

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
STOCK EXCHANGE**

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Market Execution Quality Detail: February 2018

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	201802	ABBEYBDS	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201802	ABBEYBDS	12 : MLO	21 : 0-6,499	2	210	0	210	0
NSE	NSE	201802	ABCTTRANS	11 : MKT	21 : 0-6,499	19	36,883	1,500	35,383	0
NSE	NSE	201802	ABCTTRANS	11 : MKT	22 : 6,500-34,999	11	155,673	9,275	146,398	0
NSE	NSE	201802	ABCTTRANS	11 : MKT	23 : 35,000-126,499	11	828,429	180,000	648,429	0
NSE	NSE	201802	ABCTTRANS	11 : MKT	24 : 126,500 & above	8	2,371,364	564,000	1,807,364	0
NSE	NSE	201802	ABCTTRANS	12 : MLO	21 : 0-6,499	37	85,321	8,900	76,421	0
NSE	NSE	201802	ABCTTRANS	12 : MLO	22 : 6,500-34,999	48	791,710	800	783,910	0
NSE	NSE	201802	ABCTTRANS	12 : MLO	23 : 35,000-126,499	59	4,422,346	303,439	3,706,077	0
NSE	NSE	201802	ABCTTRANS	12 : MLO	24 : 126,500 & above	55	31,710,566	207,680	24,297,036	0
NSE	NSE	201802	ABCTTRANS	13 : ITQ	21 : 0-6,499	3	5,102	2,051	3,051	0
NSE	NSE	201802	ABCTTRANS	13 : ITQ	22 : 6,500-34,999	9	184,504	35,869	104,750	0
NSE	NSE	201802	ABCTTRANS	13 : ITQ	23 : 35,000-126,499	11	831,700	99,800	567,579	0
NSE	NSE	201802	ABCTTRANS	13 : ITQ	24 : 126,500 & above	8	3,680,403	400,000	2,029,700	0
NSE	NSE	201802	ABCTTRANS	14 : ATQ	21 : 0-6,499	4	6,215	0	4,164	0
NSE	NSE	201802	ABCTTRANS	14 : ATQ	22 : 6,500-34,999	16	263,508	93,800	75,908	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
ABBEYBDS	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
ABBEYBDS	12 : MLO	21 : 0-6,499	210	-	-	-	-	0.0000
ABCTrans	11 : MKT	21 : 0-6,499	35,383	-	-	-	-	0.0176
ABCTrans	11 : MKT	22 : 6,500-34,999	146,398	-	-	-	-	0.0171
ABCTrans	11 : MKT	23 : 35,000-126,499	648,429	-	-	-	-	0.0244
ABCTrans	11 : MKT	24 : 126,500 & above	1,807,364	-	-	-	-	0.0244
ABCTrans	12 : MLO	21 : 0-6,499	48,871	10,050	-	16,125	1,375	0.0105
ABCTrans	12 : MLO	22 : 6,500-34,999	711,736	-	20,000	31,189	20,985	0.0134
ABCTrans	12 : MLO	23 : 35,000-126,499	3,329,313	50,000	28,040	210,974	87,750	0.0068
ABCTrans	12 : MLO	24 : 126,500 & above	18,833,324	35,206	819,075	1,225,839	2,347,222	-0.0008
ABCTrans	13 : ITQ	21 : 0-6,499	-	-	-	3,051	-	-0.0067
ABCTrans	13 : ITQ	22 : 6,500-34,999	9,600	-	22,150	36,300	36,700	0.0032
ABCTrans	13 : ITQ	23 : 35,000-126,499	-	58,000	-	355,684	51,410	-0.0137
ABCTrans	13 : ITQ	24 : 126,500 & above	-	-	200,000	300,000	22,000	-0.0109
ABCTrans	14 : ATQ	21 : 0-6,499	-	-	-	2,039	2,125	-0.0100
ABCTrans	14 : ATQ	22 : 6,500-34,999	-	28,600	12,000	20,000	15,308	-0.0045

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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)	
ABBEYBDS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0	
ABBEYBDS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	210	0.0	0	0.0000	0.0	
ABCTTRANS	11 : MKT	21 : 0-6,499	0.014376	0	0.0000	0.0	35,013	0.0	370	0.0097	0.0	
ABCTTRANS	11 : MKT	22 : 6,500-34,999	0.013886	0	0.0000	0.0	146,398	0.0	0	0.0000	0.0	
ABCTTRANS	11 : MKT	23 : 35,000-126,499	0.019917	0	0.0000	0.0	578,429	0.0	70,000	0.0174	0.0	
ABCTTRANS	11 : MKT	24 : 126,500 & above	0.023621	0	0.0000	0.0	1,543,364	0.0	264,000	0.0081	0.0	
ABCTTRANS	12 : MLO	21 : 0-6,499	0.011084	0	0.0000	0.0	70,521	229.2	5,900	0.0200	10.0	
ABCTTRANS	12 : MLO	22 : 6,500-34,999	0.011855	0	0.0000	0.0	783,910	88.6	0	0.0000	0.0	
ABCTTRANS	12 : MLO	23 : 35,000-126,499	0.011256	0	0.0000	0.0	3,551,077	129.0	155,000	0.0127	1.4	
ABCTTRANS	12 : MLO	24 : 126,500 & above	0.007397	0	0.0000	0.0	22,686,306	566.8	1,610,730	0.0086	275.9	
ABCTTRANS	13 : ITQ	21 : 0-6,499										
ABCTTRANS	13 : ITQ	22 : 6,500-34,999										
ABCTTRANS	13 : ITQ	23 : 35,000-126,499										
ABCTTRANS	13 : ITQ	24 : 126,500 & above										
ABCTTRANS	14 : ATQ	21 : 0-6,499										
ABCTTRANS	14 : ATQ	22 : 6,500-34,999										

Guidance:

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NSE	NSE	201802	ABCTrans	14 : ATQ	23 : 35,000-126,499	17	1,522,176	300,000	740,688	0
NSE	NSE	201802	ABCTrans	14 : ATQ	24 : 126,500 & above	29	10,615,492	1,868,837	2,128,931	0
NSE	NSE	201802	ABCTrans	15 : NTQ	21 : 0-6,499	4	16,100	3,500	5,000	0
NSE	NSE	201802	ABCTrans	15 : NTQ	22 : 6,500-34,999	5	64,400	0	26,400	0
NSE	NSE	201802	ABCTrans	15 : NTQ	23 : 35,000-126,499	4	297,488	100,000	0	0
NSE	NSE	201802	ABCTrans	15 : NTQ	24 : 126,500 & above	12	3,952,000	1,252,000	0	0
NSE	NSE	201802	ACCESS	11 : MKT	21 : 0-6,499	274	472,169	0	472,169	0
NSE	NSE	201802	ACCESS	11 : MKT	22 : 6,500-34,999	107	1,516,507	0	1,516,507	0
NSE	NSE	201802	ACCESS	11 : MKT	23 : 35,000-126,499	50	3,445,340	0	3,445,340	0
NSE	NSE	201802	ACCESS	11 : MKT	24 : 126,500 & above	23	6,048,015	0	6,048,015	0
NSE	NSE	201802	ACCESS	12 : MLO	21 : 0-6,499	876	1,707,413	13,906	1,683,972	0
NSE	NSE	201802	ACCESS	12 : MLO	22 : 6,500-34,999	464	7,072,641	44,102	6,972,539	0
NSE	NSE	201802	ACCESS	12 : MLO	23 : 35,000-126,499	338	24,220,803	669,196	23,330,757	0
NSE	NSE	201802	ACCESS	12 : MLO	24 : 126,500 & above	444	336,112,097	14,550,995	312,772,862	0
NSE	NSE	201802	ACCESS	13 : ITQ	21 : 0-6,499	71	130,122	18,094	107,368	0
NSE	NSE	201802	ACCESS	13 : ITQ	22 : 6,500-34,999	66	1,062,205	258,430	692,018	0

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F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ABCTTRANS	14 : ATQ	23 : 35,000-126,499	-	50,000	158,180	123,520	220,000	-0.0131
ABCTTRANS	14 : ATQ	24 : 126,500 & above	-	140,000	15,400	847,984	272,000	-0.0209
ABCTTRANS	15 : NTQ	21 : 0-6,499	-	-	-	-	5,000	-0.0300
ABCTTRANS	15 : NTQ	22 : 6,500-34,999	-	-	-	16,400	10,000	-0.0162
ABCTTRANS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ABCTTRANS	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ACCESS	11 : MKT	21 : 0-6,499	472,169	-	-	-	-	0.0987
ACCESS	11 : MKT	22 : 6,500-34,999	1,516,507	-	-	-	-	0.0276
ACCESS	11 : MKT	23 : 35,000-126,499	3,445,340	-	-	-	-	0.0555
ACCESS	11 : MKT	24 : 126,500 & above	6,048,015	-	-	-	-	0.0901
ACCESS	12 : MLO	21 : 0-6,499	1,646,075	10,444	7,230	15,336	4,887	0.0732
ACCESS	12 : MLO	22 : 6,500-34,999	6,598,996	42,699	122,161	188,317	2,833	0.0496
ACCESS	12 : MLO	23 : 35,000-126,499	21,654,065	274,325	316,296	941,954	111,100	0.0492
ACCESS	12 : MLO	24 : 126,500 & above	286,012,310	10,453,209	6,223,788	6,916,118	1,650,972	0.0697
ACCESS	13 : ITQ	21 : 0-6,499	15,821	10,526	34,706	42,370	3,945	-0.0246
ACCESS	13 : ITQ	22 : 6,500-34,999	12,000	51,673	241,291	299,247	19,403	0.0151

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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)
ABCTTRANS	14 : ATQ	23 : 35,000-126,499									
ABCTTRANS	14 : ATQ	24 : 126,500 & above									
ABCTTRANS	15 : NTQ	21 : 0-6,499									
ABCTTRANS	15 : NTQ	22 : 6,500-34,999									
ABCTTRANS	15 : NTQ	23 : 35,000-126,499									
ABCTTRANS	15 : NTQ	24 : 126,500 & above									
ACCESS	11 : MKT	21 : 0-6,499	0.080884	2,516	0.0249	0.0	447,510	0.0	22,143	0.0548	0.0
ACCESS	11 : MKT	22 : 6,500-34,999	0.067594	47,000	0.0713	0.0	1,335,907	0.0	133,600	0.0507	0.0
ACCESS	11 : MKT	23 : 35,000-126,499	0.077450	0	0.0000	0.0	2,674,270	0.0	771,070	0.0507	0.0
ACCESS	11 : MKT	24 : 126,500 & above	0.113878	0	0.0000	0.0	3,431,086	0.0	2,616,929	0.0396	0.0
ACCESS	12 : MLO	21 : 0-6,499	0.072198	714	0.0500	0.0	1,647,574	15.1	35,684	0.0604	38.8
ACCESS	12 : MLO	22 : 6,500-34,999	0.068443	0	0.0000	0.0	6,802,525	41.2	170,014	0.0620	114.7
ACCESS	12 : MLO	23 : 35,000-126,499	0.069372	0	0.0000	0.0	22,456,526	44.9	874,231	0.0616	39.4
ACCESS	12 : MLO	24 : 126,500 & above	0.128443	0	0.0000	0.0	269,485,846	59.5	43,287,016	0.2392	5.4
ACCESS	13 : ITQ	21 : 0-6,499									
ACCESS	13 : ITQ	22 : 6,500-34,999									

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NSE	NSE	201802	ACCESS	13 : ITQ	23 : 35,000-126,499	56	4,008,812	1,326,414	2,343,585	0	
NSE	NSE	201802	ACCESS	13 : ITQ	24 : 126,500 & above	70	29,280,573	9,582,643	9,522,238	0	
NSE	NSE	201802	ACCESS	14 : ATQ	21 : 0-6,499	293	630,829	170,099	429,471	0	
NSE	NSE	201802	ACCESS	14 : ATQ	22 : 6,500-34,999	255	4,155,339	1,185,745	2,571,979	0	
NSE	NSE	201802	ACCESS	14 : ATQ	23 : 35,000-126,499	219	16,866,158	3,549,931	9,936,682	0	
NSE	NSE	201802	ACCESS	14 : ATQ	24 : 126,500 & above	359	156,008,513	29,688,395	93,763,964	0	
NSE	NSE	201802	ACCESS	15 : NTQ	21 : 0-6,499	180	426,384	149,406	150,038	0	
NSE	NSE	201802	ACCESS	15 : NTQ	22 : 6,500-34,999	154	2,818,107	1,188,819	810,870	0	
NSE	NSE	201802	ACCESS	15 : NTQ	23 : 35,000-126,499	184	13,996,513	4,600,506	3,968,139	0	
NSE	NSE	201802	ACCESS	15 : NTQ	24 : 126,500 & above	291	127,762,403	48,352,243	25,778,351	0	
NSE	NSE	201802	AFRINSURE	11 : MKT	21 : 0-6,499	3	9,300	0	9,300	0	
NSE	NSE	201802	AFRINSURE	11 : MKT	22 : 6,500-34,999	1	29,100	0	29,100	0	
NSE	NSE	201802	AFRINSURE	11 : MKT	23 : 35,000-126,499	6	572,800	0	572,800	0	
NSE	NSE	201802	AFRINSURE	11 : MKT	24 : 126,500 & above	2	860,249	0	860,249	0	
NSE	NSE	201802	AFRINSURE	12 : MLO	21 : 0-6,499	4	11,768	0	11,768	0	
NSE	NSE	201802	AFRINSURE	12 : MLO	23 : 35,000-126,499	6	493,857	0	493,857	0	

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ACCESS	13 : ITQ	23 : 35,000-126,499	100,000	594,067	286,121	1,174,976	6,993	0.0066
ACCESS	13 : ITQ	24 : 126,500 & above	708,984	1,609,385	2,921,955	2,333,560	1,039,899	0.0236
ACCESS	14 : ATQ	21 : 0-6,499	18,324	23,211	87,704	227,175	55,600	-0.0147
ACCESS	14 : ATQ	22 : 6,500-34,999	-	199,471	484,253	1,281,024	337,518	-0.0114
ACCESS	14 : ATQ	23 : 35,000-126,499	232,095	913,741	1,545,983	4,949,198	1,461,172	-0.0153
ACCESS	14 : ATQ	24 : 126,500 & above	15,539,781	19,722,798	11,427,465	29,978,693	7,740,557	-0.0376
ACCESS	15 : NTQ	21 : 0-6,499	19,951	3,429	7,244	57,405	22,305	-0.0283
ACCESS	15 : NTQ	22 : 6,500-34,999	61,288	25,000	34,877	318,004	194,701	-0.0236
ACCESS	15 : NTQ	23 : 35,000-126,499	146,570	240,262	53,267	1,463,400	611,384	0.0170
ACCESS	15 : NTQ	24 : 126,500 & above	129,191	242,214	908,322	5,464,279	7,398,606	-0.0501
AFRINSURE	11 : MKT	21 : 0-6,499	9,300	-	-	-	-	0.0000
AFRINSURE	11 : MKT	22 : 6,500-34,999	29,100	-	-	-	-	0.0000
AFRINSURE	11 : MKT	23 : 35,000-126,499	572,800	-	-	-	-	0.0000
AFRINSURE	11 : MKT	24 : 126,500 & above	860,249	-	-	-	-	0.0363
AFRINSURE	12 : MLO	21 : 0-6,499	11,768	-	-	-	-	0.0000
AFRINSURE	12 : MLO	23 : 35,000-126,499	493,857	-	-	-	-	0.0073

