0240

Guidance:

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

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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	15 : NTQ	24 : 126,500 & above										
NIGERINS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	800	0.0	0	0.0000	0.0
NIG-GERMAN	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,548	0.0	0	0.0000	0.0
NNFM	11 : MKT	21 : 0-6,499	0.077145		0	0.0000	0.0	10,501	0.0	0	0.0000	0.0
NNFM	12 : MLO	21 : 0-6,499	0.210283		0	0.0000	0.0	10,116	0.0	0	0.0000	0.0
NNFM	12 : MLO	22 : 6,500-34,999	0.540000		0	0.0000	0.0	19,416	0.0	0	0.0000	0.0
NNFM	13 : ITQ	21 : 0-6,499										
NNFM	14 : ATQ	21 : 0-6,499										
NNFM	14 : ATQ	22 : 6,500-34,999										
NNFM	14 : ATQ	23 : 35,000-126,499										
NPFMCRFBK	11 : MKT	21 : 0-6,499	0.064904		0	0.0000	0.0	8,454	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	0.055000		0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	0.055000		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
NPFMCRFBK	12 : MLO	21 : 0-6,499	0.027410		0	0.0000	0.0	21,622	0.0	0	0.0000	0.0
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	0.023933		0	0.0000	0.0	216,432	24.4	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order 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	201709	NPFMCRCFBK	12 : MLO	23 : 35,000-126,499	22	1,541,099	0	1,342,596	0	
NSE	NSE	201709	NPFMCRCFBK	12 : MLO	24 : 126,500 & above	8	2,899,660	281,000	2,485,660	0	
NSE	NSE	201709	NPFMCRCFBK	13 : ITQ	21 : 0-6,499	16	57,422	1,422	25,500	0	
NSE	NSE	201709	NPFMCRCFBK	13 : ITQ	22 : 6,500-34,999	19	338,715	117,100	101,000	0	
NSE	NSE	201709	NPFMCRCFBK	13 : ITQ	23 : 35,000-126,499	21	1,374,000	387,000	306,300	0	
NSE	NSE	201709	NPFMCRCFBK	13 : ITQ	24 : 126,500 & above	14	2,828,120	533,000	205,422	0	
NSE	NSE	201709	NPFMCRCFBK	14 : ATQ	21 : 0-6,499	16	66,489	15,000	8,499	0	
NSE	NSE	201709	NPFMCRCFBK	14 : ATQ	22 : 6,500-34,999	15	258,500	141,500	77,500	0	
NSE	NSE	201709	NPFMCRCFBK	14 : ATQ	23 : 35,000-126,499	28	1,978,892	255,000	425,500	0	
NSE	NSE	201709	NPFMCRCFBK	14 : ATQ	24 : 126,500 & above	10	2,618,000	728,000	140,000	0	
NSE	NSE	201709	NPFMCRCFBK	15 : NTQ	21 : 0-6,499	10	35,487	10,000	0	0	
NSE	NSE	201709	NPFMCRCFBK	15 : NTQ	22 : 6,500-34,999	21	437,115	59,500	33,500	0	
NSE	NSE	201709	NPFMCRCFBK	15 : NTQ	23 : 35,000-126,499	33	2,475,999	681,000	100,000	0	
NSE	NSE	201709	NPFMCRCFBK	15 : NTQ	24 : 126,500 & above	10	5,250,000	100,000	0	0	
NSE	NSE	201709	NSLTECH	12 : MLO	21 : 0-6,499	2	2,500	0	2,500	0	
NSE	NSE	201709	OANDO	11 : MKT	21 : 0-6,499	114	182,792	0	182,792	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	1,243,596	-	-	99,000	-	0.0183
NPFMCRFBK	12 : MLO	24 : 126,500 & above	2,282,530	-	203,130	-	-	0.0367
NPFMCRFBK	13 : ITQ	21 : 0-6,499	-	3,000	-	10,000	5,000	-0.0200
NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	-	-	-	24,000	47,000	-0.0321
NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	57,000	-	-	159,000	40,000	0.0089
NPFMCRFBK	13 : ITQ	24 : 126,500 & above	-	-	100,422	105,000	-	-0.0295
NPFMCRFBK	14 : ATQ	21 : 0-6,499	-	-	-	1,500	-	-0.0365
NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	-	-	-	10,000	22,500	-0.0452
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	-	-	-	60,000	175,000	-0.0651
NPFMCRFBK	14 : ATQ	24 : 126,500 & above	-	-	140,000	-	-	-0.0400
NPFMCRFBK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	-	-	8,500	-	-	-0.1122
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	100,000	-0.1300
NPFMCRFBK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NSLTECH	12 : MLO	21 : 0-6,499	2,500	-	-	-	-	0.0000
OANDO	11 : MKT	21 : 0-6,499	182,792	-	-	-	-	0.1076

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	23 : 35,000-126,499	0.021324		0	0.0000	0.0	1,292,597	49.7	49,999	0.0060	0.0
NPFMCRFBK	12 : MLO	24 : 126,500 & above	0.045747		0	0.0000	0.0	2,485,660	11.0	0	0.0000	0.0
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										
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499										
NPFMCRFBK	15 : NTQ	24 : 126,500 & above										
NSLTECH	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,500	0.0	0	0.0000	0.0
OANDO	11 : MKT	21 : 0-6,499	0.123041	5,000	0.0100	0.0	157,838	0.0	19,954	0.0210	0.0	0.0

Guidance:

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

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Market 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	201709	OANDO	11 : MKT	22 : 6,500-34,999	41	710,625	31,000	679,625	0	
NSE	NSE	201709	OANDO	11 : MKT	23 : 35,000-126,499	21	1,368,593	0	1,368,593	0	
NSE	NSE	201709	OANDO	11 : MKT	24 : 126,500 & above	7	2,220,791	0	2,220,791	0	
NSE	NSE	201709	OANDO	12 : MLO	21 : 0-6,499	417	806,108	8,991	796,867	0	
NSE	NSE	201709	OANDO	12 : MLO	22 : 6,500-34,999	264	4,421,152	262,071	4,113,978	0	
NSE	NSE	201709	OANDO	12 : MLO	23 : 35,000-126,499	230	15,662,819	1,482,411	13,925,109	0	
NSE	NSE	201709	OANDO	12 : MLO	24 : 126,500 & above	82	24,716,288	2,154,920	20,826,321	0	
NSE	NSE	201709	OANDO	13 : ITQ	21 : 0-6,499	193	441,084	123,338	274,373	0	
NSE	NSE	201709	OANDO	13 : ITQ	22 : 6,500-34,999	204	3,685,816	1,435,914	1,870,454	0	
NSE	NSE	201709	OANDO	13 : ITQ	23 : 35,000-126,499	113	7,961,286	4,355,277	2,823,792	0	
NSE	NSE	201709	OANDO	13 : ITQ	24 : 126,500 & above	29	8,198,991	3,153,886	4,050,853	0	
NSE	NSE	201709	OANDO	14 : ATQ	21 : 0-6,499	113	268,798	102,095	132,479	0	
NSE	NSE	201709	OANDO	14 : ATQ	22 : 6,500-34,999	148	2,487,852	1,116,550	1,116,722	0	
NSE	NSE	201709	OANDO	14 : ATQ	23 : 35,000-126,499	105	6,822,760	3,582,547	2,469,409	0	
NSE	NSE	201709	OANDO	14 : ATQ	24 : 126,500 & above	22	5,946,265	3,904,550	938,841	0	
NSE	NSE	201709	OANDO	15 : NTQ	21 : 0-6,499	109	263,448	108,883	84,678	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	22 : 6,500-34,999	679,625	-	-	-	-	0.1400	
OANDO	11 : MKT	23 : 35,000-126,499	1,368,593	-	-	-	-	0.1467	
OANDO	11 : MKT	24 : 126,500 & above	2,220,791	-	-	-	-	0.0238	
OANDO	12 : MLO	21 : 0-6,499	751,795	10,152	14,295	9,336	3,167	0.0571	
OANDO	12 : MLO	22 : 6,500-34,999	3,654,098	84,645	185,157	76,135	58,127	0.0465	
OANDO	12 : MLO	23 : 35,000-126,499	12,014,494	331,443	728,917	662,320	180,014	0.0428	
OANDO	12 : MLO	24 : 126,500 & above	19,067,193	264,147	358,643	420,293	220,922	0.0493	
OANDO	13 : ITQ	21 : 0-6,499	23,964	20,333	83,940	111,858	29,134	-0.0560	
OANDO	13 : ITQ	22 : 6,500-34,999	84,130	258,586	478,684	744,176	243,915	-0.0681	
OANDO	13 : ITQ	23 : 35,000-126,499	325,413	320,500	318,387	1,606,696	185,796	-0.0495	
OANDO	13 : ITQ	24 : 126,500 & above	1,400,487	21,283	1,025,992	1,206,901	396,190	-0.0195	
OANDO	14 : ATQ	21 : 0-6,499	2,433	9,010	26,857	63,549	15,104	-0.0669	
OANDO	14 : ATQ	22 : 6,500-34,999	-	226,679	303,801	439,663	111,366	-0.0388	
OANDO	14 : ATQ	23 : 35,000-126,499	13,138	515,000	466,322	900,383	403,518	-0.0882	
OANDO	14 : ATQ	24 : 126,500 & above	-	247,200	-	691,641	-	-0.0597	
OANDO	15 : NTQ	21 : 0-6,499	-	1,303	13,611	39,895	13,166	-0.0615	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
OANDO	11 : MKT	22 : 6,500-34,999	0.140493		0	0.0000	0.0	481,486	0.0	198,139	0.0299	0.0
OANDO	11 : MKT	23 : 35,000-126,499	0.111400		0	0.0000	0.0	609,359	0.0	759,234	0.0325	0.0
OANDO	11 : MKT	24 : 126,500 & above	0.200677	169,691	0.0103	0.0	516,100	0.0	1,535,000	0.0561	0.0	
OANDO	12 : MLO	21 : 0-6,499	0.075570		0	0.0000	0.0	762,809	75.5	34,058	0.0437	20.9
OANDO	12 : MLO	22 : 6,500-34,999	0.076393		0	0.0000	0.0	3,869,592	133.0	244,386	0.0327	1.3
OANDO	12 : MLO	23 : 35,000-126,499	0.073440	143,859	0.0119	0.0	11,564,449	79.8	2,216,801	0.0198	17.3	
OANDO	12 : MLO	24 : 126,500 & above	0.079894		0	0.0000	0.0	13,395,095	286.5	7,431,226	0.0241	23.6
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										
OANDO	14 : ATQ	23 : 35,000-126,499										
OANDO	14 : ATQ	24 : 126,500 & above										
OANDO	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	201709	OANDO	15 : NTQ	22 : 6,500-34,999	194	3,357,574	1,734,916	900,202	0
NSE	NSE	201709	OANDO	15 : NTQ	23 : 35,000-126,499	181	12,139,778	7,728,785	2,352,884	0
NSE	NSE	201709	OANDO	15 : NTQ	24 : 126,500 & above	55	14,016,101	7,335,700	1,756,700	0
NSE	NSE	201709	OKOMUOIL	11 : MKT	21 : 0-6,499	43	38,457	0	38,457	0
NSE	NSE	201709	OKOMUOIL	11 : MKT	22 : 6,500-34,999	15	213,357	0	213,357	0
NSE	NSE	201709	OKOMUOIL	12 : MLO	21 : 0-6,499	102	152,872	1,603	148,453	0
NSE	NSE	201709	OKOMUOIL	12 : MLO	22 : 6,500-34,999	29	429,173	14,980	404,193	0
NSE	NSE	201709	OKOMUOIL	12 : MLO	23 : 35,000-126,499	14	812,739	32,090	738,559	0
NSE	NSE	201709	OKOMUOIL	12 : MLO	24 : 126,500 & above	4	1,172,153	0	1,172,153	0
NSE	NSE	201709	OKOMUOIL	13 : ITQ	21 : 0-6,499	91	164,560	57,515	58,006	0
NSE	NSE	201709	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	44	688,715	223,886	229,166	0
NSE	NSE	201709	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	13	725,468	255,290	322,482	0
NSE	NSE	201709	OKOMUOIL	13 : ITQ	24 : 126,500 & above	1	507,195	0	507,195	0
NSE	NSE	201709	OKOMUOIL	14 : ATQ	21 : 0-6,499	41	98,750	24,799	44,983	0
NSE	NSE	201709	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	32	507,669	65,374	208,706	0
NSE	NSE	201709	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	8	565,107	50,000	1,000	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)
OANDO	15 : NTQ	22 : 6,500-34,999	10,360	11,493	215,004	328,878	261,467	-0.0626
OANDO	15 : NTQ	23 : 35,000-126,499	35,000	202,066	346,867	1,060,964	216,020	-0.1119
OANDO	15 : NTQ	24 : 126,500 & above	-	-	370,000	434,317	555,659	-0.0074
OKOMUOIL	11 : MKT	21 : 0-6,499	38,457	-	-	-	-	2.1883
OKOMUOIL	11 : MKT	22 : 6,500-34,999	213,357	-	-	-	-	1.3084
OKOMUOIL	12 : MLO	21 : 0-6,499	133,488	4,559	2,819	1,010	6,577	1.0091
OKOMUOIL	12 : MLO	22 : 6,500-34,999	374,808	-	337	5,747	3,305	1.5956
OKOMUOIL	12 : MLO	23 : 35,000-126,499	641,059	-	31,300	3,800	62,400	0.3404
OKOMUOIL	12 : MLO	24 : 126,500 & above	1,172,153	-	-	-	-	1.9615
OKOMUOIL	13 : ITQ	21 : 0-6,499	-	10,151	4,008	22,203	9,653	-1.3444
OKOMUOIL	13 : ITQ	22 : 6,500-34,999	-	-	37,204	49,978	14,185	-0.6692
OKOMUOIL	13 : ITQ	23 : 35,000-126,499	102,000	48,500	32,346	-	-	-1.1554
OKOMUOIL	13 : ITQ	24 : 126,500 & above	507,195	-	-	-	-	0.5500
OKOMUOIL	14 : ATQ	21 : 0-6,499	1,008	3,280	10,996	16,440	499	-2.1923
OKOMUOIL	14 : ATQ	22 : 6,500-34,999	-	-	23,197	74,759	37,800	-0.8288
OKOMUOIL	14 : ATQ	23 : 35,000-126,499	-	-	-	1,000	-	-4.8800

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
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	2.748655		0	0.0000	0.0	21,327	0.0	17,130	0.6648	0.0
OKOMUOIL	11 : MKT	22 : 6,500-34,999	1.184693		0	0.0000	0.0	153,132	0.0	60,225	0.2456	0.0
OKOMUOIL	12 : MLO	21 : 0-6,499	1.300194		0	0.0000	0.0	135,456	111.7	12,997	0.5296	48.1
OKOMUOIL	12 : MLO	22 : 6,500-34,999	2.017135		0	0.0000	0.0	296,311	425.5	107,882	1.4053	0.0
OKOMUOIL	12 : MLO	23 : 35,000-126,499	0.960325		0	0.0000	0.0	575,013	7.8	163,546	0.2782	860.5
OKOMUOIL	12 : MLO	24 : 126,500 & above	2.369976		0	0.0000	0.0	507,195	0.0	664,958	0.8179	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										
OKOMUOIL	14 : ATQ	21 : 0-6,499										
OKOMUOIL	14 : ATQ	22 : 6,500-34,999										
OKOMUOIL	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	201709	OKOMUOIL	15 : NTQ	21 : 0-6,499	21	62,456	28,880	1,680	0	
NSE	NSE	201709	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	20	394,884	58,500	10,000	0	
NSE	NSE	201709	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	5	360,904	110,000	0	0	
NSE	NSE	201709	OKOMUOIL	15 : NTQ	24 : 126,500 & above	1	200,000	0	0	0	
NSE	NSE	201709	PAINTCOM	12 : MLO	21 : 0-6,499	1	750	0	750	0	
NSE	NSE	201709	PAINTCOM	14 : ATQ	21 : 0-6,499	1	750	750	0	0	
NSE	NSE	201709	PHARMDEKO	11 : MKT	21 : 0-6,499	1	140	0	140	0	
NSE	NSE	201709	PHARMDEKO	12 : MLO	21 : 0-6,499	1	5,000	0	5,000	0	
NSE	NSE	201709	PHARMDEKO	12 : MLO	22 : 6,500-34,999	1	10,000	0	5,714	0	
NSE	NSE	201709	PHARMDEKO	12 : MLO	23 : 35,000-126,499	1	100,000	0	722	0	
NSE	NSE	201709	PORTPAINT	11 : MKT	21 : 0-6,499	1	50	0	50	0	
NSE	NSE	201709	PORTPAINT	11 : MKT	23 : 35,000-126,499	1	49,139	0	49,139	0	
NSE	NSE	201709	PORTPAINT	12 : MLO	21 : 0-6,499	3	10,000	0	7,520	0	
NSE	NSE	201709	PORTPAINT	13 : ITQ	21 : 0-6,499	1	2,968	0	2,968	0	
NSE	NSE	201709	PORTPAINT	13 : ITQ	22 : 6,500-34,999	3	90,000	30,000	30,000	0	
NSE	NSE	201709	PORTPAINT	14 : ATQ	21 : 0-6,499	1	520	0	0	0	

Guidance:

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

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Market 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)
OKOMUOIL	15 : NTQ	21 : 0-6,499	-	-	-	-	680	-1.4748
OKOMUOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-2.9400
OKOMUOIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
OKOMUOIL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PAINTCOM	12 : MLO	21 : 0-6,499	750	-	-	-	-	0.0600
PAINTCOM	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
PHARMDEKO	11 : MKT	21 : 0-6,499	140	-	-	-	-	0.0000
PHARMDEKO	12 : MLO	21 : 0-6,499	5,000	-	-	-	-	0.0000
PHARMDEKO	12 : MLO	22 : 6,500-34,999	5,714	-	-	-	-	0.0000
PHARMDEKO	12 : MLO	23 : 35,000-126,499	582	-	-	-	140	0.0000
PORTPAINT	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.1000
PORTPAINT	11 : MKT	23 : 35,000-126,499	49,139	-	-	-	-	0.2757
PORTPAINT	12 : MLO	21 : 0-6,499	7,520	-	-	-	-	0.0734
PORTPAINT	13 : ITQ	21 : 0-6,499	-	-	-	-	2,968	-0.0100
PORTPAINT	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	-0.1800
PORTPAINT	14 : ATQ	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)	
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	12 : MLO	21 : 0-6,499	0.060000		0	0.0000	0.0	750	0.0	0	0.0000	0.0
PAINTCOM	14 : ATQ	21 : 0-6,499										
PHARMDEKO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	140	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	5,714	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	722	163.5	0	0.0000	0.0
PORTPAINT	11 : MKT	21 : 0-6,499	0.100000		0	0.0000	0.0	50	0.0	0	0.0000	0.0
PORTPAINT	11 : MKT	23 : 35,000-126,499	0.275710		0	0.0000	0.0	0	0.0	49,139	0.0879	0.0
PORTPAINT	12 : MLO	21 : 0-6,499	0.073404		0	0.0000	0.0	7,520	0.0	0	0.0000	0.0
PORTPAINT	13 : ITQ	21 : 0-6,499										
PORTPAINT	13 : ITQ	22 : 6,500-34,999										
PORTPAINT	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	201709	PORTPAINT	14 : ATQ	22 : 6,500-34,999	4	53,171	0	0	0
NSE	NSE	201709	PORTPAINT	14 : ATQ	23 : 35,000-126,499	4	195,000	45,000	0	0
NSE	NSE	201709	PORTPAINT	15 : NTQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201709	PRESKO	11 : MKT	21 : 0-6,499	31	31,242	0	31,242	0
NSE	NSE	201709	PRESKO	11 : MKT	22 : 6,500-34,999	2	23,000	0	23,000	0
NSE	NSE	201709	PRESKO	12 : MLO	21 : 0-6,499	127	186,485	574	180,775	0
NSE	NSE	201709	PRESKO	12 : MLO	22 : 6,500-34,999	49	797,966	10,579	765,887	0
NSE	NSE	201709	PRESKO	12 : MLO	23 : 35,000-126,499	30	1,609,791	65,450	1,498,256	0
NSE	NSE	201709	PRESKO	12 : MLO	24 : 126,500 & above	16	4,886,746	1,136,906	3,162,765	0
NSE	NSE	201709	PRESKO	13 : ITQ	21 : 0-6,499	153	333,103	174,139	72,191	0
NSE	NSE	201709	PRESKO	13 : ITQ	22 : 6,500-34,999	89	1,392,181	720,899	376,905	0
NSE	NSE	201709	PRESKO	13 : ITQ	23 : 35,000-126,499	27	1,772,377	1,133,491	100,020	0
NSE	NSE	201709	PRESKO	13 : ITQ	24 : 126,500 & above	3	489,800	0	302,900	0
NSE	NSE	201709	PRESKO	14 : ATQ	21 : 0-6,499	61	98,254	27,869	49,816	0
NSE	NSE	201709	PRESKO	14 : ATQ	22 : 6,500-34,999	15	216,108	115,000	26,550	0
NSE	NSE	201709	PRESKO	14 : ATQ	23 : 35,000-126,499	16	850,500	453,500	148,000	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)	
PORTPAINT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
PORTPAINT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
PORTPAINT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
PRESCO	11 : MKT	21 : 0-6,499	31,242	-	-	-	-	1.8993	
PRESCO	11 : MKT	22 : 6,500-34,999	23,000	-	-	-	-	2.4449	
PRESCO	12 : MLO	21 : 0-6,499	171,596	1,500	-	1,404	6,021	0.8685	
PRESCO	12 : MLO	22 : 6,500-34,999	679,832	10,783	-	45,652	29,620	0.8711	
PRESCO	12 : MLO	23 : 35,000-126,499	1,346,527	107,780	28,234	-	-	0.9805	
PRESCO	12 : MLO	24 : 126,500 & above	2,722,423	52,670	88,534	243,388	55,750	0.8087	
PRESCO	13 : ITQ	21 : 0-6,499	2,181	8,000	7,374	30,122	15,124	-1.2909	
PRESCO	13 : ITQ	22 : 6,500-34,999	-	18,650	18,178	226,418	75,959	-0.8316	
PRESCO	13 : ITQ	23 : 35,000-126,499	-	-	6,000	94,020	-	-1.1858	
PRESCO	13 : ITQ	24 : 126,500 & above	-	157,650	-	145,250	-	0.0386	
PRESCO	14 : ATQ	21 : 0-6,499	-	2,000	5,146	15,582	15,308	-1.5644	
PRESCO	14 : ATQ	22 : 6,500-34,999	10,000	-	-	9,700	-	-1.2121	
PRESCO	14 : ATQ	23 : 35,000-126,499	-	-	-	50,000	-	-1.1986	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
PORTPAINT	14 : ATQ	22 : 6,500-34,999										
PORTPAINT	14 : ATQ	23 : 35,000-126,499										
PORTPAINT	15 : NTQ	22 : 6,500-34,999										
PRESKO	11 : MKT	21 : 0-6,499	1.934615		0	0.0000	0.0	16,346	0.0	14,896	0.1965	0.0
PRESKO	11 : MKT	22 : 6,500-34,999	2.767547		0	0.0000	0.0	8,000	0.0	15,000	0.6545	0.0
PRESKO	12 : MLO	21 : 0-6,499	1.250435		0	0.0000	0.0	143,346	50.7	37,429	0.0614	197.7
PRESKO	12 : MLO	22 : 6,500-34,999	1.209190		0	0.0000	0.0	620,013	175.0	145,874	0.1279	0.0
PRESKO	12 : MLO	23 : 35,000-126,499	1.446311		0	0.0000	0.0	1,435,256	52.5	63,000	0.3321	0.0
PRESKO	12 : MLO	24 : 126,500 & above	1.562498		0	0.0000	0.0	1,802,327	142.8	1,360,438	0.3626	0.0
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	PRESKO	14 : ATQ	24 : 126,500 & above	3	799,000	0	299,000	0	
NSE	NSE	201709	PRESKO	15 : NTQ	21 : 0-6,499	47	88,055	34,818	16,217	0	
NSE	NSE	201709	PRESKO	15 : NTQ	22 : 6,500-34,999	30	446,081	222,261	27,974	0	
NSE	NSE	201709	PRESKO	15 : NTQ	23 : 35,000-126,499	21	1,180,966	433,966	247,000	0	
NSE	NSE	201709	PRESKO	15 : NTQ	24 : 126,500 & above	2	371,766	0	171,766	0	
NSE	NSE	201709	PRESTIGE	12 : MLO	21 : 0-6,499	3	6,100	0	6,100	0	
NSE	NSE	201709	PZ	11 : MKT	21 : 0-6,499	62	70,203	0	70,203	0	
NSE	NSE	201709	PZ	11 : MKT	22 : 6,500-34,999	13	186,296	0	186,296	0	
NSE	NSE	201709	PZ	11 : MKT	23 : 35,000-126,499	1	41,604	0	41,604	0	
NSE	NSE	201709	PZ	12 : MLO	21 : 0-6,499	203	386,847	6,243	369,071	0	
NSE	NSE	201709	PZ	12 : MLO	22 : 6,500-34,999	84	1,319,886	87,116	1,182,194	0	
NSE	NSE	201709	PZ	12 : MLO	23 : 35,000-126,499	48	3,180,677	230,040	2,950,637	0	
NSE	NSE	201709	PZ	12 : MLO	24 : 126,500 & above	17	5,200,411	298,102	4,863,388	0	
NSE	NSE	201709	PZ	13 : ITQ	21 : 0-6,499	196	428,830	173,401	189,765	0	
NSE	NSE	201709	PZ	13 : ITQ	22 : 6,500-34,999	168	2,556,080	1,301,121	827,370	0	
NSE	NSE	201709	PZ	13 : ITQ	23 : 35,000-126,499	33	2,103,522	663,906	815,871	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
PRESCO	14 : ATQ	24 : 126,500 & above	-	7,750	-	141,250	150,000	-0.0279
PRESCO	15 : NTQ	21 : 0-6,499	-	937	300	3,805	5,000	-1.6916
PRESCO	15 : NTQ	22 : 6,500-34,999	3,900	-	-	-	-	-2.2463
PRESCO	15 : NTQ	23 : 35,000-126,499	-	-	197,000	50,000	-	-1.0631
PRESCO	15 : NTQ	24 : 126,500 & above	171,766	-	-	-	-	-0.3400
PRESTIGE	12 : MLO	21 : 0-6,499	6,100	-	-	-	-	0.0000
PZ	11 : MKT	21 : 0-6,499	70,203	-	-	-	-	0.5827
PZ	11 : MKT	22 : 6,500-34,999	186,296	-	-	-	-	0.9910
PZ	11 : MKT	23 : 35,000-126,499	41,604	-	-	-	-	2.6694
PZ	12 : MLO	21 : 0-6,499	335,985	8,271	3,254	19,738	909	0.3213
PZ	12 : MLO	22 : 6,500-34,999	1,059,278	57,111	25,952	18,204	21,649	0.3195
PZ	12 : MLO	23 : 35,000-126,499	2,661,200	130,054	8,213	125,335	25,835	0.4263
PZ	12 : MLO	24 : 126,500 & above	4,571,601	131,826	22,700	73,990	-	0.4383
PZ	13 : ITQ	21 : 0-6,499	6,515	10,353	39,358	91,476	18,565	-0.3422
PZ	13 : ITQ	22 : 6,500-34,999	175,129	33,937	67,594	407,480	75,689	-0.2509
PZ	13 : ITQ	23 : 35,000-126,499	325,608	145,150	99,638	105,475	28,494	-0.1340

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
PRESCO	14 : ATQ	24 : 126,500 & above									
PRESCO	15 : NTQ	21 : 0-6,499									
PRESCO	15 : NTQ	22 : 6,500-34,999									
PRESCO	15 : NTQ	23 : 35,000-126,499									
PRESCO	15 : NTQ	24 : 126,500 & above									
PRESTIGE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,100	0.0	0	0.0000	0.0
PZ	11 : MKT	21 : 0-6,499	0.709673	5,020	0.0500	0.0	60,096	0.0	5,087	0.0100	0.0
PZ	11 : MKT	22 : 6,500-34,999	0.837252	0	0.0000	0.0	143,349	0.0	42,947	0.0659	0.0
PZ	11 : MKT	23 : 35,000-126,499	1.259428	0	0.0000	0.0	0	0.0	41,604	0.6297	0.0
PZ	12 : MLO	21 : 0-6,499	0.531840	1,900	0.0100	0.0	340,146	51.1	27,025	0.0395	310.2
PZ	12 : MLO	22 : 6,500-34,999	0.563970	0	0.0000	0.0	941,040	66.1	241,154	0.0845	28.3
PZ	12 : MLO	23 : 35,000-126,499	0.715957	0	0.0000	0.0	2,228,711	90.7	721,926	0.1466	36.3
PZ	12 : MLO	24 : 126,500 & above	1.199067	0	0.0000	0.0	1,541,464	280.6	3,321,924	0.2700	26.6
PZ	13 : ITQ	21 : 0-6,499									
PZ	13 : ITQ	22 : 6,500-34,999									
PZ	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	201709	PZ	13 : ITQ	24 : 126,500 & above	7	1,531,063	830,063	451,010	0
NSE	NSE	201709	PZ	14 : ATQ	21 : 0-6,499	79	169,864	85,525	55,107	0
NSE	NSE	201709	PZ	14 : ATQ	22 : 6,500-34,999	38	575,451	293,555	121,757	0
NSE	NSE	201709	PZ	14 : ATQ	23 : 35,000-126,499	15	1,046,342	349,848	482,461	0
NSE	NSE	201709	PZ	14 : ATQ	24 : 126,500 & above	5	1,035,049	130,000	612,206	0
NSE	NSE	201709	PZ	15 : NTQ	21 : 0-6,499	33	80,192	31,093	31,825	0
NSE	NSE	201709	PZ	15 : NTQ	22 : 6,500-34,999	52	766,284	485,416	97,133	0
NSE	NSE	201709	PZ	15 : NTQ	23 : 35,000-126,499	11	749,939	225,536	379,403	0
NSE	NSE	201709	PZ	15 : NTQ	24 : 126,500 & above	4	1,100,000	537,843	62,157	0
NSE	NSE	201709	REDSTAREX	11 : MKT	21 : 0-6,499	11	17,160	0	17,160	0
NSE	NSE	201709	REDSTAREX	11 : MKT	22 : 6,500-34,999	5	114,990	0	114,990	0
NSE	NSE	201709	REDSTAREX	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201709	REDSTAREX	12 : MLO	21 : 0-6,499	45	85,490	0	82,190	0
NSE	NSE	201709	REDSTAREX	12 : MLO	22 : 6,500-34,999	27	528,390	22,990	505,400	0
NSE	NSE	201709	REDSTAREX	12 : MLO	23 : 35,000-126,499	5	441,900	161,000	182,320	0
NSE	NSE	201709	REDSTAREX	12 : MLO	24 : 126,500 & above	1	172,242	0	172,242	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	24 : 126,500 & above	400,000	50,010	1,000	-	-	-0.6401
PZ	14 : ATQ	21 : 0-6,499	-	3,739	15,140	18,956	12,904	-0.1494
PZ	14 : ATQ	22 : 6,500-34,999	-	5,250	31,597	41,610	10,000	-0.3623
PZ	14 : ATQ	23 : 35,000-126,499	191,315	45,179	-	30,500	-	-0.5316
PZ	14 : ATQ	24 : 126,500 & above	475,000	-	137,206	-	-	-0.6002
PZ	15 : NTQ	21 : 0-6,499	-	3,704	2,590	11,098	9,433	-0.0530
PZ	15 : NTQ	22 : 6,500-34,999	-	-	-	21,100	56,833	0.2592
PZ	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.3285
PZ	15 : NTQ	24 : 126,500 & above	-	-	-	-	62,157	-0.7300
REDSTAREX	11 : MKT	21 : 0-6,499	17,160	-	-	-	-	0.2020
REDSTAREX	11 : MKT	22 : 6,500-34,999	114,990	-	-	-	-	0.2355
REDSTAREX	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.1400
REDSTAREX	12 : MLO	21 : 0-6,499	80,940	-	-	1,000	-	0.1140
REDSTAREX	12 : MLO	22 : 6,500-34,999	505,400	-	-	-	-	0.1253
REDSTAREX	12 : MLO	23 : 35,000-126,499	180,270	-	-	2,050	-	0.3041
REDSTAREX	12 : MLO	24 : 126,500 & above	172,242	-	-	-	-	0.3768

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
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									
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	0.190588	0	0.0000	0.0	17,160	0.0	0	0.0000	0.0
REDSTAREX	11 : MKT	22 : 6,500-34,999	0.224051	0	0.0000	0.0	62,000	0.0	52,990	0.0080	0.0
REDSTAREX	11 : MKT	23 : 35,000-126,499	0.140000	0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
REDSTAREX	12 : MLO	21 : 0-6,499	0.132532	0	0.0000	0.0	82,190	31.8	0	0.0000	0.0
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.128045	0	0.0000	0.0	434,760	0.0	70,640	0.0171	0.0
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.134792	0	0.0000	0.0	182,320	12.9	0	0.0000	0.0
REDSTAREX	12 : MLO	24 : 126,500 & above	0.576804	0	0.0000	0.0	0	0.0	172,242	0.1634	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	REDSTAREX	13 : ITQ	21 : 0-6,499	19	41,070	15,610	17,078	0
NSE	NSE	201709	REDSTAREX	13 : ITQ	22 : 6,500-34,999	29	573,291	196,740	166,300	0
NSE	NSE	201709	REDSTAREX	13 : ITQ	23 : 35,000-126,499	7	553,840	161,900	194,000	0
NSE	NSE	201709	REDSTAREX	13 : ITQ	24 : 126,500 & above	2	270,000	0	120,010	0
NSE	NSE	201709	REDSTAREX	14 : ATQ	21 : 0-6,499	8	20,480	0	7,237	0
NSE	NSE	201709	REDSTAREX	14 : ATQ	22 : 6,500-34,999	22	418,218	111,990	125,431	0
NSE	NSE	201709	REDSTAREX	14 : ATQ	23 : 35,000-126,499	6	329,980	166,910	64,360	0
NSE	NSE	201709	REDSTAREX	14 : ATQ	24 : 126,500 & above	3	438,426	172,242	266,184	0
NSE	NSE	201709	REDSTAREX	15 : NTQ	22 : 6,500-34,999	10	188,190	59,250	20,000	0
NSE	NSE	201709	REDSTAREX	15 : NTQ	23 : 35,000-126,499	6	425,000	40,000	0	0
NSE	NSE	201709	REDSTAREX	15 : NTQ	24 : 126,500 & above	3	1,140,000	816	139,184	0
NSE	NSE	201709	REGALINS	12 : MLO	21 : 0-6,499	4	1,000	0	1,000	0
NSE	NSE	201709	REGALINS	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201709	ROYALEX	11 : MKT	21 : 0-6,499	4	9,247	0	9,247	0
NSE	NSE	201709	ROYALEX	11 : MKT	22 : 6,500-34,999	1	30,000	0	30,000	0
NSE	NSE	201709	ROYALEX	12 : MLO	21 : 0-6,499	8	8,300	0	8,300	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)
REDSTAREX	13 : ITQ	21 : 0-6,499	-	-	400	8,010	4,000	-0.0845
REDSTAREX	13 : ITQ	22 : 6,500-34,999	9,070	61,590	-	80,400	1,250	-0.1122
REDSTAREX	13 : ITQ	23 : 35,000-126,499	-	-	-	194,000	-	-0.1221
REDSTAREX	13 : ITQ	24 : 126,500 & above	-	-	-	100,000	10,000	-0.0683
REDSTAREX	14 : ATQ	21 : 0-6,499	-	-	-	887	3,000	-0.1533
REDSTAREX	14 : ATQ	22 : 6,500-34,999	-	500	48,370	49,561	-	-0.1282
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	-	-	650	4,350	-0.3269
REDSTAREX	14 : ATQ	24 : 126,500 & above	-	139,184	25,000	102,000	-	-0.2566
REDSTAREX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.2488
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
REDSTAREX	15 : NTQ	24 : 126,500 & above	-	139,184	-	-	-	-0.3500
REGALINS	12 : MLO	21 : 0-6,499	1,000	-	-	-	-	0.0000
REGALINS	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
ROYALEX	11 : MKT	21 : 0-6,499	9,247	-	-	-	-	0.0000
ROYALEX	11 : MKT	22 : 6,500-34,999	30,000	-	-	-	-	0.0000
ROYALEX	12 : MLO	21 : 0-6,499	8,300	-	-	-	-	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	13 : ITQ	21 : 0-6,499									
REDSTAREX	13 : ITQ	22 : 6,500-34,999									
REDSTAREX	13 : ITQ	23 : 35,000-126,499									
REDSTAREX	13 : ITQ	24 : 126,500 & above									
REDSTAREX	14 : ATQ	21 : 0-6,499									
REDSTAREX	14 : ATQ	22 : 6,500-34,999									
REDSTAREX	14 : ATQ	23 : 35,000-126,499									
REDSTAREX	14 : ATQ	24 : 126,500 & above									
REDSTAREX	15 : NTQ	22 : 6,500-34,999									
REDSTAREX	15 : NTQ	23 : 35,000-126,499									
REDSTAREX	15 : NTQ	24 : 126,500 & above									
REGALINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
REGALINS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	9,247	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
ROYALEX	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	8,300	0.0	0	0.0000	0.0

Guidance:

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

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Market 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	201709	ROYALEX	12 : MLO	23 : 35,000-126,499	2	225,220	0	225,220	0
NSE	NSE	201709	RTBRISCOE	11 : MKT	21 : 0-6,499	2	1,012	0	1,012	0
NSE	NSE	201709	RTBRISCOE	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201709	RTBRISCOE	12 : MLO	21 : 0-6,499	3	1,502	0	1,502	0
NSE	NSE	201709	SCOA	12 : MLO	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201709	SEPLAT	11 : MKT	21 : 0-6,499	7	3,568	0	3,568	0
NSE	NSE	201709	SEPLAT	12 : MLO	21 : 0-6,499	41	59,610	8,026	49,472	0
NSE	NSE	201709	SEPLAT	12 : MLO	22 : 6,500-34,999	23	463,303	120,005	319,247	0
NSE	NSE	201709	SEPLAT	12 : MLO	23 : 35,000-126,499	11	714,428	0	626,808	0
NSE	NSE	201709	SEPLAT	12 : MLO	24 : 126,500 & above	2	370,060	0	53,473	0
NSE	NSE	201709	SEPLAT	13 : ITQ	21 : 0-6,499	69	58,222	25,840	14,915	0
NSE	NSE	201709	SEPLAT	13 : ITQ	22 : 6,500-34,999	16	289,658	92,571	108,190	0
NSE	NSE	201709	SEPLAT	13 : ITQ	23 : 35,000-126,499	3	148,810	0	22,540	0
NSE	NSE	201709	SEPLAT	14 : ATQ	21 : 0-6,499	27	29,949	10,190	11,172	0
NSE	NSE	201709	SEPLAT	14 : ATQ	22 : 6,500-34,999	16	270,890	161,745	59,184	0
NSE	NSE	201709	SEPLAT	14 : ATQ	23 : 35,000-126,499	4	209,074	130,517	57,179	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
ROYALEX	12 : MLO	23 : 35,000-126,499	225,220	-	-	-	-	0.0000
RTBRISCOE	11 : MKT	21 : 0-6,499	1,012	-	-	-	-	0.0000
RTBRISCOE	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.0000
RTBRISCOE	12 : MLO	21 : 0-6,499	1,502	-	-	-	-	0.0000
SCOA	12 : MLO	21 : 0-6,499	100	-	-	-	-	0.0000
SEPLAT	11 : MKT	21 : 0-6,499	3,568	-	-	-	-	25.1059
SEPLAT	12 : MLO	21 : 0-6,499	46,472	-	-	-	3,000	9.5014
SEPLAT	12 : MLO	22 : 6,500-34,999	281,357	5,660	2,445	-	-	12.9764
SEPLAT	12 : MLO	23 : 35,000-126,499	626,808	-	-	-	-	20.5797
SEPLAT	12 : MLO	24 : 126,500 & above	-	-	-	43,473	10,000	26.6314
SEPLAT	13 : ITQ	21 : 0-6,499	480	2,834	2,360	4,955	106	-11.5054
SEPLAT	13 : ITQ	22 : 6,500-34,999	445	19,954	24,177	46,725	11,500	-7.8012
SEPLAT	13 : ITQ	23 : 35,000-126,499	-	-	-	-	900	-10.4964
SEPLAT	14 : ATQ	21 : 0-6,499	-	720	-	2,690	2,741	-16.3924
SEPLAT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	10,000	-35.0919
SEPLAT	14 : ATQ	23 : 35,000-126,499	-	-	-	57,179	-	-22.4900

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
ROYALEX	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	225,220	0.0	0	0.0000	0.0
RTBRISCOE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,012	0.0	0	0.0000	0.0
RTBRISCOE	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
RTBRISCOE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,502	0.0	0	0.0000	0.0
SCOA	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
SEPLAT	11 : MKT	21 : 0-6,499	18.254848		0	0.0000	0.0	3,268	0.0	300	0.4818	0.0
SEPLAT	12 : MLO	21 : 0-6,499	9.157398		0	0.0000	0.0	43,772	0.0	5,700	2.1442	1388.9
SEPLAT	12 : MLO	22 : 6,500-34,999	20.796862		0	0.0000	0.0	216,896	630.1	102,351	1.2956	1.9
SEPLAT	12 : MLO	23 : 35,000-126,499	18.648199		0	0.0000	0.0	490,486	0.0	136,322	0.0208	0.0
SEPLAT	12 : MLO	24 : 126,500 & above	26.631362		0	0.0000	0.0	36,473	1792.0	17,000	3.4100	1812.6
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	SEPLAT	14 : ATQ	24 : 126,500 & above	1	258,376	0	197,962	0
NSE	NSE	201709	SEPLAT	15 : NTQ	21 : 0-6,499	15	28,699	10,745	17,535	0
NSE	NSE	201709	SEPLAT	15 : NTQ	22 : 6,500-34,999	9	189,519	79,987	69,555	0
NSE	NSE	201709	SEPLAT	15 : NTQ	23 : 35,000-126,499	6	442,669	342,669	95,245	0
NSE	NSE	201709	SKYEBANK	11 : MKT	21 : 0-6,499	38	78,812	0	78,812	0
NSE	NSE	201709	SKYEBANK	11 : MKT	22 : 6,500-34,999	25	472,498	68,288	404,210	0
NSE	NSE	201709	SKYEBANK	11 : MKT	23 : 35,000-126,499	7	512,739	0	512,739	0
NSE	NSE	201709	SKYEBANK	11 : MKT	24 : 126,500 & above	8	3,335,670	0	3,335,670	0
NSE	NSE	201709	SKYEBANK	12 : MLO	21 : 0-6,499	71	134,193	0	122,745	0
NSE	NSE	201709	SKYEBANK	12 : MLO	22 : 6,500-34,999	100	1,720,763	54,554	1,613,238	0
NSE	NSE	201709	SKYEBANK	12 : MLO	23 : 35,000-126,499	73	5,565,728	196,486	5,169,242	0
NSE	NSE	201709	SKYEBANK	12 : MLO	24 : 126,500 & above	107	56,616,035	5,043,337	47,299,107	0
NSE	NSE	201709	SKYEBANK	13 : ITQ	21 : 0-6,499	10	23,143	4,000	15,993	0
NSE	NSE	201709	SKYEBANK	13 : ITQ	22 : 6,500-34,999	14	253,980	45,538	167,447	0
NSE	NSE	201709	SKYEBANK	13 : ITQ	23 : 35,000-126,499	11	914,730	259,300	655,430	0
NSE	NSE	201709	SKYEBANK	13 : ITQ	24 : 126,500 & above	25	8,457,602	2,659,817	3,881,944	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
SEPLAT	14 : ATQ	24 : 126,500 & above	74,753	123,209	-	-	-	-16.9900
SEPLAT	15 : NTQ	21 : 0-6,499	-	369	-	-	200	-7.9988
SEPLAT	15 : NTQ	22 : 6,500-34,999	-	-	-	49,555	20,000	-26.3898
SEPLAT	15 : NTQ	23 : 35,000-126,499	-	-	-	95,245	-	-26.8900
SKYEBANK	11 : MKT	21 : 0-6,499	78,812	-	-	-	-	0.0098
SKYEBANK	11 : MKT	22 : 6,500-34,999	404,210	-	-	-	-	0.0112
SKYEBANK	11 : MKT	23 : 35,000-126,499	512,739	-	-	-	-	0.0257
SKYEBANK	11 : MKT	24 : 126,500 & above	3,335,670	-	-	-	-	0.0241
SKYEBANK	12 : MLO	21 : 0-6,499	115,502	-	4,300	2,788	-	0.0111
SKYEBANK	12 : MLO	22 : 6,500-34,999	1,389,671	15,868	22,312	146,532	38,855	0.0073
SKYEBANK	12 : MLO	23 : 35,000-126,499	4,666,378	-	53,817	193,066	191,812	0.0067
SKYEBANK	12 : MLO	24 : 126,500 & above	39,019,792	2,863,737	1,648,599	2,531,253	488,398	0.0051
SKYEBANK	13 : ITQ	21 : 0-6,499	-	-	700	3,000	8,649	-0.0019
SKYEBANK	13 : ITQ	22 : 6,500-34,999	-	9,628	20,338	112,063	25,418	0.0010
SKYEBANK	13 : ITQ	23 : 35,000-126,499	-	-	112,715	222,715	100,000	0.0037
SKYEBANK	13 : ITQ	24 : 126,500 & above	-	567,519	490,699	1,775,684	937,108	-0.0025

Guidance:

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

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

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)	
SEPLAT	14 : ATQ	24 : 126,500 & above										
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	0.012426		0	0.0000	0.0	76,812	0.0	2,000	0.0067	0.0
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.014644		0	0.0000	0.0	404,210	0.0	0	0.0000	0.0
SKYEBANK	11 : MKT	23 : 35,000-126,499	0.020081		0	0.0000	0.0	512,739	0.0	0	0.0000	0.0
SKYEBANK	11 : MKT	24 : 126,500 & above	0.019140		0	0.0000	0.0	1,781,610	0.0	1,554,060	0.0091	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.011139		0	0.0000	0.0	122,745	35.0	0	0.0000	0.0
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.012602		0	0.0000	0.0	1,589,435	141.9	23,803	0.0076	0.0
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.010436		0	0.0000	0.0	5,169,242	224.8	0	0.0000	0.0
SKYEBANK	12 : MLO	24 : 126,500 & above	0.011413		0	0.0000	0.0	40,248,686	221.4	7,050,421	0.0083	0.6
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	SKYEBANK	14 : ATQ	21 : 0-6,499	38	111,677	20,523	46,255	0	
NSE	NSE	201709	SKYEBANK	14 : ATQ	22 : 6,500-34,999	46	772,456	177,913	416,146	0	
NSE	NSE	201709	SKYEBANK	14 : ATQ	23 : 35,000-126,499	60	4,817,655	1,485,222	2,089,628	0	
NSE	NSE	201709	SKYEBANK	14 : ATQ	24 : 126,500 & above	100	90,749,586	61,048,072	14,810,199	0	
NSE	NSE	201709	SKYEBANK	15 : NTQ	21 : 0-6,499	19	49,012	30,800	4,750	0	
NSE	NSE	201709	SKYEBANK	15 : NTQ	22 : 6,500-34,999	18	292,973	0	47,300	0	
NSE	NSE	201709	SKYEBANK	15 : NTQ	23 : 35,000-126,499	49	4,242,216	1,446,424	455,585	0	
NSE	NSE	201709	SKYEBANK	15 : NTQ	24 : 126,500 & above	122	59,500,323	17,694,766	8,491,280	0	
NSE	NSE	201709	SKYESHELT	11 : MKT	21 : 0-6,499	3	75	0	75	0	
NSE	NSE	201709	SMURFIT	11 : MKT	21 : 0-6,499	1	60	0	60	0	
NSE	NSE	201709	SOVRENINS	12 : MLO	21 : 0-6,499	9	15,510	0	15,510	0	
NSE	NSE	201709	STACO	11 : MKT	21 : 0-6,499	1	100	0	100	0	
NSE	NSE	201709	STACO	12 : MLO	21 : 0-6,499	6	11,640	0	11,640	0	
NSE	NSE	201709	STANBIC	11 : MKT	21 : 0-6,499	53	81,819	5,334	76,485	0	
NSE	NSE	201709	STANBIC	11 : MKT	22 : 6,500-34,999	11	162,767	0	162,767	0	
NSE	NSE	201709	STANBIC	11 : MKT	23 : 35,000-126,499	2	100,000	0	100,000	0	

Guidance:

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

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Market 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)
SKYEBANK	14 : ATQ	21 : 0-6,499	-	2,000	3,150	7,836	16,543	-0.0088
SKYEBANK	14 : ATQ	22 : 6,500-34,999	-	23,625	87,325	124,707	46,589	-0.0113
SKYEBANK	14 : ATQ	23 : 35,000-126,499	-	110,000	12,950	553,135	530,871	-0.0079
SKYEBANK	14 : ATQ	24 : 126,500 & above	200,000	27,000	504,869	3,908,887	4,580,074	-0.0116
SKYEBANK	15 : NTQ	21 : 0-6,499	-	-	-	1,250	1,500	-0.0137
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	-	-	15,000	22,300	-0.0274
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	-	7,556	254,100	146,690	-0.0126
SKYEBANK	15 : NTQ	24 : 126,500 & above	-	-	-	1,575,860	477,610	-0.0081
SKYESHELT	11 : MKT	21 : 0-6,499	75	-	-	-	-	0.0000
SMURFIT	11 : MKT	21 : 0-6,499	60	-	-	-	-	0.0000
SOVRENINS	12 : MLO	21 : 0-6,499	15,510	-	-	-	-	0.0000
STACO	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
STACO	12 : MLO	21 : 0-6,499	11,640	-	-	-	-	0.0000
STANBIC	11 : MKT	21 : 0-6,499	76,485	-	-	-	-	1.0491
STANBIC	11 : MKT	22 : 6,500-34,999	162,767	-	-	-	-	0.7261
STANBIC	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.5190

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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									
SKYEBANK	15 : NTQ	22 : 6,500-34,999									
SKYEBANK	15 : NTQ	23 : 35,000-126,499									
SKYEBANK	15 : NTQ	24 : 126,500 & above									
SKYESHELT	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	75	0.0	0	0.0000	0.0
SMURFIT	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	60	0.0	0	0.0000	0.0
SOVRENINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	15,510	0.0	0	0.0000	0.0
STACO	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0
STACO	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	11,640	0.0	0	0.0000	0.0
STANBIC	11 : MKT	21 : 0-6,499	0.933652	0	0.0000	0.0	75,985	0.0	500	0.0610	0.0
STANBIC	11 : MKT	22 : 6,500-34,999	1.229697	0	0.0000	0.0	112,540	0.0	50,227	0.1847	0.0
STANBIC	11 : MKT	23 : 35,000-126,499	0.559000	0	0.0000	0.0	50,000	0.0	50,000	0.0090	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	STANBIC	11 : MKT	24 : 126,500 & above	1	500,000	0	500,000	0	
NSE	NSE	201709	STANBIC	12 : MLO	21 : 0-6,499	159	271,967	6,814	265,153	0	
NSE	NSE	201709	STANBIC	12 : MLO	22 : 6,500-34,999	39	647,399	11,230	633,601	0	
NSE	NSE	201709	STANBIC	12 : MLO	23 : 35,000-126,499	23	1,594,008	198,385	1,315,480	0	
NSE	NSE	201709	STANBIC	12 : MLO	24 : 126,500 & above	30	30,674,418	1,251,271	28,953,369	0	
NSE	NSE	201709	STANBIC	13 : ITQ	21 : 0-6,499	127	276,638	130,550	108,524	0	
NSE	NSE	201709	STANBIC	13 : ITQ	22 : 6,500-34,999	57	998,420	608,226	239,722	0	
NSE	NSE	201709	STANBIC	13 : ITQ	23 : 35,000-126,499	57	3,338,278	1,969,848	748,409	0	
NSE	NSE	201709	STANBIC	13 : ITQ	24 : 126,500 & above	21	9,298,729	3,509,608	4,973,675	0	
NSE	NSE	201709	STANBIC	14 : ATQ	21 : 0-6,499	68	150,075	85,466	41,899	0	
NSE	NSE	201709	STANBIC	14 : ATQ	22 : 6,500-34,999	30	542,548	227,960	131,202	0	
NSE	NSE	201709	STANBIC	14 : ATQ	23 : 35,000-126,499	36	2,367,586	933,090	989,308	0	
NSE	NSE	201709	STANBIC	14 : ATQ	24 : 126,500 & above	11	9,396,404	446,404	7,905,872	0	
NSE	NSE	201709	STANBIC	15 : NTQ	21 : 0-6,499	36	58,219	24,831	8,225	0	
NSE	NSE	201709	STANBIC	15 : NTQ	22 : 6,500-34,999	29	601,029	238,462	59,694	0	
NSE	NSE	201709	STANBIC	15 : NTQ	23 : 35,000-126,499	33	2,228,898	1,030,001	343,001	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
STANBIC	11 : MKT	24 : 126,500 & above	500,000	-	-	-	-	1.7942
STANBIC	12 : MLO	21 : 0-6,499	257,149	281	430	7,293	-	0.7596
STANBIC	12 : MLO	22 : 6,500-34,999	589,523	10,530	12,894	20,654	-	0.6649
STANBIC	12 : MLO	23 : 35,000-126,499	1,262,913	19,857	-	-	32,710	0.6787
STANBIC	12 : MLO	24 : 126,500 & above	28,573,052	-	344,816	35,501	-	0.9901
STANBIC	13 : ITQ	21 : 0-6,499	12,733	9,853	16,321	41,991	17,770	-0.4002
STANBIC	13 : ITQ	22 : 6,500-34,999	15,169	6,600	36,334	138,599	2,771	-0.2564
STANBIC	13 : ITQ	23 : 35,000-126,499	182,301	185,190	47,895	101,101	58,291	-0.0062
STANBIC	13 : ITQ	24 : 126,500 & above	2,684,825	1,100,000	820,000	103,835	25,255	0.0846
STANBIC	14 : ATQ	21 : 0-6,499	-	5,000	5,814	20,564	2,590	-0.4308
STANBIC	14 : ATQ	22 : 6,500-34,999	11,041	20,000	44,900	55,261	-	-0.9983
STANBIC	14 : ATQ	23 : 35,000-126,499	-	55,014	62,192	531,767	282,433	-0.9184
STANBIC	14 : ATQ	24 : 126,500 & above	3,949,226	3,299,835	342,269	313,768	774	-0.9536
STANBIC	15 : NTQ	21 : 0-6,499	-	-	-	2,800	5,000	-0.3452
STANBIC	15 : NTQ	22 : 6,500-34,999	-	12,333	-	20,932	13,730	-0.3091
STANBIC	15 : NTQ	23 : 35,000-126,499	-	122,626	-	34,375	80,000	-0.8697

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	11 : MKT	24 : 126,500 & above	3.584176		0	0.0000	0.0	0	0.0	500,000	1.6921	0.0
STANBIC	12 : MLO	21 : 0-6,499	0.681529		0	0.0000	0.0	265,153	17.4	0	0.0000	0.0
STANBIC	12 : MLO	22 : 6,500-34,999	0.785918		0	0.0000	0.0	592,371	41.8	41,230	0.0990	0.0
STANBIC	12 : MLO	23 : 35,000-126,499	0.673140		0	0.0000	0.0	923,579	127.3	391,901	0.0213	0.0
STANBIC	12 : MLO	24 : 126,500 & above	1.232847		0	0.0000	0.0	16,762,443	4.6	12,190,926	0.1893	1.5
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	STANBIC	15 : NTQ	24 : 126,500 & above	4	6,205,549	448,202	5,694,000	0	
NSE	NSE	201709	STDINSURE	11 : MKT	21 : 0-6,499	1	100	0	100	0	
NSE	NSE	201709	STDINSURE	12 : MLO	21 : 0-6,499	7	5,800	0	5,800	0	
NSE	NSE	201709	STERLNBANK	11 : MKT	21 : 0-6,499	20	30,760	0	30,760	0	
NSE	NSE	201709	STERLNBANK	11 : MKT	22 : 6,500-34,999	6	106,171	0	106,171	0	
NSE	NSE	201709	STERLNBANK	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201709	STERLNBANK	11 : MKT	24 : 126,500 & above	5	2,578,000	138,000	2,440,000	0	
NSE	NSE	201709	STERLNBANK	12 : MLO	21 : 0-6,499	304	1,260,775	0	1,260,775	0	
NSE	NSE	201709	STERLNBANK	12 : MLO	22 : 6,500-34,999	1,186	15,872,699	11,000	15,861,699	0	
NSE	NSE	201709	STERLNBANK	12 : MLO	23 : 35,000-126,499	226	12,740,712	151,915	12,447,546	0	
NSE	NSE	201709	STERLNBANK	12 : MLO	24 : 126,500 & above	107	109,755,455	3,357,832	103,972,225	0	
NSE	NSE	201709	STERLNBANK	13 : ITQ	21 : 0-6,499	19	55,372	9,236	46,136	0	
NSE	NSE	201709	STERLNBANK	13 : ITQ	22 : 6,500-34,999	39	459,278	89,544	369,734	0	
NSE	NSE	201709	STERLNBANK	13 : ITQ	23 : 35,000-126,499	34	2,515,292	1,003,262	1,084,163	0	
NSE	NSE	201709	STERLNBANK	13 : ITQ	24 : 126,500 & above	49	20,954,033	4,544,020	11,148,915	0	
NSE	NSE	201709	STERLNBANK	14 : ATQ	21 : 0-6,499	76	320,376	17,075	286,695	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
STANBIC	15 : NTQ	24 : 126,500 & above	5,633,797	-	2,375	-	57,828	-1.7945
STDINSURE	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
STDINSURE	12 : MLO	21 : 0-6,499	5,800	-	-	-	-	0.0000
STERLNBANK	11 : MKT	21 : 0-6,499	30,760	-	-	-	-	0.0322
STERLNBANK	11 : MKT	22 : 6,500-34,999	106,171	-	-	-	-	0.0254
STERLNBANK	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0299
STERLNBANK	11 : MKT	24 : 126,500 & above	2,440,000	-	-	-	-	0.0282
STERLNBANK	12 : MLO	21 : 0-6,499	1,256,310	4,465	-	-	-	0.0310
STERLNBANK	12 : MLO	22 : 6,500-34,999	15,805,660	31,950	1,108	5,521	7,460	0.0175
STERLNBANK	12 : MLO	23 : 35,000-126,499	11,563,211	460,786	4,479	241,212	105,069	0.0168
STERLNBANK	12 : MLO	24 : 126,500 & above	79,555,156	6,274,967	9,093,003	5,790,544	1,152,300	0.0030
STERLNBANK	13 : ITQ	21 : 0-6,499	10,435	-	10,500	8,843	7,440	0.0131
STERLNBANK	13 : ITQ	22 : 6,500-34,999	174,956	11,000	19,367	67,979	25,685	0.0006
STERLNBANK	13 : ITQ	23 : 35,000-126,499	-	44,935	200,000	236,592	308,585	-0.0071
STERLNBANK	13 : ITQ	24 : 126,500 & above	544,540	3,477,908	4,000,000	510,660	378,835	-0.0060
STERLNBANK	14 : ATQ	21 : 0-6,499	140,250	121,550	5,000	7,700	9,195	0.0283