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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	13 : ITQ	23 : 35,000-126,499									
ACCESS	13 : ITQ	24 : 126,500 & above									
ACCESS	14 : ATQ	21 : 0-6,499									
ACCESS	14 : ATQ	22 : 6,500-34,999									
ACCESS	14 : ATQ	23 : 35,000-126,499									
ACCESS	14 : ATQ	24 : 126,500 & above									
ACCESS	15 : NTQ	21 : 0-6,499									
ACCESS	15 : NTQ	22 : 6,500-34,999									
ACCESS	15 : NTQ	23 : 35,000-126,499									
ACCESS	15 : NTQ	24 : 126,500 & above									
AFRINSURE	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	9,300	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	29,100	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	572,800	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	24 : 126,500 & above	0.042836	0	0.0000	0.0	719,249	0.0	141,000	0.0287	0.0
AFRINSURE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	11,768	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	23 : 35,000-126,499	0.007289	0	0.0000	0.0	493,857	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	201802	AFRINSURE	12 : MLO	24 : 126,500 & above	11	81,602,563	2,000,000	27,852,563	0	
NSE	NSE	201802	AFRINSURE	13 : ITQ	24 : 126,500 & above	1	2,000,000	0	0	0	
NSE	NSE	201802	AFRINSURE	14 : ATQ	23 : 35,000-126,499	2	151,000	101,000	50,000	0	
NSE	NSE	201802	AFRINSURE	14 : ATQ	24 : 126,500 & above	3	11,150,000	0	40,000	0	
NSE	NSE	201802	AFRIPRUD	11 : MKT	21 : 0-6,499	108	140,924	0	140,924	0	
NSE	NSE	201802	AFRIPRUD	11 : MKT	22 : 6,500-34,999	25	405,360	0	405,360	0	
NSE	NSE	201802	AFRIPRUD	11 : MKT	23 : 35,000-126,499	4	253,285	0	253,285	0	
NSE	NSE	201802	AFRIPRUD	11 : MKT	24 : 126,500 & above	10	3,402,404	0	3,402,404	0	
NSE	NSE	201802	AFRIPRUD	12 : MLO	21 : 0-6,499	438	615,355	5,927	590,972	0	
NSE	NSE	201802	AFRIPRUD	12 : MLO	22 : 6,500-34,999	215	3,782,908	98,653	3,333,629	0	
NSE	NSE	201802	AFRIPRUD	12 : MLO	23 : 35,000-126,499	188	13,782,025	1,130,532	11,453,551	0	
NSE	NSE	201802	AFRIPRUD	12 : MLO	24 : 126,500 & above	146	55,612,742	5,552,367	37,087,936	0	
NSE	NSE	201802	AFRIPRUD	13 : ITQ	21 : 0-6,499	107	188,363	55,988	111,786	0	
NSE	NSE	201802	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	83	1,414,368	362,473	893,462	0	
NSE	NSE	201802	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	119	9,029,841	3,472,482	4,222,924	0	
NSE	NSE	201802	AFRIPRUD	13 : ITQ	24 : 126,500 & above	44	13,103,249	5,770,737	3,346,729	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
AFRINSURE	12 : MLO	24 : 126,500 & above	27,852,563	-	-	-	-	0.0000
AFRINSURE	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AFRINSURE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	50,000	-0.0400
AFRINSURE	14 : ATQ	24 : 126,500 & above	-	-	-	-	40,000	-0.0400
AFRIPRUD	11 : MKT	21 : 0-6,499	140,924	-	-	-	-	0.0710
AFRIPRUD	11 : MKT	22 : 6,500-34,999	405,360	-	-	-	-	0.0253
AFRIPRUD	11 : MKT	23 : 35,000-126,499	253,285	-	-	-	-	0.0584
AFRIPRUD	11 : MKT	24 : 126,500 & above	3,402,404	-	-	-	-	0.0365
AFRIPRUD	12 : MLO	21 : 0-6,499	557,035	4,720	3,804	11,126	11,787	0.0527
AFRIPRUD	12 : MLO	22 : 6,500-34,999	2,951,418	92,793	84,396	106,152	68,870	0.0478
AFRIPRUD	12 : MLO	23 : 35,000-126,499	9,456,260	557,990	260,607	751,519	325,598	0.0311
AFRIPRUD	12 : MLO	24 : 126,500 & above	30,897,532	931,996	1,065,366	1,361,477	801,608	0.0116
AFRIPRUD	13 : ITQ	21 : 0-6,499	7,105	534	33,811	52,212	9,368	-0.0020
AFRIPRUD	13 : ITQ	22 : 6,500-34,999	-	107,775	321,697	297,328	81,386	-0.0468
AFRIPRUD	13 : ITQ	23 : 35,000-126,499	40,942	420,829	899,251	1,919,638	429,180	-0.0204
AFRIPRUD	13 : ITQ	24 : 126,500 & above	250,000	626,746	594,389	583,387	573,995	0.0778

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
AFRINSURE	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	27,852,563	0.0	0	0.0000	0.0
AFRINSURE	13 : ITQ	24 : 126,500 & above										
AFRINSURE	14 : ATQ	23 : 35,000-126,499										
AFRINSURE	14 : ATQ	24 : 126,500 & above										
AFRIPRUD	11 : MKT	21 : 0-6,499	0.080684		0	0.0000	0.0	123,684	0.0	17,240	0.0299	0.0
AFRIPRUD	11 : MKT	22 : 6,500-34,999	0.056287		0	0.0000	0.0	345,156	0.0	60,204	0.0127	0.0
AFRIPRUD	11 : MKT	23 : 35,000-126,499	0.042219		0	0.0000	0.0	187,685	0.0	65,600	0.0056	0.0
AFRIPRUD	11 : MKT	24 : 126,500 & above	0.152567		0	0.0000	0.0	289,286	0.0	3,113,118	0.0435	0.0
AFRIPRUD	12 : MLO	21 : 0-6,499	0.055709		0	0.0000	0.0	561,895	25.5	29,077	0.0230	1244.0
AFRIPRUD	12 : MLO	22 : 6,500-34,999	0.057627		0	0.0000	0.0	3,062,907	100.6	270,722	0.0149	540.8
AFRIPRUD	12 : MLO	23 : 35,000-126,499	0.048532	100,000	0	0.0200	0.0	9,846,024	108.3	1,507,527	0.0184	532.7
AFRIPRUD	12 : MLO	24 : 126,500 & above	0.071248		0	0.0000	0.0	24,612,499	527.3	12,475,437	0.0283	320.8
AFRIPRUD	13 : ITQ	21 : 0-6,499										
AFRIPRUD	13 : ITQ	22 : 6,500-34,999										
AFRIPRUD	13 : ITQ	23 : 35,000-126,499										
AFRIPRUD	13 : ITQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	AFRIPRUD	14 : ATQ	21 : 0-6,499	95	175,402	46,570	105,708	0
NSE	NSE	201802	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	79	1,420,248	356,400	770,743	0
NSE	NSE	201802	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	102	7,726,227	2,223,468	3,638,307	0
NSE	NSE	201802	AFRIPRUD	14 : ATQ	24 : 126,500 & above	48	13,462,218	4,589,350	6,058,703	0
NSE	NSE	201802	AFRIPRUD	15 : NTQ	21 : 0-6,499	124	246,280	108,291	73,099	0
NSE	NSE	201802	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	138	2,290,711	941,698	481,899	0
NSE	NSE	201802	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	237	17,273,797	8,423,477	3,006,955	0
NSE	NSE	201802	AFRIPRUD	15 : NTQ	24 : 126,500 & above	129	37,623,077	16,746,119	5,196,796	0
NSE	NSE	201802	AFROMEDIA	12 : MLO	21 : 0-6,499	2	1,510	0	1,510	0
NSE	NSE	201802	AGLEVENT	11 : MKT	21 : 0-6,499	9	13,226	3,947	9,279	0
NSE	NSE	201802	AGLEVENT	11 : MKT	22 : 6,500-34,999	5	59,689	0	59,689	0
NSE	NSE	201802	AGLEVENT	11 : MKT	23 : 35,000-126,499	2	120,000	0	120,000	0
NSE	NSE	201802	AGLEVENT	11 : MKT	24 : 126,500 & above	1	500,000	500,000	0	0
NSE	NSE	201802	AGLEVENT	12 : MLO	21 : 0-6,499	43	106,635	0	83,433	0
NSE	NSE	201802	AGLEVENT	12 : MLO	22 : 6,500-34,999	28	449,922	2,960	439,423	0
NSE	NSE	201802	AGLEVENT	12 : MLO	23 : 35,000-126,499	26	1,855,573	137,771	1,369,881	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	21 : 0-6,499	1,596	17,000	3,908	63,296	15,657	-0.0069
AFRIPRUD	14 : ATQ	22 : 6,500-34,999	980	102,999	240,224	221,888	121,786	-0.0248
AFRIPRUD	14 : ATQ	23 : 35,000-126,499	100,779	140,310	982,167	1,689,396	272,375	-0.0611
AFRIPRUD	14 : ATQ	24 : 126,500 & above	500,000	547,900	661,259	3,000,714	-	0.0078
AFRIPRUD	15 : NTQ	21 : 0-6,499	-	700	1,502	31,831	12,163	-0.0033
AFRIPRUD	15 : NTQ	22 : 6,500-34,999	-	9,000	75,894	181,854	59,610	-0.0092
AFRIPRUD	15 : NTQ	23 : 35,000-126,499	-	50,000	491,300	675,889	716,522	-0.0247
AFRIPRUD	15 : NTQ	24 : 126,500 & above	-	220,100	137,592	592,101	1,263,382	0.0110
AFROMEDIA	12 : MLO	21 : 0-6,499	1,510	-	-	-	-	0.0000
AGLEVENT	11 : MKT	21 : 0-6,499	9,279	-	-	-	-	0.0252
AGLEVENT	11 : MKT	22 : 6,500-34,999	59,689	-	-	-	-	0.0155
AGLEVENT	11 : MKT	23 : 35,000-126,499	120,000	-	-	-	-	0.0433
AGLEVENT	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
AGLEVENT	12 : MLO	21 : 0-6,499	76,686	-	1,200	-	-	0.0251
AGLEVENT	12 : MLO	22 : 6,500-34,999	355,271	8,000	6,546	-	-	0.0214
AGLEVENT	12 : MLO	23 : 35,000-126,499	1,180,253	-	48,800	3,000	5,620	0.0145

Guidance:

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

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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	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	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,510	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	21 : 0-6,499	0.021474	0	0.0000	0.0	9,279	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	22 : 6,500-34,999	0.013402	0	0.0000	0.0	59,689	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	23 : 35,000-126,499	0.008333	0	0.0000	0.0	120,000	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
AGLEVENT	12 : MLO	21 : 0-6,499	0.024310	0	0.0000	0.0	83,433	361.2	0	0.0000	0.0
AGLEVENT	12 : MLO	22 : 6,500-34,999	0.022108	0	0.0000	0.0	407,062	1127.4	32,361	0.0081	0.0
AGLEVENT	12 : MLO	23 : 35,000-126,499	0.013499	0	0.0000	0.0	1,319,881	972.2	50,000	0.0189	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	AGLEVENT	12 : MLO	24 : 126,500 & above	19	9,508,289	1,271,417	4,637,272	0
NSE	NSE	201802	AGLEVENT	13 : ITQ	21 : 0-6,499	9	28,258	23,257	5,001	0
NSE	NSE	201802	AGLEVENT	13 : ITQ	22 : 6,500-34,999	6	81,460	20,000	33,435	0
NSE	NSE	201802	AGLEVENT	13 : ITQ	23 : 35,000-126,499	2	200,000	100,000	100,000	0
NSE	NSE	201802	AGLEVENT	13 : ITQ	24 : 126,500 & above	9	4,184,082	420,684	311,930	0
NSE	NSE	201802	AGLEVENT	14 : ATQ	21 : 0-6,499	10	23,105	13,674	9,431	0
NSE	NSE	201802	AGLEVENT	14 : ATQ	22 : 6,500-34,999	11	166,754	83,804	68,150	0
NSE	NSE	201802	AGLEVENT	14 : ATQ	23 : 35,000-126,499	17	1,481,500	255,287	726,213	0
NSE	NSE	201802	AGLEVENT	14 : ATQ	24 : 126,500 & above	12	6,831,523	2,100,690	142,758	0
NSE	NSE	201802	AGLEVENT	15 : NTQ	21 : 0-6,499	1	4,800	4,800	0	0
NSE	NSE	201802	AGLEVENT	15 : NTQ	22 : 6,500-34,999	4	104,000	30,000	14,000	0
NSE	NSE	201802	AGLEVENT	15 : NTQ	23 : 35,000-126,499	7	640,500	40,500	100,000	0
NSE	NSE	201802	AGLEVENT	15 : NTQ	24 : 126,500 & above	9	3,164,055	1,438,303	0	0
NSE	NSE	201802	AIICO	11 : MKT	21 : 0-6,499	60	135,889	0	135,889	0
NSE	NSE	201802	AIICO	11 : MKT	22 : 6,500-34,999	41	656,931	0	656,931	0
NSE	NSE	201802	AIICO	11 : MKT	23 : 35,000-126,499	20	1,615,338	120,000	1,495,338	0

Guidance:

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

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Market 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	24 : 126,500 & above	2,476,084	-	808,302	594,643	51,502	0.0192
AGLEVENT	13 : ITQ	21 : 0-6,499	-	-	1	-	5,000	-0.0200
AGLEVENT	13 : ITQ	22 : 6,500-34,999	-	-	-	16,867	15,000	-0.0114
AGLEVENT	13 : ITQ	23 : 35,000-126,499	-	-	-	13,776	-	-0.0114
AGLEVENT	13 : ITQ	24 : 126,500 & above	-	-	100,000	1,930	200,000	-0.0006
AGLEVENT	14 : ATQ	21 : 0-6,499	-	-	-	2,000	576	-0.0221
AGLEVENT	14 : ATQ	22 : 6,500-34,999	-	-	-	39,640	16,500	-0.0412
AGLEVENT	14 : ATQ	23 : 35,000-126,499	-	-	-	200,000	57,500	-0.0361
AGLEVENT	14 : ATQ	24 : 126,500 & above	-	-	-	30,265	12,348	-0.0177
AGLEVENT	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AGLEVENT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0200
AGLEVENT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0600
AGLEVENT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AIICO	11 : MKT	21 : 0-6,499	135,889	-	-	-	-	0.0070
AIICO	11 : MKT	22 : 6,500-34,999	656,931	-	-	-	-	0.0123
AIICO	11 : MKT	23 : 35,000-126,499	1,495,338	-	-	-	-	0.0016

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
AGLEVENT	12 : MLO	24 : 126,500 & above	0.019845		0	0.0000	0.0	4,637,272	1602.3	0	0.0000	0.0
AGLEVENT	13 : ITQ	21 : 0-6,499										
AGLEVENT	13 : ITQ	22 : 6,500-34,999										
AGLEVENT	13 : ITQ	23 : 35,000-126,499										
AGLEVENT	13 : ITQ	24 : 126,500 & above										
AGLEVENT	14 : ATQ	21 : 0-6,499										
AGLEVENT	14 : ATQ	22 : 6,500-34,999										
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	22 : 6,500-34,999										
AGLEVENT	15 : NTQ	23 : 35,000-126,499										
AGLEVENT	15 : NTQ	24 : 126,500 & above										
AIICO	11 : MKT	21 : 0-6,499	0.009883		0	0.0000	0.0	135,889	0.0	0	0.0000	0.0
AIICO	11 : MKT	22 : 6,500-34,999	0.012782		0	0.0000	0.0	641,931	0.0	15,000	0.0125	0.0
AIICO	11 : MKT	23 : 35,000-126,499	0.012587		0	0.0000	0.0	1,332,590	0.0	162,748	0.0119	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	AIICO	11 : MKT	24 : 126,500 & above	20	9,261,710	4,402,163	4,859,547	0
NSE	NSE	201802	AIICO	12 : MLO	21 : 0-6,499	152	568,674	2,000	513,440	0
NSE	NSE	201802	AIICO	12 : MLO	22 : 6,500-34,999	213	3,969,721	30,333	2,784,671	0
NSE	NSE	201802	AIICO	12 : MLO	23 : 35,000-126,499	209	15,116,341	253,671	10,887,197	0
NSE	NSE	201802	AIICO	12 : MLO	24 : 126,500 & above	304	214,284,580	9,825,797	98,220,604	0
NSE	NSE	201802	AIICO	13 : ITQ	21 : 0-6,499	9	20,421	1,500	18,921	0
NSE	NSE	201802	AIICO	13 : ITQ	22 : 6,500-34,999	14	272,032	126,350	27,545	0
NSE	NSE	201802	AIICO	13 : ITQ	23 : 35,000-126,499	32	2,504,099	585,498	1,474,830	0
NSE	NSE	201802	AIICO	13 : ITQ	24 : 126,500 & above	39	13,299,271	5,194,853	4,555,268	0
NSE	NSE	201802	AIICO	14 : ATQ	21 : 0-6,499	32	74,806	12,944	48,603	0
NSE	NSE	201802	AIICO	14 : ATQ	22 : 6,500-34,999	48	843,300	139,875	422,265	0
NSE	NSE	201802	AIICO	14 : ATQ	23 : 35,000-126,499	84	6,308,210	2,070,978	3,114,488	0
NSE	NSE	201802	AIICO	14 : ATQ	24 : 126,500 & above	67	36,335,416	8,855,748	10,032,691	0
NSE	NSE	201802	AIICO	15 : NTQ	21 : 0-6,499	19	55,549	12,788	12,743	0
NSE	NSE	201802	AIICO	15 : NTQ	22 : 6,500-34,999	33	692,004	201,302	145,470	0
NSE	NSE	201802	AIICO	15 : NTQ	23 : 35,000-126,499	62	4,826,739	1,416,721	1,595,949	0

Guidance:

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

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Market 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)
AIICO	11 : MKT	24 : 126,500 & above	4,859,547	-	-	-	-	0.0118
AIICO	12 : MLO	21 : 0-6,499	474,607	5,250	17,950	9,815	4,318	0.0129
AIICO	12 : MLO	22 : 6,500-34,999	2,462,824	50,000	103,729	37,118	76,000	0.0097
AIICO	12 : MLO	23 : 35,000-126,499	8,951,785	470,127	397,111	499,655	328,900	0.0106
AIICO	12 : MLO	24 : 126,500 & above	70,216,884	1,546,198	4,730,786	6,891,397	4,194,330	0.0089
AIICO	13 : ITQ	21 : 0-6,499	-	-	8,750	6,100	300	-0.0028
AIICO	13 : ITQ	22 : 6,500-34,999	-	-	545	17,000	3,000	-0.0039
AIICO	13 : ITQ	23 : 35,000-126,499	-	187,014	168,511	802,932	140,000	-0.0124
AIICO	13 : ITQ	24 : 126,500 & above	443,980	80,000	978,100	1,257,050	1,264,352	-0.0141
AIICO	14 : ATQ	21 : 0-6,499	-	-	2,581	35,354	5,000	-0.0293
AIICO	14 : ATQ	22 : 6,500-34,999	-	73,646	29,373	103,100	86,288	-0.0117
AIICO	14 : ATQ	23 : 35,000-126,499	41,227	302,153	867,130	867,414	590,504	-0.0218
AIICO	14 : ATQ	24 : 126,500 & above	533,725	260,786	2,937,611	1,697,806	2,495,033	-0.0246
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	1,000	-	-0.0044
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	22,000	58,605	-	-0.0370
AIICO	15 : NTQ	23 : 35,000-126,499	-	-	100,000	254,416	344,019	-0.0326

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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		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)	
AIICO	11 : MKT	24 : 126,500 & above	0.023349		0	0.0000	0.0	3,079,000	0.0	1,780,547	0.0093	0.0
AIICO	12 : MLO	21 : 0-6,499	0.015487		0	0.0000	0.0	512,990	67.7	450	0.0300	199.0
AIICO	12 : MLO	22 : 6,500-34,999	0.010683		0	0.0000	0.0	2,751,868	168.4	32,803	0.0126	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.012077		0	0.0000	0.0	10,465,797	195.4	421,400	0.0097	1113.7
AIICO	12 : MLO	24 : 126,500 & above	0.015570		0	0.0000	0.0	88,953,415	1183.5	9,267,189	0.0115	649.6
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	AIICO	15 : NTQ	24 : 126,500 & above	100	59,478,241	32,446,873	5,032,409	0
NSE	NSE	201802	AIRSERVICE	11 : MKT	21 : 0-6,499	5	10,800	0	10,800	0
NSE	NSE	201802	AIRSERVICE	11 : MKT	22 : 6,500-34,999	2	19,630	10,130	9,500	0
NSE	NSE	201802	AIRSERVICE	12 : MLO	21 : 0-6,499	23	32,241	0	31,229	0
NSE	NSE	201802	AIRSERVICE	12 : MLO	22 : 6,500-34,999	9	111,346	0	64,446	0
NSE	NSE	201802	AIRSERVICE	12 : MLO	23 : 35,000-126,499	6	360,812	38,300	185,664	0
NSE	NSE	201802	AIRSERVICE	12 : MLO	24 : 126,500 & above	4	1,460,100	200,000	1,060,100	0
NSE	NSE	201802	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	1	10,000	0	2,700	0
NSE	NSE	201802	AIRSERVICE	14 : ATQ	21 : 0-6,499	9	10,000	1,000	8,500	0
NSE	NSE	201802	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	1	33,000	0	0	0
NSE	NSE	201802	AIRSERVICE	14 : ATQ	23 : 35,000-126,499	3	175,228	0	0	0
NSE	NSE	201802	AIRSERVICE	14 : ATQ	24 : 126,500 & above	1	240,000	0	200,000	0
NSE	NSE	201802	AIRSERVICE	15 : NTQ	21 : 0-6,499	2	5,100	2,600	2,500	0
NSE	NSE	201802	AIRSERVICE	15 : NTQ	24 : 126,500 & above	3	706,000	706,000	0	0
NSE	NSE	201802	ALEX	12 : MLO	21 : 0-6,499	1	40	0	40	0
NSE	NSE	201802	ALEX	12 : MLO	23 : 35,000-126,499	1	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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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)
AIICO	15 : NTQ	24 : 126,500 & above	-	130,468	440,000	219,141	1,247,232	-0.0340
AIRSERVICE	11 : MKT	21 : 0-6,499	10,800	-	-	-	-	0.0259
AIRSERVICE	11 : MKT	22 : 6,500-34,999	9,500	-	-	-	-	0.0000
AIRSERVICE	12 : MLO	21 : 0-6,499	24,023	-	-	1,061	6,145	-0.0189
AIRSERVICE	12 : MLO	22 : 6,500-34,999	29,316	-	2,500	17,975	13,655	0.0570
AIRSERVICE	12 : MLO	23 : 35,000-126,499	114,504	-	-	1,500	69,660	0.0115
AIRSERVICE	12 : MLO	24 : 126,500 & above	889,700	-	170,400	-	-	0.0100
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	800	-0.3093
AIRSERVICE	14 : ATQ	21 : 0-6,499	-	-	-	1,300	4,200	-0.2153
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
AIRSERVICE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
AIRSERVICE	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.0500
AIRSERVICE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.4500
AIRSERVICE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ALEX	12 : MLO	21 : 0-6,499	40	-	-	-	-	0.0000
ALEX	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	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)	
AIICO	15 : NTQ	24 : 126,500 & above										
AIRSERVICE	11 : MKT	21 : 0-6,499	0.025925		0	0.0000	0.0	10,800	0.0	0	0.0000	0.0
AIRSERVICE	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	9,500	0.0	0	0.0000	0.0
AIRSERVICE	12 : MLO	21 : 0-6,499	0.034315		0	0.0000	0.0	31,229	609.7	0	0.0000	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.150940		0	0.0000	0.0	64,446	881.6	0	0.0000	0.0
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.009452		0	0.0000	0.0	185,664	1077.7	0	0.0000	0.0
AIRSERVICE	12 : MLO	24 : 126,500 & above	0.047754		0	0.0000	0.0	1,060,100	10.4	0	0.0000	0.0
AIRSERVICE	13 : ITQ	22 : 6,500-34,999										
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	24 : 126,500 & above										
ALEX	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	40	0.0	0	0.0000	0.0
ALEX	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order 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	201802	ARBICO	11 : MKT	21 : 0-6,499	5	260	0	260	0
NSE	NSE	201802	ARBICO	12 : MLO	21 : 0-6,499	5	5,622	0	5,622	0
NSE	NSE	201802	ARBICO	14 : ATQ	21 : 0-6,499	2	606	106	0	0
NSE	NSE	201802	BERGER	11 : MKT	21 : 0-6,499	19	15,992	1,000	14,992	0
NSE	NSE	201802	BERGER	11 : MKT	22 : 6,500-34,999	6	126,500	36,500	90,000	0
NSE	NSE	201802	BERGER	11 : MKT	23 : 35,000-126,499	1	50,000	50,000	0	0
NSE	NSE	201802	BERGER	11 : MKT	24 : 126,500 & above	1	300,000	0	300,000	0
NSE	NSE	201802	BERGER	12 : MLO	21 : 0-6,499	69	96,029	3,778	78,517	0
NSE	NSE	201802	BERGER	12 : MLO	22 : 6,500-34,999	33	495,681	9,728	361,502	0
NSE	NSE	201802	BERGER	12 : MLO	23 : 35,000-126,499	7	535,284	29,688	505,596	0
NSE	NSE	201802	BERGER	12 : MLO	24 : 126,500 & above	1	496,858	0	496,858	0
NSE	NSE	201802	BERGER	13 : ITQ	21 : 0-6,499	11	23,033	2,578	15,106	0
NSE	NSE	201802	BERGER	13 : ITQ	22 : 6,500-34,999	14	229,163	10,000	15,149	0
NSE	NSE	201802	BERGER	13 : ITQ	23 : 35,000-126,499	6	479,600	139,600	100,400	0
NSE	NSE	201802	BERGER	13 : ITQ	24 : 126,500 & above	2	738,598	496,858	3,142	0
NSE	NSE	201802	BERGER	14 : ATQ	21 : 0-6,499	22	40,523	9,885	13,900	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ARBICO	11 : MKT	21 : 0-6,499	260	-	-	-	-	0.0515
ARBICO	12 : MLO	21 : 0-6,499	5,622	-	-	-	-	0.0038
ARBICO	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
BERGER	11 : MKT	21 : 0-6,499	14,992	-	-	-	-	-0.1421
BERGER	11 : MKT	22 : 6,500-34,999	90,000	-	-	-	-	0.3175
BERGER	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
BERGER	11 : MKT	24 : 126,500 & above	300,000	-	-	-	-	0.5000
BERGER	12 : MLO	21 : 0-6,499	72,710	2,775	1,423	1,342	15	0.1022
BERGER	12 : MLO	22 : 6,500-34,999	257,454	-	700	56,023	8,707	0.1582
BERGER	12 : MLO	23 : 35,000-126,499	488,186	8,500	8,910	-	-	0.2330
BERGER	12 : MLO	24 : 126,500 & above	496,858	-	-	-	-	0.8907
BERGER	13 : ITQ	21 : 0-6,499	-	-	693	11,413	-	0.1181
BERGER	13 : ITQ	22 : 6,500-34,999	-	-	-	149	120	0.3176
BERGER	13 : ITQ	23 : 35,000-126,499	-	-	-	100,400	-	0.7446
BERGER	13 : ITQ	24 : 126,500 & above	-	-	-	3,142	-	-0.8000
BERGER	14 : ATQ	21 : 0-6,499	-	-	2,508	10,492	-	0.1092

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: February 2018

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)	
ARBICO	11 : MKT	21 : 0-6,499	0.007307		0	0.0000	0.0	260	0.0	0	0.0000	0.0
ARBICO	12 : MLO	21 : 0-6,499	0.003785		0	0.0000	0.0	5,622	0.0	0	0.0000	0.0
ARBICO	14 : ATQ	21 : 0-6,499										
BERGER	11 : MKT	21 : 0-6,499	0.178791		0	0.0000	0.0	10,542	0.0	4,450	0.0863	0.0
BERGER	11 : MKT	22 : 6,500-34,999	0.000870		0	0.0000	0.0	90,000	0.0	0	0.0000	0.0
BERGER	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
BERGER	11 : MKT	24 : 126,500 & above	0.500000		0	0.0000	0.0	300,000	0.0	0	0.0000	0.0
BERGER	12 : MLO	21 : 0-6,499	0.198856		0	0.0000	0.0	72,613	30.7	5,904	0.2205	14.5
BERGER	12 : MLO	22 : 6,500-34,999	0.201367		0	0.0000	0.0	327,502	1303.8	34,000	0.1285	255.5
BERGER	12 : MLO	23 : 35,000-126,499	0.538795		0	0.0000	0.0	285,596	0.0	220,000	0.2881	11.3
BERGER	12 : MLO	24 : 126,500 & above	0.890742		0	0.0000	0.0	0	0.0	496,858	0.0454	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										
BERGER	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	201802	BERGER	14 : ATQ	22 : 6,500-34,999	20	316,563	108,230	41,827	0
NSE	NSE	201802	BERGER	14 : ATQ	23 : 35,000-126,499	2	100,000	0	9,715	0
NSE	NSE	201802	BERGER	14 : ATQ	24 : 126,500 & above	1	460,000	0	300,000	0
NSE	NSE	201802	BERGER	15 : NTQ	21 : 0-6,499	1	2,000	2,000	0	0
NSE	NSE	201802	BERGER	15 : NTQ	22 : 6,500-34,999	6	102,573	8,172	0	0
NSE	NSE	201802	BERGER	15 : NTQ	24 : 126,500 & above	6	4,025,000	4,025,000	0	0
NSE	NSE	201802	BETAGLAS	11 : MKT	21 : 0-6,499	8	10,615	125	10,490	0
NSE	NSE	201802	BETAGLAS	12 : MLO	21 : 0-6,499	41	65,650	3,926	52,278	0
NSE	NSE	201802	BETAGLAS	12 : MLO	22 : 6,500-34,999	9	152,748	10,556	60,867	0
NSE	NSE	201802	BETAGLAS	12 : MLO	23 : 35,000-126,499	9	423,028	110,977	215,151	0
NSE	NSE	201802	BETAGLAS	13 : ITQ	21 : 0-6,499	23	39,746	19,420	4,772	0
NSE	NSE	201802	BETAGLAS	13 : ITQ	22 : 6,500-34,999	11	116,777	55,884	12,025	0
NSE	NSE	201802	BETAGLAS	13 : ITQ	23 : 35,000-126,499	5	244,000	50,000	0	0
NSE	NSE	201802	BETAGLAS	14 : ATQ	21 : 0-6,499	15	25,523	17,030	2,453	0
NSE	NSE	201802	BETAGLAS	14 : ATQ	22 : 6,500-34,999	10	96,700	23,800	8,014	0
NSE	NSE	201802	BETAGLAS	14 : ATQ	23 : 35,000-126,499	11	608,620	134,000	120,000	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)	
BERGER	14 : ATQ	22 : 6,500-34,999	-	-	-	-	21,500	-0.2115	
BERGER	14 : ATQ	23 : 35,000-126,499	-	-	-	1,100	4,487	-0.4907	
BERGER	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.5000	
BERGER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
BERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
BERGER	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
BETAGLAS	11 : MKT	21 : 0-6,499	10,490	-	-	-	-	5.5140	
BETAGLAS	12 : MLO	21 : 0-6,499	39,472	5,231	-	7,500	75	1.3175	
BETAGLAS	12 : MLO	22 : 6,500-34,999	54,323	6,444	-	100	-	2.2056	
BETAGLAS	12 : MLO	23 : 35,000-126,499	179,461	35,390	-	300	-	4.8720	
BETAGLAS	13 : ITQ	21 : 0-6,499	-	-	400	2,486	806	-0.9516	
BETAGLAS	13 : ITQ	22 : 6,500-34,999	-	-	25	-	-	-7.0834	
BETAGLAS	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
BETAGLAS	14 : ATQ	21 : 0-6,499	-	50	-	2,000	237	-3.2454	
BETAGLAS	14 : ATQ	22 : 6,500-34,999	-	-	-	1,014	-	-2.4543	
BETAGLAS	14 : ATQ	23 : 35,000-126,499	-	-	-	5,000	-	-4.1208	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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	24 : 126,500 & above										
BETAGLAS	11 : MKT	21 : 0-6,499	3.002125		0	0.0000	0.0	10,149	0.0	341	0.0636	0.0
BETAGLAS	12 : MLO	21 : 0-6,499	0.988452		0	0.0000	0.0	50,002	175.6	2,276	0.0268	0.0
BETAGLAS	12 : MLO	22 : 6,500-34,999	2.197156		0	0.0000	0.0	53,423	0.9	7,444	0.0634	28.5
BETAGLAS	12 : MLO	23 : 35,000-126,499	4.903385		0	0.0000	0.0	56,751	0.0	158,400	1.6360	9.2
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										
BETAGLAS	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	201802	BETAGLAS	15 : NTQ	21 : 0-6,499	2	4,700	500	4,200	0
NSE	NSE	201802	BETAGLAS	15 : NTQ	22 : 6,500-34,999	1	10,000	10,000	0	0
NSE	NSE	201802	BETAGLAS	15 : NTQ	23 : 35,000-126,499	2	80,000	40,000	35,390	0
NSE	NSE	201802	BOCGAS	11 : MKT	21 : 0-6,499	5	8,030	0	8,030	0
NSE	NSE	201802	BOCGAS	12 : MLO	21 : 0-6,499	17	14,786	1,762	7,254	0
NSE	NSE	201802	BOCGAS	12 : MLO	22 : 6,500-34,999	2	36,007	0	36,007	0
NSE	NSE	201802	BOCGAS	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201802	BOCGAS	13 : ITQ	21 : 0-6,499	5	4,876	1,106	300	0
NSE	NSE	201802	BOCGAS	13 : ITQ	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201802	BOCGAS	14 : ATQ	21 : 0-6,499	5	7,200	5,920	280	0
NSE	NSE	201802	BOCGAS	14 : ATQ	22 : 6,500-34,999	2	37,507	36,007	1,500	0
NSE	NSE	201802	BOCGAS	14 : ATQ	23 : 35,000-126,499	1	81,917	0	158	0
NSE	NSE	201802	CADBURY	11 : MKT	21 : 0-6,499	80	110,642	5,000	105,642	0
NSE	NSE	201802	CADBURY	11 : MKT	22 : 6,500-34,999	10	110,297	0	110,297	0
NSE	NSE	201802	CADBURY	11 : MKT	23 : 35,000-126,499	2	166,702	0	166,702	0
NSE	NSE	201802	CADBURY	12 : MLO	21 : 0-6,499	240	418,143	11,705	397,838	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
BETAGLAS	15 : NTQ	21 : 0-6,499	-	-	-	-	4,200	-4.4000	
BETAGLAS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
BETAGLAS	15 : NTQ	23 : 35,000-126,499	35,390	-	-	-	-	-6.0500	
BOCGAS	11 : MKT	21 : 0-6,499	8,030	-	-	-	-	0.2824	
BOCGAS	12 : MLO	21 : 0-6,499	7,254	-	-	-	-	0.2303	
BOCGAS	12 : MLO	22 : 6,500-34,999	36,007	-	-	-	-	0.3001	
BOCGAS	12 : MLO	23 : 35,000-126,499	50,000	-	-	-	-	0.1200	
BOCGAS	13 : ITQ	21 : 0-6,499	250	-	50	-	-	-0.0300	
BOCGAS	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
BOCGAS	14 : ATQ	21 : 0-6,499	-	-	-	280	-	-0.4300	
BOCGAS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.4400	
BOCGAS	14 : ATQ	23 : 35,000-126,499	-	-	-	158	-	-0.4300	
CADBURY	11 : MKT	21 : 0-6,499	105,642	-	-	-	-	0.3315	
CADBURY	11 : MKT	22 : 6,500-34,999	110,297	-	-	-	-	0.2085	
CADBURY	11 : MKT	23 : 35,000-126,499	166,702	-	-	-	-	0.5547	
CADBURY	12 : MLO	21 : 0-6,499	373,376	2,597	3,780	10,854	5,200	0.2022	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	21 : 0-6,499										
BETAGLAS	15 : NTQ	22 : 6,500-34,999										
BETAGLAS	15 : NTQ	23 : 35,000-126,499										
BOCGAS	11 : MKT	21 : 0-6,499	0.344694		0	0.0000	0.0	3,030	0.0	5,000	0.0060	0.0
BOCGAS	12 : MLO	21 : 0-6,499	0.259401		0	0.0000	0.0	7,254	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	22 : 6,500-34,999	0.300109		0	0.0000	0.0	36,007	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	23 : 35,000-126,499	0.120000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
BOCGAS	13 : ITQ	21 : 0-6,499										
BOCGAS	13 : ITQ	23 : 35,000-126,499										
BOCGAS	14 : ATQ	21 : 0-6,499										
BOCGAS	14 : ATQ	22 : 6,500-34,999										
BOCGAS	14 : ATQ	23 : 35,000-126,499										
CADBURY	11 : MKT	21 : 0-6,499	0.349919		0	0.0000	0.0	89,917	0.0	15,725	0.1410	0.0
CADBURY	11 : MKT	22 : 6,500-34,999	0.298290		0	0.0000	0.0	83,955	0.0	26,342	0.0121	0.0
CADBURY	11 : MKT	23 : 35,000-126,499	0.604652		0	0.0000	0.0	100,000	0.0	66,702	0.0933	0.0
CADBURY	12 : MLO	21 : 0-6,499	0.251733		0	0.0000	0.0	365,988	89.5	31,850	0.0802	27.4

Guidance:

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

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Market 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	201802	CADBURY	12 : MLO	22 : 6,500-34,999	78	1,413,997	64,016	1,289,495	0
NSE	NSE	201802	CADBURY	12 : MLO	23 : 35,000-126,499	47	3,023,229	472,884	2,361,874	0
NSE	NSE	201802	CADBURY	12 : MLO	24 : 126,500 & above	6	1,620,776	128,263	1,152,017	0
NSE	NSE	201802	CADBURY	13 : ITQ	21 : 0-6,499	125	261,768	89,462	116,443	0
NSE	NSE	201802	CADBURY	13 : ITQ	22 : 6,500-34,999	74	1,086,107	290,356	414,802	0
NSE	NSE	201802	CADBURY	13 : ITQ	23 : 35,000-126,499	25	1,377,134	436,749	344,210	0
NSE	NSE	201802	CADBURY	13 : ITQ	24 : 126,500 & above	4	1,217,000	1,050,000	167,000	0
NSE	NSE	201802	CADBURY	14 : ATQ	21 : 0-6,499	105	289,184	79,564	124,553	0
NSE	NSE	201802	CADBURY	14 : ATQ	22 : 6,500-34,999	65	957,072	312,331	327,913	0
NSE	NSE	201802	CADBURY	14 : ATQ	23 : 35,000-126,499	16	815,432	325,661	120,416	0
NSE	NSE	201802	CADBURY	14 : ATQ	24 : 126,500 & above	3	828,263	500,000	4,346	0
NSE	NSE	201802	CADBURY	15 : NTQ	21 : 0-6,499	48	108,787	60,355	13,913	0
NSE	NSE	201802	CADBURY	15 : NTQ	22 : 6,500-34,999	26	369,743	131,363	92,016	0
NSE	NSE	201802	CADBURY	15 : NTQ	23 : 35,000-126,499	9	539,220	300,000	42,000	0
NSE	NSE	201802	CADBURY	15 : NTQ	24 : 126,500 & above	2	450,000	200,000	0	0
NSE	NSE	201802	CAP	11 : MKT	21 : 0-6,499	13	14,659	3,632	11,027	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	22 : 6,500-34,999	1,072,899	3,500	41,550	85,817	84,079	0.1226
CADBURY	12 : MLO	23 : 35,000-126,499	1,627,200	65,821	147,706	345,992	27,596	0.1159
CADBURY	12 : MLO	24 : 126,500 & above	699,093	209,104	62,500	106,500	52,770	0.1553
CADBURY	13 : ITQ	21 : 0-6,499	10	6,143	10,400	55,138	19,715	-0.1123
CADBURY	13 : ITQ	22 : 6,500-34,999	8,914	28,758	58,213	160,664	82,735	-0.1351
CADBURY	13 : ITQ	23 : 35,000-126,499	-	90,000	68,455	100,826	52,529	-0.3273
CADBURY	13 : ITQ	24 : 126,500 & above	-	-	1,000	5,506	10,500	-0.4958
CADBURY	14 : ATQ	21 : 0-6,499	-	-	11,750	54,022	16,236	-0.0570
CADBURY	14 : ATQ	22 : 6,500-34,999	10,000	36,480	42,141	146,797	51,735	-0.1247
CADBURY	14 : ATQ	23 : 35,000-126,499	-	-	20,559	64,380	35,477	0.0795
CADBURY	14 : ATQ	24 : 126,500 & above	-	300	-	3,000	-	-0.1880
CADBURY	15 : NTQ	21 : 0-6,499	-	1,668	218	5,902	3,161	-0.0929
CADBURY	15 : NTQ	22 : 6,500-34,999	-	-	31,410	8,500	40,578	-0.3330
CADBURY	15 : NTQ	23 : 35,000-126,499	-	399	-	20,194	-	-0.2260
CADBURY	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CAP	11 : MKT	21 : 0-6,499	11,027	-	-	-	-	2.0796