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
STANBIC	15 : NTQ	24 : 126,500 & above										
STDINSURE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,800	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	21 : 0-6,499	0.028415		0	0.0000	0.0	30,760	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	22 : 6,500-34,999	0.032138		0	0.0000	0.0	86,171	0.0	20,000	0.0098	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.029900		0	0.0000	0.0	0	0.0	100,000	0.0100	0.0
STERLNBANK	11 : MKT	24 : 126,500 & above	0.041244		0	0.0000	0.0	300,000	0.0	2,140,000	0.0085	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.029696		0	0.0000	0.0	1,256,100	0.1	4,675	0.0300	0.0
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.018778		0	0.0000	0.0	15,822,703	5.0	38,996	0.0100	13.7
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.018973		0	0.0000	0.0	12,411,185	75.7	36,361	0.0085	0.0
STERLNBANK	12 : MLO	24 : 126,500 & above	0.021865		0	0.0000	0.0	84,202,470	208.6	19,769,755	0.0120	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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	STERLNBANK	14 : ATQ	22 : 6,500-34,999	29	477,538	50,582	350,169	0
NSE	NSE	201709	STERLNBANK	14 : ATQ	23 : 35,000-126,499	107	8,246,536	2,068,523	4,895,145	0
NSE	NSE	201709	STERLNBANK	14 : ATQ	24 : 126,500 & above	89	42,457,764	2,287,176	25,334,043	0
NSE	NSE	201709	STERLNBANK	15 : NTQ	21 : 0-6,499	16	48,747	13,497	3,900	0
NSE	NSE	201709	STERLNBANK	15 : NTQ	22 : 6,500-34,999	42	845,369	134,209	178,907	0
NSE	NSE	201709	STERLNBANK	15 : NTQ	23 : 35,000-126,499	78	6,376,845	1,481,390	1,186,401	0
NSE	NSE	201709	STERLNBANK	15 : NTQ	24 : 126,500 & above	106	45,352,772	8,496,510	9,162,893	0
NSE	NSE	201709	STUDPRESS	11 : MKT	21 : 0-6,499	3	125	0	125	0
NSE	NSE	201709	STUDPRESS	11 : MKT	23 : 35,000-126,499	1	106,957	106,957	0	0
NSE	NSE	201709	STUDPRESS	12 : MLO	21 : 0-6,499	7	1,475	0	1,475	0
NSE	NSE	201709	STUDPRESS	12 : MLO	23 : 35,000-126,499	2	203,914	101,957	12,000	0
NSE	NSE	201709	STUDPRESS	13 : ITQ	21 : 0-6,499	3	2,200	0	2,200	0
NSE	NSE	201709	STUDPRESS	14 : ATQ	21 : 0-6,499	5	20,210	210	15,000	0
NSE	NSE	201709	TANTALIZER	11 : MKT	21 : 0-6,499	3	450	0	450	0
NSE	NSE	201709	TANTALIZER	12 : MLO	21 : 0-6,499	2	1,700	0	1,700	0
NSE	NSE	201709	TANTALIZER	12 : MLO	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)
STERLNBANK	14 : ATQ	22 : 6,500-34,999	59,692	-	17,046	11,500	91,538	0.0054
STERLNBANK	14 : ATQ	23 : 35,000-126,499	1,507,451	1,556,788	59,052	535,847	183,000	0.0111
STERLNBANK	14 : ATQ	24 : 126,500 & above	376,530	13,455,758	6,052,963	801,386	895,139	-0.0021
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0200
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	-	-	46,407	-	-0.0300
STERLNBANK	15 : NTQ	23 : 35,000-126,499	-	100,000	-	259,197	53,008	-0.0227
STERLNBANK	15 : NTQ	24 : 126,500 & above	-	-	2,350,293	2,389,660	1,467,008	-0.0284
STUDPRESS	11 : MKT	21 : 0-6,499	125	-	-	-	-	0.0240
STUDPRESS	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
STUDPRESS	12 : MLO	21 : 0-6,499	1,475	-	-	-	-	0.0692
STUDPRESS	12 : MLO	23 : 35,000-126,499	12,000	-	-	-	-	0.0967
STUDPRESS	13 : ITQ	21 : 0-6,499	-	-	-	100	2,000	0.0145
STUDPRESS	14 : ATQ	21 : 0-6,499	-	-	-	5,000	-	-0.0233
TANTALIZER	11 : MKT	21 : 0-6,499	450	-	-	-	-	0.0000
TANTALIZER	12 : MLO	21 : 0-6,499	1,700	-	-	-	-	0.0000
TANTALIZER	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	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)	
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										
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	0.040000	0	0.0000	0.0	125	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	0.084745	0	0.0000	0.0	1,475	0.0	0	0.0000	0.0	
STUDPRESS	12 : MLO	23 : 35,000-126,499	0.096666	0	0.0000	0.0	0	0.0	12,000	0.0333	0.0	
STUDPRESS	13 : ITQ	21 : 0-6,499										
STUDPRESS	14 : ATQ	21 : 0-6,499										
TANTALIZER	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	450	0.0	0	0.0000	0.0	
TANTALIZER	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,700	0.0	0	0.0000	0.0	
TANTALIZER	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0	

Guidance:

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

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Market 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	201709	TIGERBRANDS	11 : MKT	21 : 0-6,499	83	84,245	0	84,245	0	
NSE	NSE	201709	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	15	260,349	0	260,349	0	
NSE	NSE	201709	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	5	395,181	0	395,181	0	
NSE	NSE	201709	TIGERBRANDS	11 : MKT	24 : 126,500 & above	3	494,804	0	494,804	0	
NSE	NSE	201709	TIGERBRANDS	12 : MLO	21 : 0-6,499	297	529,411	7,660	521,751	0	
NSE	NSE	201709	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	171	2,950,997	89,585	2,854,161	0	
NSE	NSE	201709	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	148	10,527,386	768,016	9,524,323	0	
NSE	NSE	201709	TIGERBRANDS	12 : MLO	24 : 126,500 & above	56	16,864,429	1,364,296	14,871,195	0	
NSE	NSE	201709	TIGERBRANDS	13 : ITQ	21 : 0-6,499	142	317,810	56,082	232,846	0	
NSE	NSE	201709	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	132	2,249,243	901,448	934,249	0	
NSE	NSE	201709	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	89	6,012,147	1,933,708	2,700,189	0	
NSE	NSE	201709	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	26	5,734,596	1,252,803	2,376,956	0	
NSE	NSE	201709	TIGERBRANDS	14 : ATQ	21 : 0-6,499	79	175,119	57,576	91,157	0	
NSE	NSE	201709	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	106	1,849,113	461,582	908,722	0	
NSE	NSE	201709	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	70	4,702,485	1,424,499	2,143,176	0	
NSE	NSE	201709	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	19	4,788,402	1,303,402	1,210,449	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	21 : 0-6,499	84,245	-	-	-	-	0.1058
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	260,349	-	-	-	-	0.1049
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	395,181	-	-	-	-	0.0460
TIGERBRANDS	11 : MKT	24 : 126,500 & above	494,804	-	-	-	-	0.1598
TIGERBRANDS	12 : MLO	21 : 0-6,499	505,639	3,065	4,135	6,612	-	0.0580
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	2,587,498	57,522	120,101	63,540	24,600	0.0337
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	8,646,589	166,341	190,148	344,207	128,878	0.0239
TIGERBRANDS	12 : MLO	24 : 126,500 & above	13,593,939	219,989	417,816	466,261	19,859	0.0274
TIGERBRANDS	13 : ITQ	21 : 0-6,499	13,286	16,122	50,330	107,320	25,331	-0.0329
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	45,500	71,607	201,177	418,108	123,101	-0.0640
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	89,845	212,400	581,697	733,867	375,645	-0.0384
TIGERBRANDS	13 : ITQ	24 : 126,500 & above	311,145	71,000	18,168	1,098,375	558,268	-0.0095
TIGERBRANDS	14 : ATQ	21 : 0-6,499	3,110	10,320	11,038	44,846	2,870	-0.0212
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	-	67,068	55,334	333,769	223,551	-0.0480
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	-	123,600	431,478	777,578	472,520	-0.0322
TIGERBRANDS	14 : ATQ	24 : 126,500 & above	-	-	409,417	1,032	377,940	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)	
TIGERBRANDS	11 : MKT	21 : 0-6,499	0.103737		0	0.0000	0.0	81,045	0.0	3,200	0.0144	0.0
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	0.110107		0	0.0000	0.0	142,360	0.0	117,989	0.0106	0.0
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	0.084463		0	0.0000	0.0	201,900	0.0	193,281	0.0107	0.0
TIGERBRANDS	11 : MKT	24 : 126,500 & above	0.160082		0	0.0000	0.0	0	0.0	494,804	0.0135	0.0
TIGERBRANDS	12 : MLO	21 : 0-6,499	0.059737		0	0.0000	0.0	508,696	32.9	13,055	0.0155	76.9
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	0.050961		0	0.0000	0.0	2,540,507	54.8	313,654	0.0226	20.1
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	0.049409		0	0.0000	0.0	7,426,607	91.4	2,097,716	0.0174	73.9
TIGERBRANDS	12 : MLO	24 : 126,500 & above	0.120543		0	0.0000	0.0	3,539,942	386.7	11,331,253	0.0374	27.2
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	TIGERBRANDS	15 : NTQ	21 : 0-6,499	100	304,063	86,248	98,742	0	
NSE	NSE	201709	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	224	4,155,740	1,903,196	799,307	0	
NSE	NSE	201709	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	198	14,334,432	6,110,331	3,037,947	0	
NSE	NSE	201709	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	65	14,719,029	3,955,000	2,378,428	0	
NSE	NSE	201709	TOTAL	11 : MKT	21 : 0-6,499	69	25,710	1,540	24,170	0	
NSE	NSE	201709	TOTAL	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201709	TOTAL	12 : MLO	21 : 0-6,499	156	193,995	15,780	176,183	0	
NSE	NSE	201709	TOTAL	12 : MLO	22 : 6,500-34,999	22	345,334	44,252	289,634	0	
NSE	NSE	201709	TOTAL	12 : MLO	23 : 35,000-126,499	12	693,247	70,370	622,877	0	
NSE	NSE	201709	TOTAL	12 : MLO	24 : 126,500 & above	3	735,000	135,293	599,707	0	
NSE	NSE	201709	TOTAL	13 : ITQ	21 : 0-6,499	194	267,568	112,584	60,416	0	
NSE	NSE	201709	TOTAL	13 : ITQ	22 : 6,500-34,999	23	351,915	125,115	76,800	0	
NSE	NSE	201709	TOTAL	13 : ITQ	23 : 35,000-126,499	12	698,801	186,268	252,086	0	
NSE	NSE	201709	TOTAL	14 : ATQ	21 : 0-6,499	70	85,402	36,558	29,474	0	
NSE	NSE	201709	TOTAL	14 : ATQ	22 : 6,500-34,999	8	115,980	35,000	27,000	0	
NSE	NSE	201709	TOTAL	15 : NTQ	21 : 0-6,499	66	91,206	29,947	5,501	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	21 : 0-6,499	-	-	10,704	33,067	10,476	-0.0746
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	-	16,400	93,456	212,535	294,586	-0.0714
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	250,800	177,200	145,278	1,302,303	814,017	-0.0699
TIGERBRANDS	15 : NTQ	24 : 126,500 & above	220,416	-	150,000	-	556,255	-0.0197
TOTAL	11 : MKT	21 : 0-6,499	24,170	-	-	-	-	7.7491
TOTAL	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	2.0000
TOTAL	12 : MLO	21 : 0-6,499	154,355	9,497	1,145	7,120	1,261	4.5408
TOTAL	12 : MLO	22 : 6,500-34,999	255,746	10,088	-	16,901	1,000	3.5105
TOTAL	12 : MLO	23 : 35,000-126,499	524,635	58,870	-	39,372	-	1.9660
TOTAL	12 : MLO	24 : 126,500 & above	513,814	85,893	-	-	-	1.9788
TOTAL	13 : ITQ	21 : 0-6,499	2,315	5,020	16,702	19,241	7,327	-1.6047
TOTAL	13 : ITQ	22 : 6,500-34,999	-	10,000	1,609	19,066	1,782	-8.6473
TOTAL	13 : ITQ	23 : 35,000-126,499	100,000	100	400	50,000	1,586	-1.0993
TOTAL	14 : ATQ	21 : 0-6,499	15	1,292	9,193	6,898	6,200	-3.8511
TOTAL	14 : ATQ	22 : 6,500-34,999	-	-	-	13,020	13,980	-3.1978
TOTAL	15 : NTQ	21 : 0-6,499	-	93	7	963	250	-2.7820

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	15 : NTQ	21 : 0-6,499									
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999									
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499									
TIGERBRANDS	15 : NTQ	24 : 126,500 & above									
TOTAL	11 : MKT	21 : 0-6,499	7.614586	273	0.0100	0.0	21,568	0.0	2,329	1.6817	0.0
TOTAL	11 : MKT	22 : 6,500-34,999	5.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
TOTAL	12 : MLO	21 : 0-6,499	6.039861	0	0.0000	0.0	157,327	133.9	18,856	0.7984	191.0
TOTAL	12 : MLO	22 : 6,500-34,999	4.171234	0	0.0000	0.0	205,094	0.8	84,540	1.1230	552.0
TOTAL	12 : MLO	23 : 35,000-126,499	7.748600	0	0.0000	0.0	436,107	4.2	186,770	4.1849	132.0
TOTAL	12 : MLO	24 : 126,500 & above	7.318352	0	0.0000	0.0	100,000	0.0	499,707	0.1895	8.3
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	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	201709	TOTAL	15 : NTQ	22 : 6,500-34,999	2	22,844	0	0	0
NSE	NSE	201709	TOTAL	15 : NTQ	23 : 35,000-126,499	1	61,000	61,000	0	0
NSE	NSE	201709	TOURIST	11 : MKT	21 : 0-6,499	4	1,020	0	1,020	0
NSE	NSE	201709	TOURIST	12 : MLO	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201709	TOURIST	14 : ATQ	21 : 0-6,499	1	100	100	0	0
NSE	NSE	201709	TRANSCORP	11 : MKT	21 : 0-6,499	62	144,696	0	144,696	0
NSE	NSE	201709	TRANSCORP	11 : MKT	22 : 6,500-34,999	62	898,630	0	898,630	0
NSE	NSE	201709	TRANSCORP	11 : MKT	23 : 35,000-126,499	23	1,626,750	0	1,626,750	0
NSE	NSE	201709	TRANSCORP	11 : MKT	24 : 126,500 & above	23	11,650,815	1,566,100	10,084,715	0
NSE	NSE	201709	TRANSCORP	12 : MLO	21 : 0-6,499	161	382,447	215	374,482	0
NSE	NSE	201709	TRANSCORP	12 : MLO	22 : 6,500-34,999	184	3,064,245	61,000	2,926,365	0
NSE	NSE	201709	TRANSCORP	12 : MLO	23 : 35,000-126,499	247	18,873,390	364,999	18,164,715	0
NSE	NSE	201709	TRANSCORP	12 : MLO	24 : 126,500 & above	282	125,748,912	9,794,380	104,520,736	0
NSE	NSE	201709	TRANSCORP	13 : ITQ	21 : 0-6,499	27	78,531	20,448	44,932	0
NSE	NSE	201709	TRANSCORP	13 : ITQ	22 : 6,500-34,999	33	607,900	124,800	403,100	0
NSE	NSE	201709	TRANSCORP	13 : ITQ	23 : 35,000-126,499	68	5,098,144	1,114,096	3,553,613	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
TOTAL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
TOTAL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
TOURIST	11 : MKT	21 : 0-6,499	1,020	-	-	-	-	0.0000	
TOURIST	12 : MLO	21 : 0-6,499	100	-	-	-	-	0.2700	
TOURIST	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000	
TRANSCORP	11 : MKT	21 : 0-6,499	144,696	-	-	-	-	0.0098	
TRANSCORP	11 : MKT	22 : 6,500-34,999	898,630	-	-	-	-	0.0127	
TRANSCORP	11 : MKT	23 : 35,000-126,499	1,626,750	-	-	-	-	0.0192	
TRANSCORP	11 : MKT	24 : 126,500 & above	10,084,715	-	-	-	-	0.0025	
TRANSCORP	12 : MLO	21 : 0-6,499	356,350	4,189	1,052	9,896	-	0.0105	
TRANSCORP	12 : MLO	22 : 6,500-34,999	2,647,700	37,502	94,755	103,288	11,860	0.0088	
TRANSCORP	12 : MLO	23 : 35,000-126,499	15,729,114	298,058	657,485	839,110	269,970	0.0046	
TRANSCORP	12 : MLO	24 : 126,500 & above	84,498,344	3,762,794	2,328,070	8,068,653	1,864,474	0.0073	
TRANSCORP	13 : ITQ	21 : 0-6,499	50	1,500	4,350	28,382	7,500	-0.0123	
TRANSCORP	13 : ITQ	22 : 6,500-34,999	15,000	7,500	96,665	222,398	18,593	-0.0063	
TRANSCORP	13 : ITQ	23 : 35,000-126,499	52,500	228,132	1,082,284	1,660,407	91,000	-0.0003	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
TOTAL	15 : NTQ	22 : 6,500-34,999										
TOTAL	15 : NTQ	23 : 35,000-126,499										
TOURIST	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,020	0.0	0	0.0000	0.0
TOURIST	12 : MLO	21 : 0-6,499	0.270000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
TOURIST	14 : ATQ	21 : 0-6,499										
TRANSCORP	11 : MKT	21 : 0-6,499	0.013254		0	0.0000	0.0	141,696	0.0	3,000	0.0084	0.0
TRANSCORP	11 : MKT	22 : 6,500-34,999	0.018337		0	0.0000	0.0	775,722	0.0	122,908	0.0100	0.0
TRANSCORP	11 : MKT	23 : 35,000-126,499	0.019579		0	0.0000	0.0	1,040,800	0.0	585,950	0.0080	0.0
TRANSCORP	11 : MKT	24 : 126,500 & above	0.029261		0	0.0000	0.0	2,622,465	0.0	7,462,250	0.0118	0.0
TRANSCORP	12 : MLO	21 : 0-6,499	0.012136		0	0.0000	0.0	374,482	66.2	0	0.0000	0.0
TRANSCORP	12 : MLO	22 : 6,500-34,999	0.012859		0	0.0000	0.0	2,893,815	122.1	32,550	0.0400	111.0
TRANSCORP	12 : MLO	23 : 35,000-126,499	0.012263		0	0.0000	0.0	17,993,215	209.4	171,500	0.0073	61.4
TRANSCORP	12 : MLO	24 : 126,500 & above	0.018716		0	0.0000	0.0	87,467,987	412.3	17,052,749	0.0134	47.7
TRANSCORP	13 : ITQ	21 : 0-6,499										
TRANSCORP	13 : ITQ	22 : 6,500-34,999										
TRANSCORP	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	201709	TRANSCORP	13 : ITQ	24 : 126,500 & above	64	20,978,675	7,648,799	10,264,438	0	
NSE	NSE	201709	TRANSCORP	14 : ATQ	21 : 0-6,499	71	152,380	24,679	107,801	0	
NSE	NSE	201709	TRANSCORP	14 : ATQ	22 : 6,500-34,999	96	1,784,310	453,913	1,109,147	0	
NSE	NSE	201709	TRANSCORP	14 : ATQ	23 : 35,000-126,499	188	14,398,766	4,122,837	7,866,146	0	
NSE	NSE	201709	TRANSCORP	14 : ATQ	24 : 126,500 & above	170	60,034,762	23,310,108	23,126,079	0	
NSE	NSE	201709	TRANSCORP	15 : NTQ	21 : 0-6,499	60	190,279	66,087	53,000	0	
NSE	NSE	201709	TRANSCORP	15 : NTQ	22 : 6,500-34,999	182	3,504,622	1,425,788	423,562	0	
NSE	NSE	201709	TRANSCORP	15 : NTQ	23 : 35,000-126,499	361	29,647,888	12,801,245	4,819,628	0	
NSE	NSE	201709	TRANSCORP	15 : NTQ	24 : 126,500 & above	421	188,102,328	83,511,532	22,266,675	0	
NSE	NSE	201709	TRANSEXPR	12 : MLO	21 : 0-6,499	12	28,719	1,438	24,343	0	
NSE	NSE	201709	TRANSEXPR	12 : MLO	22 : 6,500-34,999	7	129,109	0	75,605	0	
NSE	NSE	201709	TRANSEXPR	12 : MLO	23 : 35,000-126,499	1	47,500	0	47,500	0	
NSE	NSE	201709	TRANSEXPR	13 : ITQ	21 : 0-6,499	3	2,438	2,438	0	0	
NSE	NSE	201709	TRANSEXPR	13 : ITQ	22 : 6,500-34,999	2	18,966	0	0	0	
NSE	NSE	201709	TRANSEXPR	13 : ITQ	23 : 35,000-126,499	2	90,000	0	49,500	0	
NSE	NSE	201709	TRANSEXPR	13 : ITQ	24 : 126,500 & above	1	600,000	0	0	0	

Guidance:

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

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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)
TRANSCORP	13 : ITQ	24 : 126,500 & above	1,119,963	1,036,119	1,797,131	4,788,703	139,201	-0.0079
TRANSCORP	14 : ATQ	21 : 0-6,499	8,730	10,000	13,555	48,924	9,397	-0.0032
TRANSCORP	14 : ATQ	22 : 6,500-34,999	-	118,379	271,439	382,071	136,497	-0.0053
TRANSCORP	14 : ATQ	23 : 35,000-126,499	200,000	453,427	1,261,776	3,491,622	1,458,706	-0.0028
TRANSCORP	14 : ATQ	24 : 126,500 & above	267,412	3,288,490	2,866,869	9,815,268	2,042,734	-0.0055
TRANSCORP	15 : NTQ	21 : 0-6,499	-	-	7,000	22,500	5,200	-0.0128
TRANSCORP	15 : NTQ	22 : 6,500-34,999	-	-	-	135,900	163,050	-0.0140
TRANSCORP	15 : NTQ	23 : 35,000-126,499	-	100,000	204,915	1,572,553	1,077,801	-0.0111
TRANSCORP	15 : NTQ	24 : 126,500 & above	-	2,820,068	1,419,000	4,780,566	4,749,540	-0.0152
TRANSEXPR	12 : MLO	21 : 0-6,499	24,343	-	-	-	-	0.0355
TRANSEXPR	12 : MLO	22 : 6,500-34,999	46,000	-	-	-	500	0.0203
TRANSEXPR	12 : MLO	23 : 35,000-126,499	47,500	-	-	-	-	0.0500
TRANSEXPR	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXPR	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
TRANSEXPR	13 : ITQ	23 : 35,000-126,499	-	-	-	-	2,000	-0.0404
TRANSEXPR	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)
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	12 : MLO	21 : 0-6,499	0.035081	0	0.0000	0.0	24,343	0.0	0	0.0000	0.0
TRANSEXPR	12 : MLO	22 : 6,500-34,999	0.021468	0	0.0000	0.0	75,605	1993.0	0	0.0000	0.0
TRANSEXPR	12 : MLO	23 : 35,000-126,499	0.050000	0	0.0000	0.0	47,500	0.0	0	0.0000	0.0
TRANSEXPR	13 : ITQ	21 : 0-6,499									
TRANSEXPR	13 : ITQ	22 : 6,500-34,999									
TRANSEXPR	13 : ITQ	23 : 35,000-126,499									
TRANSEXPR	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	201709	TRANSEXP	14 : ATQ	21 : 0-6,499	1	500	500	0	0
NSE	NSE	201709	TRANSEXP	14 : ATQ	22 : 6,500-34,999	1	10,800	0	10,800	0
NSE	NSE	201709	TRANSEXP	14 : ATQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201709	TRANSEXP	15 : NTQ	21 : 0-6,499	1	2,000	2,000	0	0
NSE	NSE	201709	TRANSEXP	15 : NTQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201709	TRIPPLEG	11 : MKT	21 : 0-6,499	7	4,350	0	4,350	0
NSE	NSE	201709	TRIPPLEG	12 : MLO	21 : 0-6,499	11	13,553	0	13,553	0
NSE	NSE	201709	TRIPPLEG	12 : MLO	22 : 6,500-34,999	1	30,000	0	0	0
NSE	NSE	201709	TRIPPLEG	12 : MLO	24 : 126,500 & above	2	1,340,000	0	341,495	0
NSE	NSE	201709	UACN	11 : MKT	21 : 0-6,499	51	84,419	0	84,419	0
NSE	NSE	201709	UACN	11 : MKT	22 : 6,500-34,999	16	202,188	0	202,188	0
NSE	NSE	201709	UACN	11 : MKT	23 : 35,000-126,499	4	215,744	0	215,744	0
NSE	NSE	201709	UACN	11 : MKT	24 : 126,500 & above	1	1,000,000	0	1,000,000	0
NSE	NSE	201709	UACN	12 : MLO	21 : 0-6,499	187	305,213	11,619	290,119	0
NSE	NSE	201709	UACN	12 : MLO	22 : 6,500-34,999	107	1,851,972	87,497	1,737,663	0
NSE	NSE	201709	UACN	12 : MLO	23 : 35,000-126,499	56	3,822,375	287,079	3,415,686	0

Guidance:

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

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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)
TRANSEXP	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	14 : ATQ	22 : 6,500-34,999	-	-	-	-	10,800	-0.0300
TRANSEXP	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TRANSEXP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
TRIPPLEG	11 : MKT	21 : 0-6,499	4,350	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	21 : 0-6,499	13,553	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	22 : 6,500-34,999	-	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	24 : 126,500 & above	340,000	-	1,495	-	-	0.0398
UACN	11 : MKT	21 : 0-6,499	84,419	-	-	-	-	0.3991
UACN	11 : MKT	22 : 6,500-34,999	202,188	-	-	-	-	0.2832
UACN	11 : MKT	23 : 35,000-126,499	215,744	-	-	-	-	0.3008
UACN	11 : MKT	24 : 126,500 & above	1,000,000	-	-	-	-	0.3330
UACN	12 : MLO	21 : 0-6,499	276,586	2,940	3,455	7,138	-	0.2374
UACN	12 : MLO	22 : 6,500-34,999	1,588,265	43,734	23,186	46,615	7,383	0.0941
UACN	12 : MLO	23 : 35,000-126,499	2,959,823	142,132	213,673	85,349	14,709	0.2321

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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	22 : 6,500-34,999										
TRIPPLEG	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	4,350	0.0	0	0.0000	0.0	
TRIPPLEG	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	13,553	0.0	0	0.0000	0.0	
TRIPPLEG	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0	
TRIPPLEG	12 : MLO	24 : 126,500 & above	0.039847	0	0.0000	0.0	1,495	0.0	340,000	0.0200	0.6	
UACN	11 : MKT	21 : 0-6,499	0.377539	8,220	0.2472	0.0	68,282	0.0	7,917	0.0528	0.0	
UACN	11 : MKT	22 : 6,500-34,999	0.276252	0	0.0000	0.0	85,784	0.0	116,404	0.0202	0.0	
UACN	11 : MKT	23 : 35,000-126,499	0.306313	0	0.0000	0.0	166,744	0.0	49,000	0.0697	0.0	
UACN	11 : MKT	24 : 126,500 & above	1.043036	0	0.0000	0.0	0	0.0	1,000,000	0.2015	0.0	
UACN	12 : MLO	21 : 0-6,499	0.236807	0	0.0000	0.0	273,865	20.7	16,254	0.0541	0.0	
UACN	12 : MLO	22 : 6,500-34,999	0.236323	0	0.0000	0.0	1,539,080	178.4	198,583	0.0604	23.6	
UACN	12 : MLO	23 : 35,000-126,499	0.323355	100,000	0.0183	0.0	2,447,761	63.1	867,925	0.0752	10.5	

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	201709	UACN	12 : MLO	24 : 126,500 & above	17	10,171,593	1,428,061	8,743,532	0	
NSE	NSE	201709	UACN	13 : ITQ	21 : 0-6,499	179	427,113	207,519	173,937	0	
NSE	NSE	201709	UACN	13 : ITQ	22 : 6,500-34,999	134	2,278,135	1,129,190	759,991	0	
NSE	NSE	201709	UACN	13 : ITQ	23 : 35,000-126,499	67	4,280,669	2,028,969	1,534,218	0	
NSE	NSE	201709	UACN	13 : ITQ	24 : 126,500 & above	5	2,648,113	1,369,812	313,301	0	
NSE	NSE	201709	UACN	14 : ATQ	21 : 0-6,499	84	205,419	81,379	106,740	0	
NSE	NSE	201709	UACN	14 : ATQ	22 : 6,500-34,999	83	1,336,610	349,097	580,475	0	
NSE	NSE	201709	UACN	14 : ATQ	23 : 35,000-126,499	43	2,889,229	785,956	961,531	0	
NSE	NSE	201709	UACN	14 : ATQ	24 : 126,500 & above	12	5,119,752	826,268	3,659,744	0	
NSE	NSE	201709	UACN	15 : NTQ	21 : 0-6,499	49	116,238	43,245	47,099	0	
NSE	NSE	201709	UACN	15 : NTQ	22 : 6,500-34,999	79	1,421,816	542,613	170,644	0	
NSE	NSE	201709	UACN	15 : NTQ	23 : 35,000-126,499	43	2,725,861	633,248	678,621	0	
NSE	NSE	201709	UACN	15 : NTQ	24 : 126,500 & above	7	2,577,439	1,884,150	429,355	0	
NSE	NSE	201709	UAC-PROP	11 : MKT	21 : 0-6,499	10	24,099	0	24,099	0	
NSE	NSE	201709	UAC-PROP	11 : MKT	22 : 6,500-34,999	4	74,082	0	74,082	0	
NSE	NSE	201709	UAC-PROP	11 : MKT	23 : 35,000-126,499	3	219,592	0	219,592	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	24 : 126,500 & above	7,197,799	1,540,819	4,914	-	-	0.0134
UACN	13 : ITQ	21 : 0-6,499	10,674	4,189	39,917	80,968	24,387	-0.1726
UACN	13 : ITQ	22 : 6,500-34,999	89,467	58,360	159,940	297,999	110,593	-0.2017
UACN	13 : ITQ	23 : 35,000-126,499	62,211	317,641	576,146	473,368	50,867	-0.3031
UACN	13 : ITQ	24 : 126,500 & above	137,033	176,268	-	-	-	0.1223
UACN	14 : ATQ	21 : 0-6,499	-	13,000	18,598	54,648	11,120	-0.1680
UACN	14 : ATQ	22 : 6,500-34,999	-	155	75,300	219,092	90,185	-0.0324
UACN	14 : ATQ	23 : 35,000-126,499	-	178,651	99,203	431,702	36,056	-0.0941
UACN	14 : ATQ	24 : 126,500 & above	708,770	2,262,082	79,621	570,271	39,000	0.0502
UACN	15 : NTQ	21 : 0-6,499	-	3,488	5,192	22,894	2,789	-0.1427
UACN	15 : NTQ	22 : 6,500-34,999	-	11,512	37,236	86,660	13,343	-0.1628
UACN	15 : NTQ	23 : 35,000-126,499	-	-	200,000	426,180	106	-0.2597
UACN	15 : NTQ	24 : 126,500 & above	-	-	-	364,790	64,565	0.3468
UAC-PROP	11 : MKT	21 : 0-6,499	24,099	-	-	-	-	0.1354
UAC-PROP	11 : MKT	22 : 6,500-34,999	74,082	-	-	-	-	0.1192
UAC-PROP	11 : MKT	23 : 35,000-126,499	219,592	-	-	-	-	0.0845

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
UACN	12 : MLO	24 : 126,500 & above	0.246602		0	0.0000	0.0	6,881,304	3.0	1,862,228	0.1038	0.1
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										
UACN	15 : NTQ	24 : 126,500 & above										
UAC-PROP	11 : MKT	21 : 0-6,499	0.094807		0	0.0000	0.0	17,899	0.0	6,200	0.0503	0.0
UAC-PROP	11 : MKT	22 : 6,500-34,999	0.143879		0	0.0000	0.0	22,526	0.0	51,556	0.0456	0.0
UAC-PROP	11 : MKT	23 : 35,000-126,499	0.120817		0	0.0000	0.0	219,592	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	201709	UAC-PROP	11 : MKT	24 : 126,500 & above	1	127,500	0	127,500	0	
NSE	NSE	201709	UAC-PROP	12 : MLO	21 : 0-6,499	69	131,250	8,671	113,064	0	
NSE	NSE	201709	UAC-PROP	12 : MLO	22 : 6,500-34,999	29	524,320	18,226	486,194	0	
NSE	NSE	201709	UAC-PROP	12 : MLO	23 : 35,000-126,499	31	2,355,325	203,641	2,142,310	0	
NSE	NSE	201709	UAC-PROP	12 : MLO	24 : 126,500 & above	27	30,823,075	1,990,062	26,886,889	0	
NSE	NSE	201709	UAC-PROP	13 : ITQ	21 : 0-6,499	36	91,071	22,880	55,377	0	
NSE	NSE	201709	UAC-PROP	13 : ITQ	22 : 6,500-34,999	31	519,031	173,375	228,082	0	
NSE	NSE	201709	UAC-PROP	13 : ITQ	23 : 35,000-126,499	27	2,060,095	731,850	550,956	0	
NSE	NSE	201709	UAC-PROP	13 : ITQ	24 : 126,500 & above	6	11,567,954	148,670	10,240,377	0	
NSE	NSE	201709	UAC-PROP	14 : ATQ	21 : 0-6,499	22	43,139	21,026	11,771	0	
NSE	NSE	201709	UAC-PROP	14 : ATQ	22 : 6,500-34,999	16	263,458	133,890	46,700	0	
NSE	NSE	201709	UAC-PROP	14 : ATQ	23 : 35,000-126,499	18	1,170,561	311,150	60,688	0	
NSE	NSE	201709	UAC-PROP	14 : ATQ	24 : 126,500 & above	4	3,281,687	0	1,133,000	0	
NSE	NSE	201709	UAC-PROP	15 : NTQ	21 : 0-6,499	26	64,852	26,525	13,992	0	
NSE	NSE	201709	UAC-PROP	15 : NTQ	22 : 6,500-34,999	17	353,970	65,395	53,695	0	
NSE	NSE	201709	UAC-PROP	15 : NTQ	23 : 35,000-126,499	23	1,424,164	443,550	245,000	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)
UAC-PROP	11 : MKT	24 : 126,500 & above	127,500	-	-	-	-	0.2500
UAC-PROP	12 : MLO	21 : 0-6,499	105,009	-	-	2,012	-	0.0549
UAC-PROP	12 : MLO	22 : 6,500-34,999	452,973	-	24,071	-	-	0.0664
UAC-PROP	12 : MLO	23 : 35,000-126,499	1,939,983	22,150	-	80,677	99,500	0.0670
UAC-PROP	12 : MLO	24 : 126,500 & above	25,097,467	1,188,520	300,000	248,886	1,718	-0.0033
UAC-PROP	13 : ITQ	21 : 0-6,499	-	1,000	18,332	23,565	4,350	0.0071
UAC-PROP	13 : ITQ	22 : 6,500-34,999	-	74,000	41,200	74,371	17,501	-0.0283
UAC-PROP	13 : ITQ	23 : 35,000-126,499	-	56,350	100,700	211,696	180,660	-0.0512
UAC-PROP	13 : ITQ	24 : 126,500 & above	10,000,000	55,000	-	49,000	128,721	0.0866
UAC-PROP	14 : ATQ	21 : 0-6,499	-	-	6,800	1,220	2,000	-0.0406
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	-	20,000	-	20,000	-0.1214
UAC-PROP	14 : ATQ	23 : 35,000-126,499	50,000	-	150	-	733	-0.0342
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	-	133,000	1,000,000	-	-0.1371
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	-	8,992	5,000	-0.0642
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	-	28,695	7,600	-0.0214
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	100,000	0.0283