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
CADBURY	12 : MLO	22 : 6,500-34,999	0.271230		0	0.0000	0.0	1,073,706	189.4	215,789	0.1383	285.9
CADBURY	12 : MLO	23 : 35,000-126,499	0.277217		0	0.0000	0.0	1,599,898	593.2	761,976	0.0879	546.3
CADBURY	12 : MLO	24 : 126,500 & above	0.735512		0	0.0000	0.0	288,842	958.3	863,175	0.3546	97.9
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	1.914292		0	0.0000	0.0	10,027	0.0	1,000	0.7240	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	CAP	11 : MKT	22 : 6,500-34,999	2	28,000	18,000	10,000	0	
NSE	NSE	201802	CAP	12 : MLO	21 : 0-6,499	97	117,964	14,827	83,012	0	
NSE	NSE	201802	CAP	12 : MLO	22 : 6,500-34,999	15	178,028	0	134,361	0	
NSE	NSE	201802	CAP	12 : MLO	23 : 35,000-126,499	9	587,228	0	461,101	0	
NSE	NSE	201802	CAP	12 : MLO	24 : 126,500 & above	7	3,427,618	0	3,079,331	0	
NSE	NSE	201802	CAP	13 : ITQ	21 : 0-6,499	36	52,164	22,055	16,151	0	
NSE	NSE	201802	CAP	13 : ITQ	22 : 6,500-34,999	11	163,746	58,814	43,977	0	
NSE	NSE	201802	CAP	13 : ITQ	23 : 35,000-126,499	7	357,628	70,002	0	0	
NSE	NSE	201802	CAP	14 : ATQ	21 : 0-6,499	31	47,523	13,519	21,410	0	
NSE	NSE	201802	CAP	14 : ATQ	22 : 6,500-34,999	9	126,679	48,781	20,173	0	
NSE	NSE	201802	CAP	14 : ATQ	24 : 126,500 & above	1	1,055,963	0	996,199	0	
NSE	NSE	201802	CAP	15 : NTQ	21 : 0-6,499	3	8,535	6,535	1,910	0	
NSE	NSE	201802	CAPHOTEL	11 : MKT	21 : 0-6,499	1	328	0	328	0	
NSE	NSE	201802	CAPHOTEL	12 : MLO	21 : 0-6,499	5	8,110	0	8,110	0	
NSE	NSE	201802	CAPHOTEL	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201802	CAPOIL	12 : MLO	24 : 126,500 & above	1	300,000	0	300,000	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)
CAP	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	1.2000
CAP	12 : MLO	21 : 0-6,499	60,512	235	2,694	9,955	2,541	1.2420
CAP	12 : MLO	22 : 6,500-34,999	109,950	-	-	14,013	-	0.8729
CAP	12 : MLO	23 : 35,000-126,499	179,600	-	-	70,002	-	2.4791
CAP	12 : MLO	24 : 126,500 & above	2,879,331	-	-	200,000	-	0.9805
CAP	13 : ITQ	21 : 0-6,499	-	-	10	7,968	830	-1.0708
CAP	13 : ITQ	22 : 6,500-34,999	-	-	11,519	17,701	-	-2.1362
CAP	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CAP	14 : ATQ	21 : 0-6,499	-	-	1,765	8,018	3,235	-1.5037
CAP	14 : ATQ	22 : 6,500-34,999	-	-	-	-	92	-0.8765
CAP	14 : ATQ	24 : 126,500 & above	996,199	-	-	-	-	-2.6500
CAP	15 : NTQ	21 : 0-6,499	-	-	-	-	1,910	-2.6500
CAPHOTEL	11 : MKT	21 : 0-6,499	328	-	-	-	-	0.0000
CAPHOTEL	12 : MLO	21 : 0-6,499	8,110	-	-	-	-	0.0000
CAPHOTEL	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
CAPOIL	12 : MLO	24 : 126,500 & above	300,000	-	-	-	-	0.0000

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CAP	11 : MKT	22 : 6,500-34,999	1.200000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
CAP	12 : MLO	21 : 0-6,499	1.099927		0	0.0000	0.0	77,004	360.9	6,008	1.2536	4436.6
CAP	12 : MLO	22 : 6,500-34,999	1.081695		0	0.0000	0.0	97,561	488.0	36,800	0.2334	293.7
CAP	12 : MLO	23 : 35,000-126,499	2.484770		0	0.0000	0.0	249,602	104.9	211,499	1.4500	4671.2
CAP	12 : MLO	24 : 126,500 & above	0.982239		0	0.0000	0.0	2,079,331	36.0	1,000,000	0.0423	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	14 : ATQ	21 : 0-6,499										
CAP	14 : ATQ	22 : 6,500-34,999										
CAP	14 : ATQ	24 : 126,500 & above										
CAP	15 : NTQ	21 : 0-6,499										
CAPHOTEL	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	328	0.0	0	0.0000	0.0
CAPHOTEL	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	8,110	0.0	0	0.0000	0.0
CAPHOTEL	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
CAPOIL	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	300,000	0.0	0	0.0000	0.0

Guidance:

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

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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	201802	CAVERTON	11 : MKT	21 : 0-6,499	25	46,608	5,000	41,608	0
NSE	NSE	201802	CAVERTON	11 : MKT	22 : 6,500-34,999	22	346,510	7,500	339,010	0
NSE	NSE	201802	CAVERTON	11 : MKT	23 : 35,000-126,499	4	290,000	100,000	190,000	0
NSE	NSE	201802	CAVERTON	11 : MKT	24 : 126,500 & above	3	495,000	0	495,000	0
NSE	NSE	201802	CAVERTON	12 : MLO	21 : 0-6,499	72	152,835	11,400	136,535	0
NSE	NSE	201802	CAVERTON	12 : MLO	22 : 6,500-34,999	97	1,599,711	95,600	1,439,388	0
NSE	NSE	201802	CAVERTON	12 : MLO	23 : 35,000-126,499	99	6,878,337	255,318	5,853,827	0
NSE	NSE	201802	CAVERTON	12 : MLO	24 : 126,500 & above	55	25,120,614	1,297,688	14,603,766	0
NSE	NSE	201802	CAVERTON	13 : ITQ	21 : 0-6,499	26	77,369	15,600	49,569	0
NSE	NSE	201802	CAVERTON	13 : ITQ	22 : 6,500-34,999	66	1,191,246	458,003	490,690	0
NSE	NSE	201802	CAVERTON	13 : ITQ	23 : 35,000-126,499	41	2,679,992	1,063,795	1,059,166	0
NSE	NSE	201802	CAVERTON	13 : ITQ	24 : 126,500 & above	10	4,560,875	1,183,875	1,197,000	0
NSE	NSE	201802	CAVERTON	14 : ATQ	21 : 0-6,499	38	116,406	21,114	65,592	0
NSE	NSE	201802	CAVERTON	14 : ATQ	22 : 6,500-34,999	40	704,525	110,000	471,245	0
NSE	NSE	201802	CAVERTON	14 : ATQ	23 : 35,000-126,499	37	2,525,994	288,522	1,285,911	0
NSE	NSE	201802	CAVERTON	14 : ATQ	24 : 126,500 & above	15	4,305,000	400,000	2,068,000	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)
CAVERTON	11 : MKT	21 : 0-6,499	41,608	-	-	-	-	0.0702
CAVERTON	11 : MKT	22 : 6,500-34,999	339,010	-	-	-	-	0.0562
CAVERTON	11 : MKT	23 : 35,000-126,499	190,000	-	-	-	-	0.0496
CAVERTON	11 : MKT	24 : 126,500 & above	495,000	-	-	-	-	0.0472
CAVERTON	12 : MLO	21 : 0-6,499	117,385	7,472	5,350	4,328	2,000	0.0388
CAVERTON	12 : MLO	22 : 6,500-34,999	1,288,924	42,000	35,704	72,760	-	0.0337
CAVERTON	12 : MLO	23 : 35,000-126,499	5,084,059	210,000	269,873	39,555	195,000	0.0312
CAVERTON	12 : MLO	24 : 126,500 & above	9,488,032	110,000	527,000	2,390,440	1,985,999	0.0662
CAVERTON	13 : ITQ	21 : 0-6,499	-	600	172	13,662	11,000	-0.0289
CAVERTON	13 : ITQ	22 : 6,500-34,999	-	50,000	40,000	260,910	117,180	-0.0228
CAVERTON	13 : ITQ	23 : 35,000-126,499	-	16,000	273,010	556,397	85,790	-0.0611
CAVERTON	13 : ITQ	24 : 126,500 & above	-	-	-	943,000	254,000	0.0384
CAVERTON	14 : ATQ	21 : 0-6,499	-	-	-	17,565	19,388	-0.0896
CAVERTON	14 : ATQ	22 : 6,500-34,999	20,000	75,000	54,000	158,243	91,048	-0.0798
CAVERTON	14 : ATQ	23 : 35,000-126,499	-	92,500	157,299	315,112	431,000	-0.0738
CAVERTON	14 : ATQ	24 : 126,500 & above	-	51,529	656,471	1,111,596	40,000	-0.1052

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	21 : 0-6,499	0.069303		0	0.0000	0.0	40,653	0.0	955	0.0356	0.0
CAVERTON	11 : MKT	22 : 6,500-34,999	0.084771		0	0.0000	0.0	304,000	0.0	35,010	0.0137	0.0
CAVERTON	11 : MKT	23 : 35,000-126,499	0.049567		0	0.0000	0.0	90,000	0.0	100,000	0.0171	0.0
CAVERTON	11 : MKT	24 : 126,500 & above	0.218091		0	0.0000	0.0	200,000	0.0	295,000	0.1121	0.0
CAVERTON	12 : MLO	21 : 0-6,499	0.048107		0	0.0000	0.0	134,855	54.3	1,680	0.0070	0.0
CAVERTON	12 : MLO	22 : 6,500-34,999	0.043394		0	0.0000	0.0	1,406,388	54.8	33,000	0.0373	0.0
CAVERTON	12 : MLO	23 : 35,000-126,499	0.039059		0	0.0000	0.0	5,353,327	201.1	500,500	0.0112	0.0
CAVERTON	12 : MLO	24 : 126,500 & above	0.090635		0	0.0000	0.0	10,918,244	692.9	3,685,522	0.0427	302.1
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										
CAVERTON	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 Quality Detail: February 2018

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	201802	CAVERTON	15 : NTQ	21 : 0-6,499	17	40,723	19,951	7,600	0	
NSE	NSE	201802	CAVERTON	15 : NTQ	22 : 6,500-34,999	58	1,081,080	399,700	299,480	0	
NSE	NSE	201802	CAVERTON	15 : NTQ	23 : 35,000-126,499	59	4,446,465	2,091,238	674,825	0	
NSE	NSE	201802	CAVERTON	15 : NTQ	24 : 126,500 & above	23	6,672,500	1,828,500	1,311,000	0	
NSE	NSE	201802	CCNN	11 : MKT	21 : 0-6,499	53	85,130	0	85,130	0	
NSE	NSE	201802	CCNN	11 : MKT	22 : 6,500-34,999	8	108,131	0	108,131	0	
NSE	NSE	201802	CCNN	11 : MKT	23 : 35,000-126,499	6	351,098	150,000	201,098	0	
NSE	NSE	201802	CCNN	12 : MLO	21 : 0-6,499	138	249,765	17,429	232,086	0	
NSE	NSE	201802	CCNN	12 : MLO	22 : 6,500-34,999	85	1,413,156	120,190	1,253,707	0	
NSE	NSE	201802	CCNN	12 : MLO	23 : 35,000-126,499	46	3,412,761	466,439	2,827,322	0	
NSE	NSE	201802	CCNN	12 : MLO	24 : 126,500 & above	33	57,565,261	2,379,776	54,181,432	0	
NSE	NSE	201802	CCNN	13 : ITQ	21 : 0-6,499	73	183,949	76,435	74,633	0	
NSE	NSE	201802	CCNN	13 : ITQ	22 : 6,500-34,999	69	1,091,841	317,808	464,249	0	
NSE	NSE	201802	CCNN	13 : ITQ	23 : 35,000-126,499	27	1,951,985	935,110	795,752	0	
NSE	NSE	201802	CCNN	13 : ITQ	24 : 126,500 & above	9	3,252,080	1,535,740	716,340	0	
NSE	NSE	201802	CCNN	14 : ATQ	21 : 0-6,499	59	129,307	60,026	35,697	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
CAVERTON	15 : NTQ	21 : 0-6,499	-	1,000	-	500	6,100	-0.0518	
CAVERTON	15 : NTQ	22 : 6,500-34,999	-	35,000	54,000	131,800	28,680	-0.0809	
CAVERTON	15 : NTQ	23 : 35,000-126,499	-	-	40,020	187,009	385,928	-0.0790	
CAVERTON	15 : NTQ	24 : 126,500 & above	500,000	-	-	811,000	-	-0.1017	
CCNN	11 : MKT	21 : 0-6,499	85,130	-	-	-	-	0.6394	
CCNN	11 : MKT	22 : 6,500-34,999	108,131	-	-	-	-	0.4077	
CCNN	11 : MKT	23 : 35,000-126,499	201,098	-	-	-	-	0.2598	
CCNN	12 : MLO	21 : 0-6,499	219,745	-	650	8,991	2,700	0.3372	
CCNN	12 : MLO	22 : 6,500-34,999	1,099,413	60,480	41,220	8,627	38,591	0.2911	
CCNN	12 : MLO	23 : 35,000-126,499	2,373,105	122,210	125,923	139,104	66,980	0.3247	
CCNN	12 : MLO	24 : 126,500 & above	53,279,084	2,000	289,915	378,533	19,900	0.7435	
CCNN	13 : ITQ	21 : 0-6,499	-	2,000	21,718	25,273	16,542	-0.4250	
CCNN	13 : ITQ	22 : 6,500-34,999	-	38,500	82,390	193,529	60,582	-0.2808	
CCNN	13 : ITQ	23 : 35,000-126,499	109,463	126,995	300,978	143,014	10,872	-0.2795	
CCNN	13 : ITQ	24 : 126,500 & above	-	155,301	136,740	274,000	-	-0.2795	
CCNN	14 : ATQ	21 : 0-6,499	-	3,353	8,985	10,430	9,767	-0.3338	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
CAVERTON	15 : NTQ	21 : 0-6,499										
CAVERTON	15 : NTQ	22 : 6,500-34,999										
CAVERTON	15 : NTQ	23 : 35,000-126,499										
CAVERTON	15 : NTQ	24 : 126,500 & above										
CCNN	11 : MKT	21 : 0-6,499	0.516351		0	0.0000	0.0	73,756	0.0	11,374	0.1440	0.0
CCNN	11 : MKT	22 : 6,500-34,999	0.347568		0	0.0000	0.0	108,131	0.0	0	0.0000	0.0
CCNN	11 : MKT	23 : 35,000-126,499	0.490290		0	0.0000	0.0	50,000	0.0	151,098	0.1221	0.0
CCNN	12 : MLO	21 : 0-6,499	0.380540		0	0.0000	0.0	221,686	48.6	10,400	0.0724	0.0
CCNN	12 : MLO	22 : 6,500-34,999	0.437498		0	0.0000	0.0	1,194,222	129.2	59,485	0.1651	7.3
CCNN	12 : MLO	23 : 35,000-126,499	0.432728		0	0.0000	0.0	1,885,147	114.0	942,175	0.0884	70.9
CCNN	12 : MLO	24 : 126,500 & above	0.622439		0	0.0000	0.0	26,794,671	69.2	27,386,761	0.1393	1.5
CCNN	13 : ITQ	21 : 0-6,499										
CCNN	13 : ITQ	22 : 6,500-34,999										
CCNN	13 : ITQ	23 : 35,000-126,499										
CCNN	13 : ITQ	24 : 126,500 & above										
CCNN	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	201802	CCNN	14 : ATQ	22 : 6,500-34,999	54	924,315	352,863	392,087	0
NSE	NSE	201802	CCNN	14 : ATQ	23 : 35,000-126,499	24	1,585,866	697,210	508,911	0
NSE	NSE	201802	CCNN	14 : ATQ	24 : 126,500 & above	7	2,342,513	1,371,072	920,383	0
NSE	NSE	201802	CCNN	15 : NTQ	21 : 0-6,499	18	46,732	19,020	24,212	0
NSE	NSE	201802	CCNN	15 : NTQ	22 : 6,500-34,999	22	326,288	95,416	94,177	0
NSE	NSE	201802	CCNN	15 : NTQ	23 : 35,000-126,499	12	754,776	269,888	100,000	0
NSE	NSE	201802	CCNN	15 : NTQ	24 : 126,500 & above	5	18,902,000	4,068,657	14,131,343	0
NSE	NSE	201802	CHAMPION	11 : MKT	21 : 0-6,499	12	22,009	0	22,009	0
NSE	NSE	201802	CHAMPION	11 : MKT	22 : 6,500-34,999	11	175,030	41,000	134,030	0
NSE	NSE	201802	CHAMPION	11 : MKT	23 : 35,000-126,499	4	327,878	100,275	227,603	0
NSE	NSE	201802	CHAMPION	11 : MKT	24 : 126,500 & above	2	343,950	343,950	0	0
NSE	NSE	201802	CHAMPION	12 : MLO	21 : 0-6,499	45	121,593	3,926	110,397	0
NSE	NSE	201802	CHAMPION	12 : MLO	22 : 6,500-34,999	58	1,056,565	6,553	978,206	0
NSE	NSE	201802	CHAMPION	12 : MLO	23 : 35,000-126,499	51	3,885,373	214,477	3,177,289	0
NSE	NSE	201802	CHAMPION	12 : MLO	24 : 126,500 & above	34	9,523,080	0	7,728,993	0
NSE	NSE	201802	CHAMPION	13 : ITQ	21 : 0-6,499	14	51,123	14,520	19,303	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	14 : ATQ	22 : 6,500-34,999	-	43,614	45,500	88,973	127,200	-0.4915
CCNN	14 : ATQ	23 : 35,000-126,499	-	40,290	144,994	50,600	223,027	-0.7116
CCNN	14 : ATQ	24 : 126,500 & above	-	-	-	821,441	-	-0.5844
CCNN	15 : NTQ	21 : 0-6,499	-	1,000	100	1,300	11,812	-0.6038
CCNN	15 : NTQ	22 : 6,500-34,999	-	-	7,700	26,160	45,700	-0.8933
CCNN	15 : NTQ	23 : 35,000-126,499	-	-	-	-	100,000	-0.1500
CCNN	15 : NTQ	24 : 126,500 & above	-	-	-	14,131,343	-	-0.4291
CHAMPION	11 : MKT	21 : 0-6,499	22,009	-	-	-	-	0.0796
CHAMPION	11 : MKT	22 : 6,500-34,999	134,030	-	-	-	-	0.0709
CHAMPION	11 : MKT	23 : 35,000-126,499	227,603	-	-	-	-	0.0638
CHAMPION	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
CHAMPION	12 : MLO	21 : 0-6,499	101,146	-	4,011	-	-	0.0635
CHAMPION	12 : MLO	22 : 6,500-34,999	857,984	2,369	23,503	35,000	11,383	0.0541
CHAMPION	12 : MLO	23 : 35,000-126,499	2,414,410	45,000	4,997	228,000	167,033	0.0184
CHAMPION	12 : MLO	24 : 126,500 & above	4,507,386	262,640	183,532	947,467	1,048,956	0.0393
CHAMPION	13 : ITQ	21 : 0-6,499	-	-	3,000	11,203	100	-0.0936

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	14 : ATQ	22 : 6,500-34,999										
CCNN	14 : ATQ	23 : 35,000-126,499										
CCNN	14 : ATQ	24 : 126,500 & above										
CCNN	15 : NTQ	21 : 0-6,499										
CCNN	15 : NTQ	22 : 6,500-34,999										
CCNN	15 : NTQ	23 : 35,000-126,499										
CCNN	15 : NTQ	24 : 126,500 & above										
CHAMPION	11 : MKT	21 : 0-6,499	0.069416		0	0.0000	0.0	22,009	0.0	0	0.0000	0.0
CHAMPION	11 : MKT	22 : 6,500-34,999	0.052214		0	0.0000	0.0	119,030	0.0	15,000	0.0333	0.0
CHAMPION	11 : MKT	23 : 35,000-126,499	0.076326		0	0.0000	0.0	127,603	0.0	100,000	0.0192	0.0
CHAMPION	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
CHAMPION	12 : MLO	21 : 0-6,499	0.078451		0	0.0000	0.0	106,611	241.2	3,786	0.0100	305.8
CHAMPION	12 : MLO	22 : 6,500-34,999	0.053677		0	0.0000	0.0	950,206	136.0	28,000	0.0486	4030.1
CHAMPION	12 : MLO	23 : 35,000-126,499	0.057883		0	0.0000	0.0	2,744,339	589.9	432,950	0.0268	1476.0
CHAMPION	12 : MLO	24 : 126,500 & above	0.074056	77,410	0.0065	0.0	6,171,583	1017.9	1,480,000	0.0596	1324.2	
CHAMPION	13 : ITQ	21 : 0-6,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201802	CHAMPION	13 : ITQ	22 : 6,500-34,999	23	352,711	78,431	138,640	0	
NSE	NSE	201802	CHAMPION	13 : ITQ	23 : 35,000-126,499	10	692,860	221,000	221,860	0	
NSE	NSE	201802	CHAMPION	13 : ITQ	24 : 126,500 & above	10	2,493,424	200,000	500,690	0	
NSE	NSE	201802	CHAMPION	14 : ATQ	21 : 0-6,499	21	61,819	9,100	37,936	0	
NSE	NSE	201802	CHAMPION	14 : ATQ	22 : 6,500-34,999	32	520,937	133,095	263,372	0	
NSE	NSE	201802	CHAMPION	14 : ATQ	23 : 35,000-126,499	17	1,382,643	198,500	856,330	0	
NSE	NSE	201802	CHAMPION	14 : ATQ	24 : 126,500 & above	6	2,405,278	200,000	1,122,631	0	
NSE	NSE	201802	CHAMPION	15 : NTQ	21 : 0-6,499	9	25,275	126	5,689	0	
NSE	NSE	201802	CHAMPION	15 : NTQ	22 : 6,500-34,999	22	388,676	70,588	24,530	0	
NSE	NSE	201802	CHAMPION	15 : NTQ	23 : 35,000-126,499	6	363,890	93,890	0	0	
NSE	NSE	201802	CHAMPION	15 : NTQ	24 : 126,500 & above	7	3,658,000	0	503,000	0	
NSE	NSE	201802	CHAMS	12 : MLO	21 : 0-6,499	1	2,000	0	2,000	0	
NSE	NSE	201802	CHAMS	12 : MLO	22 : 6,500-34,999	1	9,400	0	9,400	0	
NSE	NSE	201802	CHAMS	12 : MLO	24 : 126,500 & above	1	500,000	0	500,000	0	
NSE	NSE	201802	CHELLARAM	11 : MKT	21 : 0-6,499	3	650	0	650	0	
NSE	NSE	201802	CHELLARAM	11 : MKT	22 : 6,500-34,999	1	12,000	0	12,000	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	13 : ITQ	22 : 6,500-34,999	-	-	14,441	37,449	41,800	-0.0472
CHAMPION	13 : ITQ	23 : 35,000-126,499	50,000	-	-	59,500	75,850	-0.0204
CHAMPION	13 : ITQ	24 : 126,500 & above	-	-	30,000	134,992	305,698	0.0714
CHAMPION	14 : ATQ	21 : 0-6,499	-	-	1,000	22,543	2,083	-0.0894
CHAMPION	14 : ATQ	22 : 6,500-34,999	-	10,000	7,500	116,372	57,500	-0.0536
CHAMPION	14 : ATQ	23 : 35,000-126,499	-	-	194,500	36,000	106,382	-0.0669
CHAMPION	14 : ATQ	24 : 126,500 & above	-	-	722,631	213,244	80,000	-0.1071
CHAMPION	15 : NTQ	21 : 0-6,499	-	-	-	-	689	-0.1188
CHAMPION	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.2123
CHAMPION	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CHAMPION	15 : NTQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0096
CHAMS	12 : MLO	21 : 0-6,499	2,000	-	-	-	-	0.0000
CHAMS	12 : MLO	22 : 6,500-34,999	9,400	-	-	-	-	0.0000
CHAMS	12 : MLO	24 : 126,500 & above	500,000	-	-	-	-	0.0000
CHELLARAM	11 : MKT	21 : 0-6,499	650	-	-	-	-	0.2308
CHELLARAM	11 : MKT	22 : 6,500-34,999	12,000	-	-	-	-	0.0000

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CHAMPION	13 : ITQ	22 : 6,500-34,999									
CHAMPION	13 : ITQ	23 : 35,000-126,499									
CHAMPION	13 : ITQ	24 : 126,500 & above									
CHAMPION	14 : ATQ	21 : 0-6,499									
CHAMPION	14 : ATQ	22 : 6,500-34,999									
CHAMPION	14 : ATQ	23 : 35,000-126,499									
CHAMPION	14 : ATQ	24 : 126,500 & above									
CHAMPION	15 : NTQ	21 : 0-6,499									
CHAMPION	15 : NTQ	22 : 6,500-34,999									
CHAMPION	15 : NTQ	23 : 35,000-126,499									
CHAMPION	15 : NTQ	24 : 126,500 & above									
CHAMS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
CHAMS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	9,400	0.0	0	0.0000	0.0
CHAMS	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	500,000	0.0	0	0.0000	0.0
CHELLARAM	11 : MKT	21 : 0-6,499	0.230769	0	0.0000	0.0	650	0.0	0	0.0000	0.0
CHELLARAM	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	12,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Quality Detail: February 2018

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	201802	CHELLARAM	12 : MLO	21 : 0-6,499	3	3,780	0	3,780	0
NSE	NSE	201802	CHELLARAM	12 : MLO	22 : 6,500-34,999	1	10,500	0	10,500	0
NSE	NSE	201802	CHELLARAM	14 : ATQ	22 : 6,500-34,999	4	47,863	0	600	0
NSE	NSE	201802	CILEASING	11 : MKT	21 : 0-6,499	15	34,175	0	34,175	0
NSE	NSE	201802	CILEASING	11 : MKT	22 : 6,500-34,999	23	367,618	36,000	331,618	0
NSE	NSE	201802	CILEASING	11 : MKT	23 : 35,000-126,499	14	1,142,302	78,001	1,064,301	0
NSE	NSE	201802	CILEASING	11 : MKT	24 : 126,500 & above	4	1,405,490	300,000	1,105,490	0
NSE	NSE	201802	CILEASING	12 : MLO	21 : 0-6,499	69	178,824	870	177,954	0
NSE	NSE	201802	CILEASING	12 : MLO	22 : 6,500-34,999	58	1,052,712	9,843	1,042,869	0
NSE	NSE	201802	CILEASING	12 : MLO	23 : 35,000-126,499	81	5,835,932	281,885	5,397,917	0
NSE	NSE	201802	CILEASING	12 : MLO	24 : 126,500 & above	71	38,944,100	2,157,255	35,322,821	0
NSE	NSE	201802	CILEASING	13 : ITQ	21 : 0-6,499	22	43,310	5,626	35,684	0
NSE	NSE	201802	CILEASING	13 : ITQ	22 : 6,500-34,999	19	310,892	32,400	123,697	0
NSE	NSE	201802	CILEASING	13 : ITQ	23 : 35,000-126,499	40	2,608,885	1,006,496	1,019,603	0
NSE	NSE	201802	CILEASING	13 : ITQ	24 : 126,500 & above	25	12,393,106	1,250,000	5,936,613	0
NSE	NSE	201802	CILEASING	14 : ATQ	21 : 0-6,499	17	53,185	8,185	22,500	0

Guidance:

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

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Market Execution Quality Detail: February 2018

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)	
CHELLARAM	12 : MLO	21 : 0-6,499	3,780	-	-	-	-	0.1561	
CHELLARAM	12 : MLO	22 : 6,500-34,999	10,500	-	-	-	-	0.0000	
CHELLARAM	14 : ATQ	22 : 6,500-34,999	-	-	-	100	-	-0.3000	
CILEASING	11 : MKT	21 : 0-6,499	34,175	-	-	-	-	0.0531	
CILEASING	11 : MKT	22 : 6,500-34,999	331,618	-	-	-	-	0.0671	
CILEASING	11 : MKT	23 : 35,000-126,499	1,064,301	-	-	-	-	0.0742	
CILEASING	11 : MKT	24 : 126,500 & above	1,105,490	-	-	-	-	0.0510	
CILEASING	12 : MLO	21 : 0-6,499	152,137	-	3,000	13,817	-	0.0490	
CILEASING	12 : MLO	22 : 6,500-34,999	909,326	10,000	-	60,283	63,260	0.0455	
CILEASING	12 : MLO	23 : 35,000-126,499	4,513,931	184,600	1,843	261,064	217,141	0.0304	
CILEASING	12 : MLO	24 : 126,500 & above	29,991,535	1,612,400	518,099	2,007,771	881,339	0.0268	
CILEASING	13 : ITQ	21 : 0-6,499	-	5,000	7,000	19,739	-	-0.0076	
CILEASING	13 : ITQ	22 : 6,500-34,999	-	14,000	-	27,709	23,400	0.0021	
CILEASING	13 : ITQ	23 : 35,000-126,499	-	15,750	40,000	345,566	95,687	-0.0388	
CILEASING	13 : ITQ	24 : 126,500 & above	-	101,550	32,300	1,591,299	2,697,271	-0.0476	
CILEASING	14 : ATQ	21 : 0-6,499	-	-	9,000	9,650	1,350	-0.0407	

Guidance:

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

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Market Execution Quality Detail: February 2018