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	24 : 126,500 & above	0.100000		0	0.0000	0.0	127,500	0.0	0	0.0000	0.0
UAC-PROP	12 : MLO	21 : 0-6,499	0.090663		0	0.0000	0.0	108,489	79.6	4,575	0.1500	7687.5
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.099584		0	0.0000	0.0	438,173	126.9	48,021	0.0090	0.0
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.103835		0	0.0000	0.0	1,951,633	96.6	190,677	0.0172	472.7
UAC-PROP	12 : MLO	24 : 126,500 & above	0.071374		0	0.0000	0.0	22,534,833	35.0	4,352,056	0.0285	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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	UAC-PROP	15 : NTQ	24 : 126,500 & above	7	3,119,762	300,000	1,709,762	0
NSE	NSE	201709	UBA	11 : MKT	21 : 0-6,499	179	309,709	0	309,709	0
NSE	NSE	201709	UBA	11 : MKT	22 : 6,500-34,999	70	1,043,859	0	1,043,859	0
NSE	NSE	201709	UBA	11 : MKT	23 : 35,000-126,499	32	2,106,531	0	2,106,531	0
NSE	NSE	201709	UBA	11 : MKT	24 : 126,500 & above	23	7,311,119	150,000	7,161,119	0
NSE	NSE	201709	UBA	12 : MLO	21 : 0-6,499	522	1,154,451	11,357	1,143,094	0
NSE	NSE	201709	UBA	12 : MLO	22 : 6,500-34,999	300	4,986,662	162,812	4,823,850	0
NSE	NSE	201709	UBA	12 : MLO	23 : 35,000-126,499	222	17,094,800	611,108	16,343,146	0
NSE	NSE	201709	UBA	12 : MLO	24 : 126,500 & above	217	95,856,936	5,934,414	89,267,297	0
NSE	NSE	201709	UBA	13 : ITQ	21 : 0-6,499	170	412,005	110,291	276,795	0
NSE	NSE	201709	UBA	13 : ITQ	22 : 6,500-34,999	153	2,605,270	760,443	1,661,827	0
NSE	NSE	201709	UBA	13 : ITQ	23 : 35,000-126,499	146	10,875,587	4,119,630	5,587,040	0
NSE	NSE	201709	UBA	13 : ITQ	24 : 126,500 & above	81	24,452,967	7,849,432	15,062,933	0
NSE	NSE	201709	UBA	14 : ATQ	21 : 0-6,499	136	370,404	107,304	240,647	0
NSE	NSE	201709	UBA	14 : ATQ	22 : 6,500-34,999	167	2,966,132	993,801	1,676,470	0
NSE	NSE	201709	UBA	14 : ATQ	23 : 35,000-126,499	155	11,822,349	3,891,662	5,801,547	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	-	-	1,709,762	-0.0300
UBA	11 : MKT	21 : 0-6,499	309,709	-	-	-	-	0.0727
UBA	11 : MKT	22 : 6,500-34,999	1,043,859	-	-	-	-	0.0681
UBA	11 : MKT	23 : 35,000-126,499	2,106,531	-	-	-	-	0.0516
UBA	11 : MKT	24 : 126,500 & above	7,161,119	-	-	-	-	0.0366
UBA	12 : MLO	21 : 0-6,499	1,119,913	3,191	12,320	7,670	-	0.0492
UBA	12 : MLO	22 : 6,500-34,999	4,415,383	34,478	189,346	154,744	29,899	0.0300
UBA	12 : MLO	23 : 35,000-126,499	14,524,822	447,066	757,157	590,626	22,063	0.0228
UBA	12 : MLO	24 : 126,500 & above	80,972,643	3,326,318	1,920,861	2,360,103	569,907	0.0010
UBA	13 : ITQ	21 : 0-6,499	15,901	46,632	99,068	103,037	9,678	-0.0251
UBA	13 : ITQ	22 : 6,500-34,999	62,205	262,461	479,967	565,008	251,363	-0.0457
UBA	13 : ITQ	23 : 35,000-126,499	73,445	809,926	1,657,006	1,978,700	704,184	-0.0320
UBA	13 : ITQ	24 : 126,500 & above	3,582,472	3,905,582	3,614,900	3,317,596	254,738	-0.0131
UBA	14 : ATQ	21 : 0-6,499	8,416	28,859	47,802	100,378	27,371	-0.0277
UBA	14 : ATQ	22 : 6,500-34,999	14,004	155,719	389,989	816,329	192,759	-0.0159
UBA	14 : ATQ	23 : 35,000-126,499	103,250	1,126,176	1,370,232	2,401,412	464,034	-0.0356

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	24 : 126,500 & above									
UBA	11 : MKT	21 : 0-6,499	0.074428	0	0.0000	0.0	266,766	0.0	42,943	0.0171	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.070284	27,896	0.0086	0.0	858,112	0.0	157,851	0.0291	0.0
UBA	11 : MKT	23 : 35,000-126,499	0.076953	0	0.0000	0.0	1,189,708	0.0	916,823	0.0294	0.0
UBA	11 : MKT	24 : 126,500 & above	0.076856	0	0.0000	0.0	3,313,825	0.0	3,847,294	0.0252	0.0
UBA	12 : MLO	21 : 0-6,499	0.053675	0	0.0000	0.0	1,123,659	9.3	19,435	0.0145	0.0
UBA	12 : MLO	22 : 6,500-34,999	0.048577	0	0.0000	0.0	4,643,202	43.9	180,648	0.0150	13.8
UBA	12 : MLO	23 : 35,000-126,499	0.053492	0	0.0000	0.0	14,422,507	44.6	1,920,639	0.0247	32.3
UBA	12 : MLO	24 : 126,500 & above	0.057790	2,000,000	0.0054	0.0	67,970,222	63.8	19,297,075	0.0234	22.2
UBA	13 : ITQ	21 : 0-6,499									
UBA	13 : ITQ	22 : 6,500-34,999									
UBA	13 : ITQ	23 : 35,000-126,499									
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	UBA	14 : ATQ	24 : 126,500 & above	121	45,893,910	10,284,987	28,654,356	0
NSE	NSE	201709	UBA	15 : NTQ	21 : 0-6,499	164	457,526	215,095	135,190	0
NSE	NSE	201709	UBA	15 : NTQ	22 : 6,500-34,999	239	4,203,616	2,022,099	1,081,621	0
NSE	NSE	201709	UBA	15 : NTQ	23 : 35,000-126,499	311	24,248,323	12,890,349	4,373,348	0
NSE	NSE	201709	UBA	15 : NTQ	24 : 126,500 & above	222	71,395,704	30,022,836	12,738,351	0
NSE	NSE	201709	UBN	11 : MKT	21 : 0-6,499	58	79,832	0	79,832	0
NSE	NSE	201709	UBN	11 : MKT	22 : 6,500-34,999	18	291,160	0	291,160	0
NSE	NSE	201709	UBN	11 : MKT	23 : 35,000-126,499	5	335,000	75,000	260,000	0
NSE	NSE	201709	UBN	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0
NSE	NSE	201709	UBN	12 : MLO	21 : 0-6,499	196	305,923	7,658	297,284	0
NSE	NSE	201709	UBN	12 : MLO	22 : 6,500-34,999	97	1,714,211	53,980	1,575,417	0
NSE	NSE	201709	UBN	12 : MLO	23 : 35,000-126,499	49	3,017,146	16,122	2,912,464	0
NSE	NSE	201709	UBN	12 : MLO	24 : 126,500 & above	17	7,107,921	0	5,552,160	0
NSE	NSE	201709	UBN	13 : ITQ	21 : 0-6,499	90	179,086	70,540	89,550	0
NSE	NSE	201709	UBN	13 : ITQ	22 : 6,500-34,999	100	1,661,134	977,998	581,558	0
NSE	NSE	201709	UBN	13 : ITQ	23 : 35,000-126,499	53	3,087,687	1,100,679	1,497,961	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
UBA	14 : ATQ	24 : 126,500 & above	300,950	10,260,717	4,190,457	8,240,495	2,303,046	-0.0350
UBA	15 : NTQ	21 : 0-6,499	-	-	20,864	40,032	25,276	0.0024
UBA	15 : NTQ	22 : 6,500-34,999	-	84,791	82,396	440,825	239,461	-0.0295
UBA	15 : NTQ	23 : 35,000-126,499	-	46,546	642,917	1,485,928	1,335,493	-0.0129
UBA	15 : NTQ	24 : 126,500 & above	-	1,191,449	787,357	3,427,882	3,637,585	-0.0216
UBN	11 : MKT	21 : 0-6,499	79,832	-	-	-	-	0.2083
UBN	11 : MKT	22 : 6,500-34,999	291,160	-	-	-	-	0.1449
UBN	11 : MKT	23 : 35,000-126,499	260,000	-	-	-	-	0.1571
UBN	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	0.2100
UBN	12 : MLO	21 : 0-6,499	290,262	-	1,671	5,351	-	0.1468
UBN	12 : MLO	22 : 6,500-34,999	1,447,775	5,513	16,860	105,269	-	0.0985
UBN	12 : MLO	23 : 35,000-126,499	2,767,552	65,641	20,334	4,587	9,717	0.1075
UBN	12 : MLO	24 : 126,500 & above	5,417,192	-	130,688	4,280	-	0.0782
UBN	13 : ITQ	21 : 0-6,499	4,075	874	18,560	31,631	15,289	-0.0556
UBN	13 : ITQ	22 : 6,500-34,999	1,255	54,489	87,121	149,983	120,635	-0.0595
UBN	13 : ITQ	23 : 35,000-126,499	54,292	205,069	224,365	362,820	332,385	-0.0789

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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	0.208672		0	0.0000	0.0	70,811	0.0	9,021	0.1099	0.0
UBN	11 : MKT	22 : 6,500-34,999	0.131833		0	0.0000	0.0	238,919	0.0	52,241	0.0441	0.0
UBN	11 : MKT	23 : 35,000-126,499	0.165542		0	0.0000	0.0	200,000	0.0	60,000	0.0220	0.0
UBN	11 : MKT	24 : 126,500 & above	0.130000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
UBN	12 : MLO	21 : 0-6,499	0.130168		0	0.0000	0.0	295,920	17.1	1,364	0.0378	0.0
UBN	12 : MLO	22 : 6,500-34,999	0.116856		0	0.0000	0.0	1,414,793	90.9	160,624	0.0135	0.0
UBN	12 : MLO	23 : 35,000-126,499	0.175727	120,000	0.0083	0.0	2,071,021	126.2	721,443	0.0282	1.1	
UBN	12 : MLO	24 : 126,500 & above	0.221994		0	0.0000	0.0	843,990	4.6	4,708,170	0.0490	2.7
UBN	13 : ITQ	21 : 0-6,499										
UBN	13 : ITQ	22 : 6,500-34,999										
UBN	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	201709	UBN	13 : ITQ	24 : 126,500 & above	2	363,223	213,223	0	0
NSE	NSE	201709	UBN	14 : ATQ	21 : 0-6,499	57	130,041	67,292	50,997	0
NSE	NSE	201709	UBN	14 : ATQ	22 : 6,500-34,999	72	1,160,766	489,867	545,611	0
NSE	NSE	201709	UBN	14 : ATQ	23 : 35,000-126,499	35	2,103,682	1,135,836	744,546	0
NSE	NSE	201709	UBN	14 : ATQ	24 : 126,500 & above	6	1,386,786	773,563	613,223	0
NSE	NSE	201709	UBN	15 : NTQ	21 : 0-6,499	71	204,655	114,504	32,702	0
NSE	NSE	201709	UBN	15 : NTQ	22 : 6,500-34,999	100	1,540,943	821,421	324,106	0
NSE	NSE	201709	UBN	15 : NTQ	23 : 35,000-126,499	54	3,078,853	1,100,487	955,163	0
NSE	NSE	201709	UBN	15 : NTQ	24 : 126,500 & above	4	10,563,563	10,413,563	0	0
NSE	NSE	201709	UCAP	11 : MKT	21 : 0-6,499	80	105,849	0	105,849	0
NSE	NSE	201709	UCAP	11 : MKT	22 : 6,500-34,999	16	305,249	0	305,249	0
NSE	NSE	201709	UCAP	11 : MKT	23 : 35,000-126,499	11	806,129	0	806,129	0
NSE	NSE	201709	UCAP	11 : MKT	24 : 126,500 & above	8	2,154,828	0	2,154,828	0
NSE	NSE	201709	UCAP	12 : MLO	21 : 0-6,499	255	495,756	3,485	492,222	0
NSE	NSE	201709	UCAP	12 : MLO	22 : 6,500-34,999	132	2,212,054	44,560	2,133,421	0
NSE	NSE	201709	UCAP	12 : MLO	23 : 35,000-126,499	105	7,631,239	361,965	7,265,262	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	24 : 126,500 & above	-	-	-	-	-	0.0000	
UBN	14 : ATQ	21 : 0-6,499	-	-	344	34,045	5,027	-0.0219	
UBN	14 : ATQ	22 : 6,500-34,999	16,715	26,790	24,362	115,466	190,312	-0.1143	
UBN	14 : ATQ	23 : 35,000-126,499	43,353	-	105,777	206,249	155,665	-0.0365	
UBN	14 : ATQ	24 : 126,500 & above	-	195,647	217,576	-	-	-0.0158	
UBN	15 : NTQ	21 : 0-6,499	-	-	2,094	11,074	8,400	-0.0953	
UBN	15 : NTQ	22 : 6,500-34,999	-	34,957	51,000	84,304	62,250	-0.1077	
UBN	15 : NTQ	23 : 35,000-126,499	-	50,000	119,137	502,566	50,000	-0.0757	
UBN	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
UCAP	11 : MKT	21 : 0-6,499	105,849	-	-	-	-	0.0374	
UCAP	11 : MKT	22 : 6,500-34,999	305,249	-	-	-	-	0.0321	
UCAP	11 : MKT	23 : 35,000-126,499	806,129	-	-	-	-	0.0363	
UCAP	11 : MKT	24 : 126,500 & above	2,154,828	-	-	-	-	0.0419	
UCAP	12 : MLO	21 : 0-6,499	471,708	-	7,719	6,449	6,346	0.0226	
UCAP	12 : MLO	22 : 6,500-34,999	1,917,025	71,255	47,681	97,460	-	0.0168	
UCAP	12 : MLO	23 : 35,000-126,499	6,717,242	2,347	157,294	308,794	77,075	0.0089	

Guidance:

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

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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	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	0.039063	957	0.0104	0.0	104,892	0.0	0	0.0000	0.0
UCAP	11 : MKT	22 : 6,500-34,999	0.040214	0	0.0000	0.0	229,749	0.0	75,500	0.0107	0.0
UCAP	11 : MKT	23 : 35,000-126,499	0.047825	0	0.0000	0.0	359,758	0.0	446,371	0.0100	0.0
UCAP	11 : MKT	24 : 126,500 & above	0.080272	0	0.0000	0.0	623,402	0.0	1,531,426	0.0240	0.0
UCAP	12 : MLO	21 : 0-6,499	0.025559	0	0.0000	0.0	492,222	41.2	0	0.0000	0.0
UCAP	12 : MLO	22 : 6,500-34,999	0.023771	0	0.0000	0.0	2,079,318	36.9	54,103	0.0124	0.0
UCAP	12 : MLO	23 : 35,000-126,499	0.021559	0	0.0000	0.0	6,989,168	56.5	276,094	0.0163	39.8

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 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	201709	UCAP	12 : MLO	24 : 126,500 & above	83	30,060,625	1,420,119	28,097,832	0	
NSE	NSE	201709	UCAP	13 : ITQ	21 : 0-6,499	51	134,685	6,837	114,164	0	
NSE	NSE	201709	UCAP	13 : ITQ	22 : 6,500-34,999	54	878,824	202,465	651,895	0	
NSE	NSE	201709	UCAP	13 : ITQ	23 : 35,000-126,499	38	2,610,077	776,873	1,553,364	0	
NSE	NSE	201709	UCAP	13 : ITQ	24 : 126,500 & above	36	12,871,956	3,019,011	4,695,876	0	
NSE	NSE	201709	UCAP	14 : ATQ	21 : 0-6,499	97	196,497	59,912	119,523	0	
NSE	NSE	201709	UCAP	14 : ATQ	22 : 6,500-34,999	76	1,273,310	169,326	744,051	0	
NSE	NSE	201709	UCAP	14 : ATQ	23 : 35,000-126,499	89	6,244,780	1,648,146	3,031,735	0	
NSE	NSE	201709	UCAP	14 : ATQ	24 : 126,500 & above	44	18,579,709	3,547,065	8,688,446	0	
NSE	NSE	201709	UCAP	15 : NTQ	21 : 0-6,499	63	187,013	41,501	42,465	0	
NSE	NSE	201709	UCAP	15 : NTQ	22 : 6,500-34,999	160	3,020,749	734,126	359,665	0	
NSE	NSE	201709	UCAP	15 : NTQ	23 : 35,000-126,499	183	13,046,344	3,019,872	2,531,560	0	
NSE	NSE	201709	UCAP	15 : NTQ	24 : 126,500 & above	100	35,399,895	7,785,549	3,207,197	0	
NSE	NSE	201709	UHOMREIT	11 : MKT	21 : 0-6,499	1	500	0	500	0	
NSE	NSE	201709	UNIC	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201709	UNILEVER	11 : MKT	21 : 0-6,499	68	117,365	0	117,365	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	24 : 126,500 & above	23,768,552	963,930	531,031	2,388,250	133,812	0.0167
UCAP	13 : ITQ	21 : 0-6,499	4,214	6,888	16,938	62,449	21,175	-0.0192
UCAP	13 : ITQ	22 : 6,500-34,999	19,350	80,836	62,935	269,518	174,084	-0.0183
UCAP	13 : ITQ	23 : 35,000-126,499	62,649	127,000	175,574	470,820	373,654	-0.0096
UCAP	13 : ITQ	24 : 126,500 & above	140,124	170,188	539,706	1,045,806	352,152	-0.0160
UCAP	14 : ATQ	21 : 0-6,499	-	-	7,954	54,794	30,869	-0.0090
UCAP	14 : ATQ	22 : 6,500-34,999	34,600	37,381	76,860	270,795	150,420	-0.0161
UCAP	14 : ATQ	23 : 35,000-126,499	-	166,758	314,739	1,148,588	673,137	-0.0128
UCAP	14 : ATQ	24 : 126,500 & above	-	-	176,317	2,555,647	2,167,548	-0.0114
UCAP	15 : NTQ	21 : 0-6,499	-	-	4,070	3,267	12,300	-0.0223
UCAP	15 : NTQ	22 : 6,500-34,999	-	25,908	8,000	104,518	50,603	-0.0074
UCAP	15 : NTQ	23 : 35,000-126,499	100,000	-	190,000	708,628	461,944	-0.0247
UCAP	15 : NTQ	24 : 126,500 & above	178,549	200,000	-	991,353	375,625	-0.0396
UHOMEIT	11 : MKT	21 : 0-6,499	500	-	-	-	-	0.0000
UNIC	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
UNILEVER	11 : MKT	21 : 0-6,499	117,365	-	-	-	-	1.6254

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	24 : 126,500 & above	0.037225		0	0.0000	0.0	18,793,551	61.1	9,304,281	0.0185	222.6
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										
UHOMEIT	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	500	0.0	0	0.0000	0.0
UNIC	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
UNILEVER	11 : MKT	21 : 0-6,499	1.457500		0	0.0000	0.0	107,865	0.0	9,500	0.1818	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	UNILEVER	11 : MKT	22 : 6,500-34,999	10	179,610	0	179,610	0	
NSE	NSE	201709	UNILEVER	11 : MKT	23 : 35,000-126,499	3	146,940	0	146,940	0	
NSE	NSE	201709	UNILEVER	12 : MLO	21 : 0-6,499	246	459,126	12,640	441,285	0	
NSE	NSE	201709	UNILEVER	12 : MLO	22 : 6,500-34,999	122	1,818,713	125,648	1,667,065	0	
NSE	NSE	201709	UNILEVER	12 : MLO	23 : 35,000-126,499	44	2,796,041	377,321	2,018,720	0	
NSE	NSE	201709	UNILEVER	12 : MLO	24 : 126,500 & above	14	10,226,064	11,163	9,014,901	0	
NSE	NSE	201709	UNILEVER	13 : ITQ	21 : 0-6,499	229	511,660	291,627	173,393	0	
NSE	NSE	201709	UNILEVER	13 : ITQ	22 : 6,500-34,999	230	4,130,755	2,983,847	559,950	0	
NSE	NSE	201709	UNILEVER	13 : ITQ	23 : 35,000-126,499	61	3,336,577	2,699,945	153,445	0	
NSE	NSE	201709	UNILEVER	13 : ITQ	24 : 126,500 & above	31	9,966,318	7,660,763	1,505,555	0	
NSE	NSE	201709	UNILEVER	14 : ATQ	21 : 0-6,499	82	173,171	95,042	54,141	0	
NSE	NSE	201709	UNILEVER	14 : ATQ	22 : 6,500-34,999	41	683,403	360,666	176,128	0	
NSE	NSE	201709	UNILEVER	14 : ATQ	23 : 35,000-126,499	22	1,585,012	608,795	711,588	0	
NSE	NSE	201709	UNILEVER	14 : ATQ	24 : 126,500 & above	7	2,341,740	466,740	1,277,305	0	
NSE	NSE	201709	UNILEVER	15 : NTQ	21 : 0-6,499	41	108,994	51,326	14,859	0	
NSE	NSE	201709	UNILEVER	15 : NTQ	22 : 6,500-34,999	60	1,058,532	620,373	44,479	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	22 : 6,500-34,999	179,610	-	-	-	-	0.9279
UNILEVER	11 : MKT	23 : 35,000-126,499	146,940	-	-	-	-	0.8233
UNILEVER	12 : MLO	21 : 0-6,499	430,466	3,910	2,625	2,304	-	0.6645
UNILEVER	12 : MLO	22 : 6,500-34,999	1,532,131	18,169	46,662	9,739	16,630	0.6644
UNILEVER	12 : MLO	23 : 35,000-126,499	1,908,766	16,164	-	6	3,784	0.7081
UNILEVER	12 : MLO	24 : 126,500 & above	8,449,906	65,365	-	15,500	5,000	1.3097
UNILEVER	13 : ITQ	21 : 0-6,499	10,500	28,233	50,172	55,345	14,158	-0.3284
UNILEVER	13 : ITQ	22 : 6,500-34,999	51,500	133,421	188,416	114,683	14,300	-0.3594
UNILEVER	13 : ITQ	23 : 35,000-126,499	61,882	77,973	1,290	12,100	-	-0.7067
UNILEVER	13 : ITQ	24 : 126,500 & above	151,554	982,851	60,661	310,489	-	-0.6009
UNILEVER	14 : ATQ	21 : 0-6,499	6,000	2,692	6,610	12,205	19,224	-1.0537
UNILEVER	14 : ATQ	22 : 6,500-34,999	23,100	81,600	33,217	27,331	10,880	-0.6201
UNILEVER	14 : ATQ	23 : 35,000-126,499	80,000	165,530	78,000	26,286	361,772	-1.2569
UNILEVER	14 : ATQ	24 : 126,500 & above	1,100,000	175,000	-	2,305	-	-2.7238
UNILEVER	15 : NTQ	21 : 0-6,499	-	2,040	3,654	1,346	419	-0.6713
UNILEVER	15 : NTQ	22 : 6,500-34,999	-	10,000	12,551	11,928	9,630	-0.4791