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CHELLARAM	12 : MLO	21 : 0-6,499	0.007936		0	0.0000	0.0	3,780	0.0	0	0.0000	0.0
CHELLARAM	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,500	0.0	0	0.0000	0.0
CHELLARAM	14 : ATQ	22 : 6,500-34,999										
CILEASING	11 : MKT	21 : 0-6,499	0.053569		0	0.0000	0.0	34,175	0.0	0	0.0000	0.0
CILEASING	11 : MKT	22 : 6,500-34,999	0.051226		0	0.0000	0.0	321,618	0.0	10,000	0.0080	0.0
CILEASING	11 : MKT	23 : 35,000-126,499	0.063324		0	0.0000	0.0	964,300	0.0	100,001	0.0170	0.0
CILEASING	11 : MKT	24 : 126,500 & above	0.061922		0	0.0000	0.0	500,000	0.0	605,490	0.0217	0.0
CILEASING	12 : MLO	21 : 0-6,499	0.053195		0	0.0000	0.0	177,637	287.2	317	0.0100	780.0
CILEASING	12 : MLO	22 : 6,500-34,999	0.044755		0	0.0000	0.0	1,022,869	176.3	20,000	0.0063	0.0
CILEASING	12 : MLO	23 : 35,000-126,499	0.045869		0	0.0000	0.0	5,029,020	350.9	368,897	0.0114	259.0
CILEASING	12 : MLO	24 : 126,500 & above	0.054432		0	0.0000	0.0	22,951,644	221.6	12,371,177	0.0270	11.7
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	CILEASING	14 : ATQ	22 : 6,500-34,999	33	622,491	98,000	385,383	0
NSE	NSE	201802	CILEASING	14 : ATQ	23 : 35,000-126,499	35	2,427,327	564,500	1,139,827	0
NSE	NSE	201802	CILEASING	14 : ATQ	24 : 126,500 & above	45	18,223,654	3,775,704	8,178,442	0
NSE	NSE	201802	CILEASING	15 : NTQ	21 : 0-6,499	10	24,678	0	250	0
NSE	NSE	201802	CILEASING	15 : NTQ	22 : 6,500-34,999	54	903,350	168,226	74,000	0
NSE	NSE	201802	CILEASING	15 : NTQ	23 : 35,000-126,499	56	3,856,648	798,579	919,374	0
NSE	NSE	201802	CILEASING	15 : NTQ	24 : 126,500 & above	68	29,484,622	4,305,724	4,253,191	0
NSE	NSE	201802	CONOIL	11 : MKT	21 : 0-6,499	54	63,172	2,000	61,172	0
NSE	NSE	201802	CONOIL	11 : MKT	22 : 6,500-34,999	3	48,816	21,235	27,581	0
NSE	NSE	201802	CONOIL	11 : MKT	23 : 35,000-126,499	1	50,000	50,000	0	0
NSE	NSE	201802	CONOIL	12 : MLO	21 : 0-6,499	164	215,176	23,368	162,484	0
NSE	NSE	201802	CONOIL	12 : MLO	22 : 6,500-34,999	33	480,417	9,000	398,940	0
NSE	NSE	201802	CONOIL	12 : MLO	23 : 35,000-126,499	8	643,381	104,396	445,645	0
NSE	NSE	201802	CONOIL	12 : MLO	24 : 126,500 & above	1	164,275	0	164,275	0
NSE	NSE	201802	CONOIL	13 : ITQ	21 : 0-6,499	49	79,177	25,453	38,989	0
NSE	NSE	201802	CONOIL	13 : ITQ	22 : 6,500-34,999	9	153,923	22,591	67,256	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: February 2018

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CILEASING	14 : ATQ	22 : 6,500-34,999	-	-	29,800	169,336	42,400	-0.0514
CILEASING	14 : ATQ	23 : 35,000-126,499	-	90,000	91,100	252,142	269,000	-0.0559
CILEASING	14 : ATQ	24 : 126,500 & above	-	2,457,283	300,000	1,306,436	1,239,230	-0.0687
CILEASING	15 : NTQ	21 : 0-6,499	-	-	-	250	-	0.0100
CILEASING	15 : NTQ	22 : 6,500-34,999	-	-	-	33,000	-	-0.0478
CILEASING	15 : NTQ	23 : 35,000-126,499	-	32,901	50,000	300,000	164,874	-0.0546
CILEASING	15 : NTQ	24 : 126,500 & above	-	1,000,000	402,000	2,341,191	10,000	-0.0867
CONOIL	11 : MKT	21 : 0-6,499	61,172	-	-	-	-	0.4880
CONOIL	11 : MKT	22 : 6,500-34,999	27,581	-	-	-	-	0.4412
CONOIL	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
CONOIL	12 : MLO	21 : 0-6,499	117,603	2,668	562	7,998	11,790	0.7669
CONOIL	12 : MLO	22 : 6,500-34,999	275,097	18,010	26,165	42,386	7,926	0.5521
CONOIL	12 : MLO	23 : 35,000-126,499	238,104	2,500	-	946	1,600	1.4113
CONOIL	12 : MLO	24 : 126,500 & above	164,275	-	-	-	-	0.0000
CONOIL	13 : ITQ	21 : 0-6,499	-	2,500	7,024	13,414	6,307	-1.1798
CONOIL	13 : ITQ	22 : 6,500-34,999	-	-	-	43,586	5,260	-2.0298

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CILEASING	14 : ATQ	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									
CILEASING	15 : NTQ	24 : 126,500 & above									
CONOIL	11 : MKT	21 : 0-6,499	0.641769	14,406	0.6732	0.0	36,061	0.0	10,705	0.2442	0.0
CONOIL	11 : MKT	22 : 6,500-34,999	1.134494	0	0.0000	0.0	17,581	0.0	10,000	0.3750	0.0
CONOIL	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
CONOIL	12 : MLO	21 : 0-6,499	0.940147	0	0.0000	0.0	143,224	1666.3	19,260	0.5648	348.5
CONOIL	12 : MLO	22 : 6,500-34,999	0.771796	0	0.0000	0.0	358,940	1056.7	40,000	0.2455	52.8
CONOIL	12 : MLO	23 : 35,000-126,499	1.842358	0	0.0000	0.0	270,045	5453.8	175,600	0.0706	0.6
CONOIL	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	164,275	0.0	0	0.0000	0.0
CONOIL	13 : ITQ	21 : 0-6,499									
CONOIL	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	201802	CONOIL	13 : ITQ	23 : 35,000-126,499	2	199,992	199,992	0	0
NSE	NSE	201802	CONOIL	14 : ATQ	21 : 0-6,499	42	57,696	7,757	34,510	0
NSE	NSE	201802	CONOIL	14 : ATQ	22 : 6,500-34,999	12	194,358	53,340	0	0
NSE	NSE	201802	CONOIL	14 : ATQ	23 : 35,000-126,499	2	215,600	0	141,316	0
NSE	NSE	201802	CONOIL	15 : NTQ	21 : 0-6,499	8	13,591	454	607	0
NSE	NSE	201802	CONTINSURE	11 : MKT	21 : 0-6,499	20	48,613	0	48,613	0
NSE	NSE	201802	CONTINSURE	11 : MKT	22 : 6,500-34,999	12	174,929	11,600	163,329	0
NSE	NSE	201802	CONTINSURE	11 : MKT	23 : 35,000-126,499	4	327,200	100,000	227,200	0
NSE	NSE	201802	CONTINSURE	11 : MKT	24 : 126,500 & above	4	2,287,390	600,000	1,687,390	0
NSE	NSE	201802	CONTINSURE	12 : MLO	21 : 0-6,499	29	63,259	6,661	52,609	0
NSE	NSE	201802	CONTINSURE	12 : MLO	22 : 6,500-34,999	27	487,590	41,966	433,624	0
NSE	NSE	201802	CONTINSURE	12 : MLO	23 : 35,000-126,499	31	2,233,853	182,267	1,828,621	0
NSE	NSE	201802	CONTINSURE	12 : MLO	24 : 126,500 & above	25	6,964,278	844,594	4,698,484	0
NSE	NSE	201802	CONTINSURE	13 : ITQ	21 : 0-6,499	11	34,642	5,665	16,694	0
NSE	NSE	201802	CONTINSURE	13 : ITQ	22 : 6,500-34,999	17	311,200	124,500	109,500	0
NSE	NSE	201802	CONTINSURE	13 : ITQ	23 : 35,000-126,499	27	1,614,113	238,650	508,076	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
CONOIL	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CONOIL	14 : ATQ	21 : 0-6,499	-	250	15,055	4,801	3,166	-1.6006
CONOIL	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CONOIL	14 : ATQ	23 : 35,000-126,499	-	-	141,316	-	-	-2.4366
CONOIL	15 : NTQ	21 : 0-6,499	607	-	-	-	-	-0.9353
CONTINSURE	11 : MKT	21 : 0-6,499	48,613	-	-	-	-	0.0405
CONTINSURE	11 : MKT	22 : 6,500-34,999	163,329	-	-	-	-	0.0541
CONTINSURE	11 : MKT	23 : 35,000-126,499	227,200	-	-	-	-	0.0464
CONTINSURE	11 : MKT	24 : 126,500 & above	1,687,390	-	-	-	-	0.0231
CONTINSURE	12 : MLO	21 : 0-6,499	47,479	-	-	-	5,130	0.0389
CONTINSURE	12 : MLO	22 : 6,500-34,999	353,430	5,000	-	66,697	6,000	0.0343
CONTINSURE	12 : MLO	23 : 35,000-126,499	1,498,251	49,500	-	-	54,339	0.0288
CONTINSURE	12 : MLO	24 : 126,500 & above	3,874,543	-	-	343,941	254,000	0.0344
CONTINSURE	13 : ITQ	21 : 0-6,499	-	-	-	7,997	2,097	0.0111
CONTINSURE	13 : ITQ	22 : 6,500-34,999	15,000	-	-	27,200	19,400	-0.0388
CONTINSURE	13 : ITQ	23 : 35,000-126,499	-	-	50,000	299,150	81,576	-0.0486

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CONOIL	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									
CONTINSURE	11 : MKT	21 : 0-6,499	0.035469	0	0.0000	0.0	47,150	0.0	1,463	0.0500	0.0
CONTINSURE	11 : MKT	22 : 6,500-34,999	0.052437	8,900	0.0200	0.0	154,429	0.0	0	0.0000	0.0
CONTINSURE	11 : MKT	23 : 35,000-126,499	0.055211	0	0.0000	0.0	157,200	0.0	70,000	0.0086	0.0
CONTINSURE	11 : MKT	24 : 126,500 & above	0.040708	0	0.0000	0.0	500,000	0.0	1,187,390	0.0106	0.0
CONTINSURE	12 : MLO	21 : 0-6,499	0.033650	0	0.0000	0.0	44,479	0.0	8,130	0.0162	1784.5
CONTINSURE	12 : MLO	22 : 6,500-34,999	0.034891	0	0.0000	0.0	378,887	190.4	54,737	0.0219	314.5
CONTINSURE	12 : MLO	23 : 35,000-126,499	0.054328	0	0.0000	0.0	1,472,584	145.5	356,037	0.0561	5729.7
CONTINSURE	12 : MLO	24 : 126,500 & above	0.050810	0	0.0000	0.0	3,295,614	698.2	1,402,870	0.0350	742.9
CONTINSURE	13 : ITQ	21 : 0-6,499									
CONTINSURE	13 : ITQ	22 : 6,500-34,999									
CONTINSURE	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	201802	CONTINSURE	13 : ITQ	24 : 126,500 & above	11	3,682,320	0	838,488	0	
NSE	NSE	201802	CONTINSURE	14 : ATQ	21 : 0-6,499	8	16,752	5,131	3,590	0	
NSE	NSE	201802	CONTINSURE	14 : ATQ	22 : 6,500-34,999	12	234,235	85,102	129,133	0	
NSE	NSE	201802	CONTINSURE	14 : ATQ	23 : 35,000-126,499	11	775,630	207,030	50,000	0	
NSE	NSE	201802	CONTINSURE	14 : ATQ	24 : 126,500 & above	11	4,763,576	168,000	920,159	0	
NSE	NSE	201802	CONTINSURE	15 : NTQ	21 : 0-6,499	15	37,132	10,663	2,000	0	
NSE	NSE	201802	CONTINSURE	15 : NTQ	22 : 6,500-34,999	14	260,000	120,000	85,000	0	
NSE	NSE	201802	CONTINSURE	15 : NTQ	23 : 35,000-126,499	37	2,462,303	554,500	249,330	0	
NSE	NSE	201802	CONTINSURE	15 : NTQ	24 : 126,500 & above	21	7,656,198	3,957,976	1,001,681	0	
NSE	NSE	201802	CORNERST	11 : MKT	21 : 0-6,499	5	3,250	0	3,250	0	
NSE	NSE	201802	CORNERST	11 : MKT	22 : 6,500-34,999	1	7,000	0	7,000	0	
NSE	NSE	201802	CORNERST	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201802	CORNERST	11 : MKT	24 : 126,500 & above	2	500,000	300,000	200,000	0	
NSE	NSE	201802	CORNERST	12 : MLO	21 : 0-6,499	8	14,504	0	8,765	0	
NSE	NSE	201802	CORNERST	12 : MLO	22 : 6,500-34,999	14	266,650	0	172,000	0	
NSE	NSE	201802	CORNERST	12 : MLO	23 : 35,000-126,499	9	643,200	0	220,000	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)
CONTINSURE	13 : ITQ	24 : 126,500 & above	-	-	25,143	64,500	678,833	-0.0327
CONTINSURE	14 : ATQ	21 : 0-6,499	-	-	-	1,000	-	-0.0362
CONTINSURE	14 : ATQ	22 : 6,500-34,999	-	-	-	93,633	500	-0.0505
CONTINSURE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0600
CONTINSURE	14 : ATQ	24 : 126,500 & above	-	-	-	246,059	628,500	-0.0445
CONTINSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0600
CONTINSURE	15 : NTQ	22 : 6,500-34,999	56,000	-	-	-	-	-0.0562
CONTINSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	4,366	85,000	-0.0702
CONTINSURE	15 : NTQ	24 : 126,500 & above	219,100	-	116,024	666,557	-	-0.0577
CORNERST	11 : MKT	21 : 0-6,499	3,250	-	-	-	-	0.0246
CORNERST	11 : MKT	22 : 6,500-34,999	7,000	-	-	-	-	0.0000
CORNERST	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0400
CORNERST	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.0400
CORNERST	12 : MLO	21 : 0-6,499	8,665	100	-	-	-	0.0005
CORNERST	12 : MLO	22 : 6,500-34,999	172,000	-	-	-	-	0.0000
CORNERST	12 : MLO	23 : 35,000-126,499	120,000	-	-	-	100,000	0.0000