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	22 : 6,500-34,999	1.428451	21,965	0.0668	0.0	92,588	0.0	65,057	0.6871	0.0
UNILEVER	11 : MKT	23 : 35,000-126,499	1.102675	0	0.0000	0.0	50,000	0.0	96,940	0.0098	0.0
UNILEVER	12 : MLO	21 : 0-6,499	0.992868	0	0.0000	0.0	413,188	28.6	28,097	0.2400	10.6
UNILEVER	12 : MLO	22 : 6,500-34,999	0.977311	20,000	0.0100	0.0	1,476,133	175.1	170,932	0.0474	0.8
UNILEVER	12 : MLO	23 : 35,000-126,499	1.172676	0	0.0000	0.0	1,585,814	273.7	432,906	0.1352	0.6
UNILEVER	12 : MLO	24 : 126,500 & above	1.356453	0	0.0000	0.0	5,380,587	774.8	3,634,314	0.1809	0.3
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									
UNILEVER	14 : ATQ	24 : 126,500 & above									
UNILEVER	15 : NTQ	21 : 0-6,499									
UNILEVER	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	201709	UNILEVER	15 : NTQ	23 : 35,000-126,499	23	1,316,015	610,000	162,255	0	
NSE	NSE	201709	UNILEVER	15 : NTQ	24 : 126,500 & above	6	2,523,187	599,595	1,668,005	0	
NSE	NSE	201709	UNIONDAC	12 : MLO	21 : 0-6,499	1	200	0	200	0	
NSE	NSE	201709	UNIONDAC	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201709	UNIONDICON	11 : MKT	21 : 0-6,499	2	1,465	1,100	365	0	
NSE	NSE	201709	UNIONDICON	12 : MLO	21 : 0-6,499	3	5,200	0	1,300	0	
NSE	NSE	201709	UNIONDICON	12 : MLO	22 : 6,500-34,999	1	7,000	0	1,535	0	
NSE	NSE	201709	UNIONDICON	12 : MLO	23 : 35,000-126,499	1	41,100	0	41,100	0	
NSE	NSE	201709	UNIONDICON	14 : ATQ	21 : 0-6,499	3	7,500	0	500	0	
NSE	NSE	201709	UNIONDICON	14 : ATQ	22 : 6,500-34,999	2	17,800	8,900	0	0	
NSE	NSE	201709	UNITYBNK	11 : MKT	21 : 0-6,499	16	32,110	0	32,110	0	
NSE	NSE	201709	UNITYBNK	11 : MKT	22 : 6,500-34,999	6	80,017	0	80,017	0	
NSE	NSE	201709	UNITYBNK	11 : MKT	23 : 35,000-126,499	6	494,066	0	494,066	0	
NSE	NSE	201709	UNITYBNK	11 : MKT	24 : 126,500 & above	1	300,000	0	300,000	0	
NSE	NSE	201709	UNITYBNK	12 : MLO	21 : 0-6,499	43	72,818	104	71,814	0	
NSE	NSE	201709	UNITYBNK	12 : MLO	22 : 6,500-34,999	19	310,497	0	310,497	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	23 : 35,000-126,499	-	-	-	70,000	38,255	-1.4805
UNILEVER	15 : NTQ	24 : 126,500 & above	1,000,000	567,600	-	100,405	-	-1.5977
UNIONDAC	12 : MLO	21 : 0-6,499	200	-	-	-	-	0.0000
UNIONDAC	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
UNIONDICON	11 : MKT	21 : 0-6,499	365	-	-	-	-	0.0000
UNIONDICON	12 : MLO	21 : 0-6,499	700	-	-	600	-	0.7215
UNIONDICON	12 : MLO	22 : 6,500-34,999	1,535	-	-	-	-	1.3400
UNIONDICON	12 : MLO	23 : 35,000-126,499	41,100	-	-	-	-	0.0000
UNIONDICON	14 : ATQ	21 : 0-6,499	-	-	500	-	-	-1.3400
UNIONDICON	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
UNITYBNK	11 : MKT	21 : 0-6,499	32,110	-	-	-	-	0.0260
UNITYBNK	11 : MKT	22 : 6,500-34,999	80,017	-	-	-	-	0.0269
UNITYBNK	11 : MKT	23 : 35,000-126,499	494,066	-	-	-	-	0.0201
UNITYBNK	11 : MKT	24 : 126,500 & above	300,000	-	-	-	-	0.0035
UNITYBNK	12 : MLO	21 : 0-6,499	71,814	-	-	-	-	0.0180
UNITYBNK	12 : MLO	22 : 6,500-34,999	278,047	22,500	-	9,423	527	0.0142

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	23 : 35,000-126,499										
UNILEVER	15 : NTQ	24 : 126,500 & above										
UNIONDAC	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
UNIONDAC	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
UNIONDICON	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	365	0.0	0	0.0000	0.0
UNIONDICON	12 : MLO	21 : 0-6,499	0.721538		0	0.0000	0.0	1,300	528.9	0	0.0000	0.0
UNIONDICON	12 : MLO	22 : 6,500-34,999	1.340000		0	0.0000	0.0	1,535	0.0	0	0.0000	0.0
UNIONDICON	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	41,100	0.0	0	0.0000	0.0
UNIONDICON	14 : ATQ	21 : 0-6,499										
UNIONDICON	14 : ATQ	22 : 6,500-34,999										
UNITYBNK	11 : MKT	21 : 0-6,499	0.024468		0	0.0000	0.0	32,110	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	22 : 6,500-34,999	0.030835		0	0.0000	0.0	39,718	0.0	40,299	0.0082	0.0
UNITYBNK	11 : MKT	23 : 35,000-126,499	0.018522		0	0.0000	0.0	404,066	0.0	90,000	0.0059	0.0
UNITYBNK	11 : MKT	24 : 126,500 & above	0.033520		0	0.0000	0.0	0	0.0	300,000	0.0118	0.0
UNITYBNK	12 : MLO	21 : 0-6,499	0.015016		0	0.0000	0.0	71,814	0.0	0	0.0000	0.0
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.016527		0	0.0000	0.0	310,497	30.5	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	201709	UNITYBNK	12 : MLO	23 : 35,000-126,499	30	2,113,436	3,606	1,977,120	0	
NSE	NSE	201709	UNITYBNK	12 : MLO	24 : 126,500 & above	40	15,900,929	2,399,986	12,384,004	0	
NSE	NSE	201709	UNITYBNK	13 : ITQ	21 : 0-6,499	13	44,365	7,989	25,503	0	
NSE	NSE	201709	UNITYBNK	13 : ITQ	22 : 6,500-34,999	7	93,044	28,000	34,382	0	
NSE	NSE	201709	UNITYBNK	13 : ITQ	23 : 35,000-126,499	13	912,111	358,578	443,928	0	
NSE	NSE	201709	UNITYBNK	13 : ITQ	24 : 126,500 & above	19	5,419,319	1,125,502	2,191,250	0	
NSE	NSE	201709	UNITYBNK	14 : ATQ	21 : 0-6,499	20	51,456	11,670	5,129	0	
NSE	NSE	201709	UNITYBNK	14 : ATQ	22 : 6,500-34,999	17	244,400	127,500	34,674	0	
NSE	NSE	201709	UNITYBNK	14 : ATQ	23 : 35,000-126,499	36	2,596,602	821,900	1,080,876	0	
NSE	NSE	201709	UNITYBNK	14 : ATQ	24 : 126,500 & above	49	24,078,791	10,475,206	3,472,054	0	
NSE	NSE	201709	UNITYBNK	15 : NTQ	21 : 0-6,499	9	28,500	1,000	12,000	0	
NSE	NSE	201709	UNITYBNK	15 : NTQ	22 : 6,500-34,999	16	306,448	8,000	0	0	
NSE	NSE	201709	UNITYBNK	15 : NTQ	23 : 35,000-126,499	10	774,894	172,836	100,000	0	
NSE	NSE	201709	UNITYBNK	15 : NTQ	24 : 126,500 & above	30	17,170,796	1,393,549	400,000	0	
NSE	NSE	201709	UNITYKAP	11 : MKT	21 : 0-6,499	1	20	0	20	0	
NSE	NSE	201709	UNITYKAP	12 : MLO	21 : 0-6,499	6	5,050	0	5,050	0	

Guidance:

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

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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)
UNITYBNK	12 : MLO	23 : 35,000-126,499	1,810,508	-	-	156,399	-	0.0100
UNITYBNK	12 : MLO	24 : 126,500 & above	9,927,072	455,088	105,786	910,497	95,955	0.0063
UNITYBNK	13 : ITQ	21 : 0-6,499	-	-	1,500	6,340	6,036	-0.0129
UNITYBNK	13 : ITQ	22 : 6,500-34,999	-	-	-	27,045	3,937	-0.0100
UNITYBNK	13 : ITQ	23 : 35,000-126,499	-	-	122,000	158,505	78,384	0.0001
UNITYBNK	13 : ITQ	24 : 126,500 & above	-	-	-	552,872	394,619	-0.0134
UNITYBNK	14 : ATQ	21 : 0-6,499	-	-	-	5,101	-	-0.0036
UNITYBNK	14 : ATQ	22 : 6,500-34,999	-	-	-	11,674	23,000	-0.0211
UNITYBNK	14 : ATQ	23 : 35,000-126,499	-	40,000	87,569	135,122	453,250	-0.0075
UNITYBNK	14 : ATQ	24 : 126,500 & above	-	-	-	717,354	349,434	-0.0129
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	-	5,000	5,000	-0.0217
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0274
UNITYBNK	15 : NTQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0100
UNITYKAP	11 : MKT	21 : 0-6,499	20	-	-	-	-	0.0000
UNITYKAP	12 : MLO	21 : 0-6,499	5,050	-	-	-	-	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)	
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.013084		0	0.0000	0.0	1,916,149	96.7	60,971	0.0094	0.0
UNITYBNK	12 : MLO	24 : 126,500 & above	0.015672		0	0.0000	0.0	11,164,294	691.0	1,219,710	0.0112	4.9
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	20	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,050	0.0	0	0.0000	0.0

Guidance:

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

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

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	201709	UNITYKAP	12 : MLO	22 : 6,500-34,999	3	50,000	0	50,000	0
NSE	NSE	201709	UPL	11 : MKT	21 : 0-6,499	1	230	0	230	0
NSE	NSE	201709	UPL	11 : MKT	22 : 6,500-34,999	2	36,000	26,000	10,000	0
NSE	NSE	201709	UPL	12 : MLO	21 : 0-6,499	31	20,043	0	12,707	0
NSE	NSE	201709	UPL	12 : MLO	22 : 6,500-34,999	14	267,732	23,720	155,250	0
NSE	NSE	201709	UPL	12 : MLO	23 : 35,000-126,499	2	153,550	0	53,550	0
NSE	NSE	201709	UPL	12 : MLO	24 : 126,500 & above	3	1,506,033	0	1,138,033	0
NSE	NSE	201709	UPL	13 : ITQ	21 : 0-6,499	1	4,000	0	0	0
NSE	NSE	201709	UPL	13 : ITQ	22 : 6,500-34,999	6	105,560	15,720	0	0
NSE	NSE	201709	UPL	14 : ATQ	21 : 0-6,499	2	7,400	0	7,400	0
NSE	NSE	201709	UPL	14 : ATQ	22 : 6,500-34,999	1	25,000	0	25,000	0
NSE	NSE	201709	UPL	14 : ATQ	24 : 126,500 & above	1	1,000,000	0	1,000,000	0
NSE	NSE	201709	VANLEER	12 : MLO	21 : 0-6,499	1	300	0	300	0
NSE	NSE	201709	VANLEER	12 : MLO	22 : 6,500-34,999	1	20,000	0	50	0
NSE	NSE	201709	VANLEER	14 : ATQ	21 : 0-6,499	1	50	0	50	0
NSE	NSE	201709	VITAFOAM	11 : MKT	21 : 0-6,499	22	46,588	0	46,588	0

Guidance:

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

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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)
UNITYKAP	12 : MLO	22 : 6,500-34,999	50,000	-	-	-	-	0.0000
UPL	11 : MKT	21 : 0-6,499	230	-	-	-	-	0.0000
UPL	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
UPL	12 : MLO	21 : 0-6,499	12,707	-	-	-	-	0.0000
UPL	12 : MLO	22 : 6,500-34,999	155,250	-	-	-	-	0.0206
UPL	12 : MLO	23 : 35,000-126,499	26,600	26,950	-	-	-	0.1208
UPL	12 : MLO	24 : 126,500 & above	1,138,033	-	-	-	-	0.1142
UPL	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
UPL	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
UPL	14 : ATQ	21 : 0-6,499	-	2,000	-	5,400	-	-0.2878
UPL	14 : ATQ	22 : 6,500-34,999	-	25,000	-	-	-	-0.1100
UPL	14 : ATQ	24 : 126,500 & above	-	1,000,000	-	-	-	-0.1300
VANLEER	12 : MLO	21 : 0-6,499	300	-	-	-	-	0.0000
VANLEER	12 : MLO	22 : 6,500-34,999	50	-	-	-	-	0.4500
VANLEER	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.4500
VITAFOAM	11 : MKT	21 : 0-6,499	46,588	-	-	-	-	0.1498

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
UNITYKAP	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0	
UPL	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	230	0.0	0	0.0000	0.0	
UPL	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0	
UPL	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	12,707	0.0	0	0.0000	0.0	
UPL	12 : MLO	22 : 6,500-34,999	0.020640	0	0.0000	0.0	155,250	0.0	0	0.0000	0.0	
UPL	12 : MLO	23 : 35,000-126,499	0.120784	0	0.0000	0.0	26,600	0.0	26,950	0.1200	56.0	
UPL	12 : MLO	24 : 126,500 & above	0.114232	0	0.0000	0.0	1,138,033	0.0	0	0.0000	0.0	
UPL	13 : ITQ	21 : 0-6,499										
UPL	13 : ITQ	22 : 6,500-34,999										
UPL	14 : ATQ	21 : 0-6,499										
UPL	14 : ATQ	22 : 6,500-34,999										
UPL	14 : ATQ	24 : 126,500 & above										
VANLEER	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	300	0.0	0	0.0000	0.0	
VANLEER	12 : MLO	22 : 6,500-34,999	0.450000	0	0.0000	0.0	50	0.0	0	0.0000	0.0	
VANLEER	14 : ATQ	21 : 0-6,499										
VITAFOAM	11 : MKT	21 : 0-6,499	0.119947	0	0.0000	0.0	39,223	0.0	7,365	0.0315	0.0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	VITAFOAM	11 : MKT	22 : 6,500-34,999	7	112,852	0	112,852	0
NSE	NSE	201709	VITAFOAM	11 : MKT	23 : 35,000-126,499	6	252,020	0	252,020	0
NSE	NSE	201709	VITAFOAM	11 : MKT	24 : 126,500 & above	5	1,335,969	156,880	1,179,089	0
NSE	NSE	201709	VITAFOAM	12 : MLO	21 : 0-6,499	47	103,022	3,080	99,942	0
NSE	NSE	201709	VITAFOAM	12 : MLO	22 : 6,500-34,999	39	655,708	71,339	584,349	0
NSE	NSE	201709	VITAFOAM	12 : MLO	23 : 35,000-126,499	20	1,476,273	127,853	1,258,420	0
NSE	NSE	201709	VITAFOAM	12 : MLO	24 : 126,500 & above	5	1,058,538	0	959,207	0
NSE	NSE	201709	VITAFOAM	13 : ITQ	21 : 0-6,499	39	69,352	22,552	39,500	0
NSE	NSE	201709	VITAFOAM	13 : ITQ	22 : 6,500-34,999	40	675,590	264,863	293,817	0
NSE	NSE	201709	VITAFOAM	13 : ITQ	23 : 35,000-126,499	26	1,671,933	526,304	525,370	0
NSE	NSE	201709	VITAFOAM	13 : ITQ	24 : 126,500 & above	8	2,125,088	750,000	528,306	0
NSE	NSE	201709	VITAFOAM	14 : ATQ	21 : 0-6,499	17	33,194	8,500	21,929	0
NSE	NSE	201709	VITAFOAM	14 : ATQ	22 : 6,500-34,999	22	408,833	275,794	57,861	0
NSE	NSE	201709	VITAFOAM	14 : ATQ	23 : 35,000-126,499	27	1,928,189	351,186	425,475	0
NSE	NSE	201709	VITAFOAM	14 : ATQ	24 : 126,500 & above	6	1,468,470	300,000	200,046	0
NSE	NSE	201709	VITAFOAM	15 : NTQ	21 : 0-6,499	19	58,255	24,900	2,500	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)	
VITAFOAM	11 : MKT	22 : 6,500-34,999	112,852	-	-	-	-	0.1275	
VITAFOAM	11 : MKT	23 : 35,000-126,499	252,020	-	-	-	-	0.1392	
VITAFOAM	11 : MKT	24 : 126,500 & above	1,179,089	-	-	-	-	0.1318	
VITAFOAM	12 : MLO	21 : 0-6,499	99,942	-	-	-	-	0.0736	
VITAFOAM	12 : MLO	22 : 6,500-34,999	519,555	2,200	13,300	8,490	11,269	0.0460	
VITAFOAM	12 : MLO	23 : 35,000-126,499	903,684	171,025	1,431	3,905	149,680	0.0510	
VITAFOAM	12 : MLO	24 : 126,500 & above	936,107	23,100	-	-	-	0.0819	
VITAFOAM	13 : ITQ	21 : 0-6,499	5,000	1,000	5,287	16,603	1,010	-0.0478	
VITAFOAM	13 : ITQ	22 : 6,500-34,999	8,600	20,000	32,000	149,671	23,455	-0.0534	
VITAFOAM	13 : ITQ	23 : 35,000-126,499	-	7,882	134,000	138,849	110,193	-0.0698	
VITAFOAM	13 : ITQ	24 : 126,500 & above	8,600	20,000	-	15,008	-	-0.0901	
VITAFOAM	14 : ATQ	21 : 0-6,499	-	765	4,000	7,516	5,441	-0.1171	
VITAFOAM	14 : ATQ	22 : 6,500-34,999	-	-	-	17,861	12,500	-0.0974	
VITAFOAM	14 : ATQ	23 : 35,000-126,499	24,880	80,000	8,000	30,125	71,653	-0.0461	
VITAFOAM	14 : ATQ	24 : 126,500 & above	-	-	46	200,000	-	-0.1800	
VITAFOAM	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.1100	

Guidance:

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

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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	11 : MKT	22 : 6,500-34,999	0.118238		0	0.0000	0.0	112,852	0.0	0	0.0000	0.0
VITAFOAM	11 : MKT	23 : 35,000-126,499	0.145284		0	0.0000	0.0	162,000	0.0	90,020	0.0477	0.0
VITAFOAM	11 : MKT	24 : 126,500 & above	0.177590		0	0.0000	0.0	150,000	0.0	1,029,089	0.0375	0.0
VITAFOAM	12 : MLO	21 : 0-6,499	0.081314		0	0.0000	0.0	99,942	0.0	0	0.0000	0.0
VITAFOAM	12 : MLO	22 : 6,500-34,999	0.067678		0	0.0000	0.0	562,589	411.9	21,760	0.0177	0.0
VITAFOAM	12 : MLO	23 : 35,000-126,499	0.085278		0	0.0000	0.0	1,003,629	468.7	254,791	0.0347	18.3
VITAFOAM	12 : MLO	24 : 126,500 & above	0.121544		0	0.0000	0.0	475,669	0.0	483,538	0.0286	0.6
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201709	VITAFOAM	15 : NTQ	22 : 6,500-34,999	47	689,101	359,210	55,364	0
NSE	NSE	201709	VITAFOAM	15 : NTQ	23 : 35,000-126,499	37	2,687,580	398,000	349,250	0
NSE	NSE	201709	VITAFOAM	15 : NTQ	24 : 126,500 & above	14	3,620,202	0	79,769	0
NSE	NSE	201709	WAPCO	11 : MKT	21 : 0-6,499	74	80,592	3,300	77,292	0
NSE	NSE	201709	WAPCO	11 : MKT	22 : 6,500-34,999	11	150,364	0	150,364	0
NSE	NSE	201709	WAPCO	11 : MKT	23 : 35,000-126,499	4	291,887	0	291,887	0
NSE	NSE	201709	WAPCO	11 : MKT	24 : 126,500 & above	1	150,000	0	150,000	0
NSE	NSE	201709	WAPCO	12 : MLO	21 : 0-6,499	465	601,282	16,161	585,121	0
NSE	NSE	201709	WAPCO	12 : MLO	22 : 6,500-34,999	179	2,817,362	123,324	2,687,257	0
NSE	NSE	201709	WAPCO	12 : MLO	23 : 35,000-126,499	90	6,069,155	990,891	5,001,018	0
NSE	NSE	201709	WAPCO	12 : MLO	24 : 126,500 & above	25	16,533,146	1,393,406	15,139,740	0
NSE	NSE	201709	WAPCO	13 : ITQ	21 : 0-6,499	344	778,634	368,311	341,629	0
NSE	NSE	201709	WAPCO	13 : ITQ	22 : 6,500-34,999	185	2,878,042	1,102,798	1,383,336	0
NSE	NSE	201709	WAPCO	13 : ITQ	23 : 35,000-126,499	72	4,694,731	2,369,849	1,565,028	0
NSE	NSE	201709	WAPCO	13 : ITQ	24 : 126,500 & above	8	1,458,696	981,697	198,737	0
NSE	NSE	201709	WAPCO	14 : ATQ	21 : 0-6,499	186	383,282	187,136	154,898	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
VITAFOAM	15 : NTQ	22 : 6,500-34,999	-	-	-	-	3,280	-0.0831
VITAFOAM	15 : NTQ	23 : 35,000-126,499	-	-	-	320,519	-	-0.0368
VITAFOAM	15 : NTQ	24 : 126,500 & above	-	-	-	-	79,769	-0.1100
WAPCO	11 : MKT	21 : 0-6,499	77,292	-	-	-	-	1.1428
WAPCO	11 : MKT	22 : 6,500-34,999	150,364	-	-	-	-	0.9912
WAPCO	11 : MKT	23 : 35,000-126,499	291,887	-	-	-	-	0.7191
WAPCO	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	1.9402
WAPCO	12 : MLO	21 : 0-6,499	572,148	1,316	1,181	5,026	669	0.4930
WAPCO	12 : MLO	22 : 6,500-34,999	2,519,687	98,453	28,145	33,745	27	0.3080
WAPCO	12 : MLO	23 : 35,000-126,499	4,513,102	214,465	116,130	92,356	64,965	0.4533
WAPCO	12 : MLO	24 : 126,500 & above	14,567,472	241,111	75,000	163,599	92,558	0.4804
WAPCO	13 : ITQ	21 : 0-6,499	15,661	48,309	97,582	123,783	32,519	-0.3988
WAPCO	13 : ITQ	22 : 6,500-34,999	46,000	289,323	370,658	384,803	122,579	-0.6306
WAPCO	13 : ITQ	23 : 35,000-126,499	-	364,728	489,128	511,937	175,801	-0.2162
WAPCO	13 : ITQ	24 : 126,500 & above	176,081	-	20,010	2,646	-	-0.9675
WAPCO	14 : ATQ	21 : 0-6,499	675	22,665	29,675	55,306	20,079	-0.2915

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
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	1.037191		0	0.0000	0.0	70,387	0.0	6,905	0.0453	0.0
WAPCO	11 : MKT	22 : 6,500-34,999	1.157489		0	0.0000	0.0	63,100	0.0	87,264	0.1599	0.0
WAPCO	11 : MKT	23 : 35,000-126,499	0.704918		0	0.0000	0.0	0	0.0	291,887	0.1489	0.0
WAPCO	11 : MKT	24 : 126,500 & above	2.080200		0	0.0000	0.0	0	0.0	150,000	0.0901	0.0
WAPCO	12 : MLO	21 : 0-6,499	0.556933	1,000	0	0.0500	0.0	538,233	98.2	45,888	0.0319	1.8
WAPCO	12 : MLO	22 : 6,500-34,999	0.528088		0	0.0000	0.0	2,128,001	31.8	559,256	0.0750	37.8
WAPCO	12 : MLO	23 : 35,000-126,499	0.727687		0	0.0000	0.0	3,039,736	53.2	1,961,282	0.2486	28.3
WAPCO	12 : MLO	24 : 126,500 & above	1.050134		0	0.0000	0.0	7,680,198	25.1	7,459,542	0.4719	17.8
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201709	WAPCO	14 : ATQ	22 : 6,500-34,999	107	1,747,249	624,731	740,440	0	
NSE	NSE	201709	WAPCO	14 : ATQ	23 : 35,000-126,499	14	879,532	146,248	400,112	0	
NSE	NSE	201709	WAPCO	14 : ATQ	24 : 126,500 & above	4	1,817,302	463,685	143,474	0	
NSE	NSE	201709	WAPCO	15 : NTQ	21 : 0-6,499	182	440,052	214,443	134,661	0	
NSE	NSE	201709	WAPCO	15 : NTQ	22 : 6,500-34,999	137	1,914,595	1,092,215	554,956	0	
NSE	NSE	201709	WAPCO	15 : NTQ	23 : 35,000-126,499	29	1,720,946	942,084	328,219	0	
NSE	NSE	201709	WAPCO	15 : NTQ	24 : 126,500 & above	7	2,586,970	786,970	1,000,000	0	
NSE	NSE	201709	WEMABANK	11 : MKT	21 : 0-6,499	12	17,406	0	17,406	0	
NSE	NSE	201709	WEMABANK	11 : MKT	22 : 6,500-34,999	11	158,280	35,280	123,000	0	
NSE	NSE	201709	WEMABANK	11 : MKT	23 : 35,000-126,499	7	449,600	174,600	275,000	0	
NSE	NSE	201709	WEMABANK	11 : MKT	24 : 126,500 & above	2	495,050	0	495,050	0	
NSE	NSE	201709	WEMABANK	12 : MLO	21 : 0-6,499	64	140,818	4,465	121,778	0	
NSE	NSE	201709	WEMABANK	12 : MLO	22 : 6,500-34,999	40	655,959	4,914	557,602	0	
NSE	NSE	201709	WEMABANK	12 : MLO	23 : 35,000-126,499	30	2,275,483	85,290	1,957,527	0	
NSE	NSE	201709	WEMABANK	12 : MLO	24 : 126,500 & above	32	12,214,177	325,046	8,792,317	0	
NSE	NSE	201709	WEMABANK	13 : ITQ	21 : 0-6,499	5	16,892	6,231	10,661	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
WAPCO	14 : ATQ	22 : 6,500-34,999	21,100	135,020	191,039	238,777	65,484	-0.4415
WAPCO	14 : ATQ	23 : 35,000-126,499	-	46,028	164,497	42,000	92,389	-0.5406
WAPCO	14 : ATQ	24 : 126,500 & above	139,857	-	-	1,602	5	-0.2327
WAPCO	15 : NTQ	21 : 0-6,499	1,443	9,160	13,200	53,157	23,043	-0.6991
WAPCO	15 : NTQ	22 : 6,500-34,999	695	11,034	128,368	251,735	97,166	-0.3940
WAPCO	15 : NTQ	23 : 35,000-126,499	50,649	50,000	1,570	100,000	48,115	-0.3423
WAPCO	15 : NTQ	24 : 126,500 & above	997,603	-	-	-	2,397	-0.9998
WEMABANK	11 : MKT	21 : 0-6,499	17,406	-	-	-	-	0.0114
WEMABANK	11 : MKT	22 : 6,500-34,999	123,000	-	-	-	-	0.0169
WEMABANK	11 : MKT	23 : 35,000-126,499	275,000	-	-	-	-	0.0087
WEMABANK	11 : MKT	24 : 126,500 & above	495,050	-	-	-	-	0.0138
WEMABANK	12 : MLO	21 : 0-6,499	88,875	3,000	-	5,206	16,492	0.0118
WEMABANK	12 : MLO	22 : 6,500-34,999	371,431	-	-	84,855	56,446	0.0149
WEMABANK	12 : MLO	23 : 35,000-126,499	1,298,622	-	100,000	128,452	134,169	0.0103
WEMABANK	12 : MLO	24 : 126,500 & above	6,354,729	700,000	171,455	254,070	176,820	0.0029
WEMABANK	13 : ITQ	21 : 0-6,499	-	-	-	-	5,086	0.0091

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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									
WAPCO	15 : NTQ	24 : 126,500 & above									
WEMABANK	11 : MKT	21 : 0-6,499	0.011826	0	0.0000	0.0	17,406	0.0	0	0.0000	0.0
WEMABANK	11 : MKT	22 : 6,500-34,999	0.014715	0	0.0000	0.0	123,000	0.0	0	0.0000	0.0
WEMABANK	11 : MKT	23 : 35,000-126,499	0.010727	0	0.0000	0.0	275,000	0.0	0	0.0000	0.0
WEMABANK	11 : MKT	24 : 126,500 & above	0.018832	0	0.0000	0.0	245,050	0.0	250,000	0.0087	0.0
WEMABANK	12 : MLO	21 : 0-6,499	0.012339	0	0.0000	0.0	121,778	785.0	0	0.0000	0.0
WEMABANK	12 : MLO	22 : 6,500-34,999	0.014650	0	0.0000	0.0	557,602	822.9	0	0.0000	0.0
WEMABANK	12 : MLO	23 : 35,000-126,499	0.012857	0	0.0000	0.0	1,883,481	1220.9	74,046	0.0080	0.0
WEMABANK	12 : MLO	24 : 126,500 & above	0.006088	0	0.0000	0.0	8,792,317	1361.0	0	0.0000	0.0
WEMABANK	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	201709	WEMABANK	13 : ITQ	22 : 6,500-34,999	6	83,340	47,805	35,535	0
NSE	NSE	201709	WEMABANK	13 : ITQ	23 : 35,000-126,499	2	107,163	0	107,163	0
NSE	NSE	201709	WEMABANK	14 : ATQ	21 : 0-6,499	16	39,056	110	17,570	0
NSE	NSE	201709	WEMABANK	14 : ATQ	22 : 6,500-34,999	30	532,756	57,800	241,529	0
NSE	NSE	201709	WEMABANK	14 : ATQ	23 : 35,000-126,499	28	1,926,511	427,110	813,519	0
NSE	NSE	201709	WEMABANK	14 : ATQ	24 : 126,500 & above	15	4,447,742	200,000	1,819,607	0
NSE	NSE	201709	WEMABANK	15 : NTQ	21 : 0-6,499	1	2,400	0	0	0
NSE	NSE	201709	WEMABANK	15 : NTQ	23 : 35,000-126,499	5	272,150	38,300	0	0
NSE	NSE	201709	WEMABANK	15 : NTQ	24 : 126,500 & above	2	548,765	0	0	0
NSE	NSE	201709	ZENITHBANK	11 : MKT	21 : 0-6,499	272	445,642	0	445,642	0
NSE	NSE	201709	ZENITHBANK	11 : MKT	22 : 6,500-34,999	77	1,236,539	0	1,236,539	0
NSE	NSE	201709	ZENITHBANK	11 : MKT	23 : 35,000-126,499	23	1,372,059	0	1,372,059	0
NSE	NSE	201709	ZENITHBANK	11 : MKT	24 : 126,500 & above	8	1,599,451	0	1,599,451	0
NSE	NSE	201709	ZENITHBANK	12 : MLO	21 : 0-6,499	948	1,869,422	56,764	1,810,658	0
NSE	NSE	201709	ZENITHBANK	12 : MLO	22 : 6,500-34,999	457	7,986,815	322,553	7,654,462	0
NSE	NSE	201709	ZENITHBANK	12 : MLO	23 : 35,000-126,499	402	29,057,412	2,966,727	25,870,579	0

Guidance:

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

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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	13 : ITQ	22 : 6,500-34,999	-	-	-	27,685	-	0.0006
WEMABANK	13 : ITQ	23 : 35,000-126,499	-	-	-	107,163	-	-0.0050
WEMABANK	14 : ATQ	21 : 0-6,499	-	-	-	7,042	2,540	-0.0172
WEMABANK	14 : ATQ	22 : 6,500-34,999	-	-	20,905	90,224	17,000	-0.0162
WEMABANK	14 : ATQ	23 : 35,000-126,499	-	-	92,315	188,504	139,406	-0.0137
WEMABANK	14 : ATQ	24 : 126,500 & above	-	-	35,293	337,953	732,752	-0.0169
WEMABANK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
WEMABANK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
WEMABANK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ZENITHBANK	11 : MKT	21 : 0-6,499	445,642	-	-	-	-	0.1066
ZENITHBANK	11 : MKT	22 : 6,500-34,999	1,236,539	-	-	-	-	0.0876
ZENITHBANK	11 : MKT	23 : 35,000-126,499	1,372,059	-	-	-	-	0.0951
ZENITHBANK	11 : MKT	24 : 126,500 & above	1,599,451	-	-	-	-	0.0099
ZENITHBANK	12 : MLO	21 : 0-6,499	1,757,434	17,905	25,838	9,144	-	0.0617
ZENITHBANK	12 : MLO	22 : 6,500-34,999	7,127,216	191,734	189,653	112,872	5,350	0.0344
ZENITHBANK	12 : MLO	23 : 35,000-126,499	23,393,454	1,165,243	385,162	795,279	131,441	0.0157

Guidance:

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

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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	13 : ITQ	22 : 6,500-34,999									
WEMABANK	13 : ITQ	23 : 35,000-126,499									
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									
WEMABANK	15 : NTQ	21 : 0-6,499									
WEMABANK	15 : NTQ	23 : 35,000-126,499									
WEMABANK	15 : NTQ	24 : 126,500 & above									
ZENITHBANK	11 : MKT	21 : 0-6,499	0.115330	0	0.0000	0.0	387,201	0.0	58,441	0.0210	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.107071	0	0.0000	0.0	984,063	0.0	252,476	0.0170	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.138297	0	0.0000	0.0	885,498	0.0	486,561	0.0233	0.0
ZENITHBANK	11 : MKT	24 : 126,500 & above	0.115027	0	0.0000	0.0	1,121,450	0.0	478,001	0.0140	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.079322	0	0.0000	0.0	1,752,264	6.9	58,394	0.0183	4.9
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.074994	0	0.0000	0.0	6,976,555	46.8	677,907	0.0278	6.6
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.078552	0	0.0000	0.0	22,474,012	35.2	3,396,567	0.0276	42.9

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	201709	ZENITHBANK	12 : MLO	24 : 126,500 & above	257	164,998,583	9,324,166	154,719,654	0
NSE	NSE	201709	ZENITHBANK	13 : ITQ	21 : 0-6,499	362	716,980	229,983	460,328	0
NSE	NSE	201709	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	253	4,513,778	1,715,584	2,472,185	0
NSE	NSE	201709	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	239	17,499,719	6,915,670	9,566,309	0
NSE	NSE	201709	ZENITHBANK	13 : ITQ	24 : 126,500 & above	108	49,924,199	13,990,462	31,838,668	0
NSE	NSE	201709	ZENITHBANK	14 : ATQ	21 : 0-6,499	376	895,733	410,436	416,782	0
NSE	NSE	201709	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	315	5,854,633	2,412,479	2,796,482	0
NSE	NSE	201709	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	287	20,733,955	9,555,178	9,369,897	0
NSE	NSE	201709	ZENITHBANK	14 : ATQ	24 : 126,500 & above	126	52,124,576	9,540,454	34,130,586	0
NSE	NSE	201709	ZENITHBANK	15 : NTQ	21 : 0-6,499	321	855,184	401,928	252,505	0
NSE	NSE	201709	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	397	7,515,793	3,854,328	1,855,297	0
NSE	NSE	201709	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	463	33,921,006	17,620,600	7,814,325	0
NSE	NSE	201709	ZENITHBANK	15 : NTQ	24 : 126,500 & above	262	107,388,641	27,455,076	51,260,684	0

Guidance:

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

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Market 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	12 : MLO	24 : 126,500 & above	145,733,369	5,369,123	2,258,036	1,312,166	46,960	0.1262
ZENITHBANK	13 : ITQ	21 : 0-6,499	56,282	94,733	147,063	139,461	15,175	-0.0409
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	172,379	452,753	774,632	855,306	101,971	-0.0443
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	589,430	1,503,215	2,645,668	2,275,921	404,444	-0.0300
ZENITHBANK	13 : ITQ	24 : 126,500 & above	23,169,258	2,681,584	2,192,354	2,271,484	966,934	-0.0612
ZENITHBANK	14 : ATQ	21 : 0-6,499	20,175	68,206	99,466	168,139	38,062	-0.0236
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	114,066	347,069	833,995	955,999	397,527	-0.0433
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	296,929	1,452,815	2,415,620	3,510,504	615,822	-0.0270
ZENITHBANK	14 : ATQ	24 : 126,500 & above	8,073,052	12,664,814	4,010,619	5,564,341	2,642,216	-0.0433
ZENITHBANK	15 : NTQ	21 : 0-6,499	1,000	8,880	62,731	86,832	47,123	-0.0188
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	13,500	52,577	279,182	817,933	372,184	-0.0334
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	100,000	868,447	932,618	2,353,736	1,705,887	-0.0053
ZENITHBANK	15 : NTQ	24 : 126,500 & above	11,409,344	26,910,134	1,380,264	5,479,802	2,215,301	-0.0244

Guidance:

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

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: September 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)	
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.253937		0	0.0000	0.0	78,743,922	10.7	75,975,732	0.1027	4.9
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										
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.