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
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									
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	0.024615	0	0.0000	0.0	3,250	0.0	0	0.0000	0.0
CORNERST	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	7,000	0.0	0	0.0000	0.0
CORNERST	11 : MKT	23 : 35,000-126,499	0.040000	0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
CORNERST	11 : MKT	24 : 126,500 & above	0.040000	0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	21 : 0-6,499	0.000456	0	0.0000	0.0	8,765	0.4	0	0.0000	0.0
CORNERST	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	172,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	220,000	1029.5	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 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	201802	CORNERST	12 : MLO	24 : 126,500 & above	6	7,262,778	198,000	6,288,461	0
NSE	NSE	201802	CORNERST	13 : ITQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201802	CORNERST	14 : ATQ	21 : 0-6,499	1	2,000	0	0	0
NSE	NSE	201802	CORNERST	14 : ATQ	22 : 6,500-34,999	1	10,000	10,000	0	0
NSE	NSE	201802	CORNERST	14 : ATQ	23 : 35,000-126,499	2	179,000	104,000	0	0
NSE	NSE	201802	COURTVILLE	11 : MKT	21 : 0-6,499	1	500	0	500	0
NSE	NSE	201802	COURTVILLE	11 : MKT	22 : 6,500-34,999	1	18,600	0	18,600	0
NSE	NSE	201802	COURTVILLE	11 : MKT	23 : 35,000-126,499	2	120,000	60,000	60,000	0
NSE	NSE	201802	COURTVILLE	11 : MKT	24 : 126,500 & above	3	4,499,800	2,999,800	1,500,000	0
NSE	NSE	201802	COURTVILLE	12 : MLO	21 : 0-6,499	4	6,510	0	6,510	0
NSE	NSE	201802	COURTVILLE	12 : MLO	22 : 6,500-34,999	5	81,654	0	45,714	0
NSE	NSE	201802	COURTVILLE	12 : MLO	23 : 35,000-126,499	12	1,054,000	0	954,000	0
NSE	NSE	201802	COURTVILLE	12 : MLO	24 : 126,500 & above	16	7,954,580	530,000	2,733,489	0
NSE	NSE	201802	COURTVILLE	13 : ITQ	24 : 126,500 & above	2	503,500	250,000	3,500	0
NSE	NSE	201802	COURTVILLE	14 : ATQ	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201802	COURTVILLE	14 : ATQ	23 : 35,000-126,499	1	50,000	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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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)
CORNERST	12 : MLO	24 : 126,500 & above	6,286,461	-	-	-	2,000	-0.0004
CORNERST	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CORNERST	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
CORNERST	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CORNERST	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
COURTVILLE	11 : MKT	21 : 0-6,499	500	-	-	-	-	0.0000
COURTVILLE	11 : MKT	22 : 6,500-34,999	18,600	-	-	-	-	0.0000
COURTVILLE	11 : MKT	23 : 35,000-126,499	60,000	-	-	-	-	0.0000
COURTVILLE	11 : MKT	24 : 126,500 & above	1,500,000	-	-	-	-	0.0197
COURTVILLE	12 : MLO	21 : 0-6,499	6,510	-	-	-	-	0.0054
COURTVILLE	12 : MLO	22 : 6,500-34,999	45,714	-	-	-	-	0.0022
COURTVILLE	12 : MLO	23 : 35,000-126,499	895,000	-	-	59,000	-	-0.0002
COURTVILLE	12 : MLO	24 : 126,500 & above	1,470,000	-	243,711	914,889	4,889	0.0016
COURTVILLE	13 : ITQ	24 : 126,500 & above	-	-	-	-	3,500	0.0000
COURTVILLE	14 : ATQ	21 : 0-6,499	-	-	1,000	-	-	-0.0100
COURTVILLE	14 : ATQ	23 : 35,000-126,499	-	-	-	10,000	-	-0.0100

Guidance:

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

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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)	
CORNERST	12 : MLO	24 : 126,500 & above	0.011589		0	0.0000	0.0	4,413,421	0.1	1,875,040	0.0161	0.0
CORNERST	13 : ITQ	23 : 35,000-126,499										
CORNERST	14 : ATQ	21 : 0-6,499										
CORNERST	14 : ATQ	22 : 6,500-34,999										
CORNERST	14 : ATQ	23 : 35,000-126,499										
COURTVILLE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	500	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	18,600	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	24 : 126,500 & above	0.019726		0	0.0000	0.0	0	0.0	1,500,000	0.0099	0.0
COURTVILLE	12 : MLO	21 : 0-6,499	0.005376		0	0.0000	0.0	6,510	0.0	0	0.0000	0.0
COURTVILLE	12 : MLO	22 : 6,500-34,999	0.002187		0	0.0000	0.0	45,714	0.0	0	0.0000	0.0
COURTVILLE	12 : MLO	23 : 35,000-126,499	0.002295		0	0.0000	0.0	954,000	32.9	0	0.0000	0.0
COURTVILLE	12 : MLO	24 : 126,500 & above	0.004536		0	0.0000	0.0	2,633,489	565.1	100,000	0.0100	5669.0
COURTVILLE	13 : ITQ	24 : 126,500 & above										
COURTVILLE	14 : ATQ	21 : 0-6,499										
COURTVILLE	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	201802	COURTVILLE	14 : ATQ	24 : 126,500 & above	3	950,000	750,000	200,000	0	
NSE	NSE	201802	CUSTODIAN	11 : MKT	21 : 0-6,499	26	55,105	0	55,105	0	
NSE	NSE	201802	CUSTODIAN	11 : MKT	22 : 6,500-34,999	15	240,155	0	240,155	0	
NSE	NSE	201802	CUSTODIAN	11 : MKT	23 : 35,000-126,499	5	343,269	0	343,269	0	
NSE	NSE	201802	CUSTODIAN	11 : MKT	24 : 126,500 & above	2	350,000	0	350,000	0	
NSE	NSE	201802	CUSTODIAN	12 : MLO	21 : 0-6,499	65	106,334	0	106,334	0	
NSE	NSE	201802	CUSTODIAN	12 : MLO	22 : 6,500-34,999	40	634,246	1,704	632,542	0	
NSE	NSE	201802	CUSTODIAN	12 : MLO	23 : 35,000-126,499	33	2,323,074	42,005	2,037,108	0	
NSE	NSE	201802	CUSTODIAN	12 : MLO	24 : 126,500 & above	12	4,033,810	0	4,033,810	0	
NSE	NSE	201802	CUSTODIAN	13 : ITQ	21 : 0-6,499	35	118,552	25,399	49,926	0	
NSE	NSE	201802	CUSTODIAN	13 : ITQ	22 : 6,500-34,999	37	559,126	218,184	157,810	0	
NSE	NSE	201802	CUSTODIAN	13 : ITQ	23 : 35,000-126,499	31	2,340,327	1,108,655	365,492	0	
NSE	NSE	201802	CUSTODIAN	13 : ITQ	24 : 126,500 & above	30	8,042,977	3,523,053	878,826	0	
NSE	NSE	201802	CUSTODIAN	14 : ATQ	21 : 0-6,499	28	55,548	15,360	24,588	0	
NSE	NSE	201802	CUSTODIAN	14 : ATQ	22 : 6,500-34,999	28	518,300	169,493	146,301	0	
NSE	NSE	201802	CUSTODIAN	14 : ATQ	23 : 35,000-126,499	24	1,690,561	400,511	383,704	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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						F17 SWA Rlzd. Spread (N)
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m		
COURTVILLE	14 : ATQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0100	
CUSTODIAN	11 : MKT	21 : 0-6,499	55,105	-	-	-	-	0.1495	
CUSTODIAN	11 : MKT	22 : 6,500-34,999	240,155	-	-	-	-	0.1879	
CUSTODIAN	11 : MKT	23 : 35,000-126,499	343,269	-	-	-	-	0.1589	
CUSTODIAN	11 : MKT	24 : 126,500 & above	350,000	-	-	-	-	0.1438	
CUSTODIAN	12 : MLO	21 : 0-6,499	105,909	-	325	-	100	0.1212	
CUSTODIAN	12 : MLO	22 : 6,500-34,999	557,572	18,728	11,200	14,354	30,042	0.0903	
CUSTODIAN	12 : MLO	23 : 35,000-126,499	1,518,327	15,238	121,859	200,646	97,276	0.0909	
CUSTODIAN	12 : MLO	24 : 126,500 & above	3,828,865	-	140,000	3,900	61,045	0.1002	
CUSTODIAN	13 : ITQ	21 : 0-6,499	5,000	-	10,400	19,207	7,000	-0.1629	
CUSTODIAN	13 : ITQ	22 : 6,500-34,999	-	20,000	82,500	30,226	9,784	-0.1028	
CUSTODIAN	13 : ITQ	23 : 35,000-126,499	-	12,000	-	84,526	23,636	-0.0533	
CUSTODIAN	13 : ITQ	24 : 126,500 & above	-	-	6,487	62,235	158,342	-0.1175	
CUSTODIAN	14 : ATQ	21 : 0-6,499	-	-	5,000	2,601	10,054	-0.2108	
CUSTODIAN	14 : ATQ	22 : 6,500-34,999	-	-	-	81,733	24,150	-0.1559	
CUSTODIAN	14 : ATQ	23 : 35,000-126,499	-	-	61,000	169,869	102,835	-0.2339	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
COURTVILLE	14 : ATQ	24 : 126,500 & above										
CUSTODIAN	11 : MKT	21 : 0-6,499	0.124032		0	0.0000	0.0	50,105	0.0	5,000	0.0083	0.0
CUSTODIAN	11 : MKT	22 : 6,500-34,999	0.186415		0	0.0000	0.0	208,555	0.0	31,600	0.0132	0.0
CUSTODIAN	11 : MKT	23 : 35,000-126,499	0.213975		0	0.0000	0.0	152,000	0.0	191,269	0.0308	0.0
CUSTODIAN	11 : MKT	24 : 126,500 & above	0.168057		0	0.0000	0.0	0	0.0	350,000	0.0069	0.0
CUSTODIAN	12 : MLO	21 : 0-6,499	0.147261		0	0.0000	0.0	106,334	3.3	0	0.0000	0.0
CUSTODIAN	12 : MLO	22 : 6,500-34,999	0.136535		0	0.0000	0.0	598,862	188.8	33,680	0.0330	0.0
CUSTODIAN	12 : MLO	23 : 35,000-126,499	0.106733		0	0.0000	0.0	1,991,269	570.4	45,839	0.0083	0.0
CUSTODIAN	12 : MLO	24 : 126,500 & above	0.166057		0	0.0000	0.0	3,692,819	40.4	340,991	0.0291	0.0
CUSTODIAN	13 : ITQ	21 : 0-6,499										
CUSTODIAN	13 : ITQ	22 : 6,500-34,999										
CUSTODIAN	13 : ITQ	23 : 35,000-126,499										
CUSTODIAN	13 : ITQ	24 : 126,500 & above										
CUSTODIAN	14 : ATQ	21 : 0-6,499										
CUSTODIAN	14 : ATQ	22 : 6,500-34,999										
CUSTODIAN	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	201802	CUSTODIAN	14 : ATQ	24 : 126,500 & above	16	5,281,677	300,000	1,589,290	0	
NSE	NSE	201802	CUSTODIAN	15 : NTQ	21 : 0-6,499	8	23,601	6,001	0	0	
NSE	NSE	201802	CUSTODIAN	15 : NTQ	22 : 6,500-34,999	17	399,742	163,333	18,821	0	
NSE	NSE	201802	CUSTODIAN	15 : NTQ	23 : 35,000-126,499	18	1,233,000	638,000	100,000	0	
NSE	NSE	201802	CUSTODIAN	15 : NTQ	24 : 126,500 & above	16	13,500,000	5,100,000	20,807	0	
NSE	NSE	201802	CUTIX	11 : MKT	21 : 0-6,499	17	47,015	0	47,015	0	
NSE	NSE	201802	CUTIX	11 : MKT	22 : 6,500-34,999	13	222,510	0	222,510	0	
NSE	NSE	201802	CUTIX	11 : MKT	23 : 35,000-126,499	10	722,100	80,000	642,100	0	
NSE	NSE	201802	CUTIX	12 : MLO	21 : 0-6,499	34	85,259	0	76,034	0	
NSE	NSE	201802	CUTIX	12 : MLO	22 : 6,500-34,999	42	703,469	18,810	654,901	0	
NSE	NSE	201802	CUTIX	12 : MLO	23 : 35,000-126,499	34	2,326,667	47,084	2,139,247	0	
NSE	NSE	201802	CUTIX	12 : MLO	24 : 126,500 & above	22	7,014,151	800,800	5,595,251	0	
NSE	NSE	201802	CUTIX	13 : ITQ	21 : 0-6,499	22	54,586	16,000	25,286	0	
NSE	NSE	201802	CUTIX	13 : ITQ	22 : 6,500-34,999	40	718,234	129,094	316,129	0	
NSE	NSE	201802	CUTIX	13 : ITQ	23 : 35,000-126,499	46	3,006,143	927,059	873,390	0	
NSE	NSE	201802	CUTIX	13 : ITQ	24 : 126,500 & above	10	3,408,668	1,200,000	1,379,691	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
CUSTODIAN	14 : ATQ	24 : 126,500 & above	-	-	-	354,375	102,750	-0.1532
CUSTODIAN	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CUSTODIAN	15 : NTQ	22 : 6,500-34,999	-	-	-	-	18,821	-0.1850
CUSTODIAN	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0800
CUSTODIAN	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.2000
CUTIX	11 : MKT	21 : 0-6,499	47,015	-	-	-	-	0.1083
CUTIX	11 : MKT	22 : 6,500-34,999	222,510	-	-	-	-	0.0761
CUTIX	11 : MKT	23 : 35,000-126,499	642,100	-	-	-	-	0.1327
CUTIX	12 : MLO	21 : 0-6,499	75,534	-	-	500	-	0.0511
CUTIX	12 : MLO	22 : 6,500-34,999	535,592	33,050	-	86,259	-	0.0084
CUTIX	12 : MLO	23 : 35,000-126,499	1,903,202	50,333	5,541	156,182	-	0.0449
CUTIX	12 : MLO	24 : 126,500 & above	4,727,176	210,000	295,500	76,100	-	0.0447
CUTIX	13 : ITQ	21 : 0-6,499	-	-	4,000	7,325	6,334	-0.0419
CUTIX	13 : ITQ	22 : 6,500-34,999	-	-	81,836	98,377	62,076	-0.0385
CUTIX	13 : ITQ	23 : 35,000-126,499	-	-	152,000	325,100	127,666	-0.0960
CUTIX	13 : ITQ	24 : 126,500 & above	-	-	59,500	625,859	-	-0.0768

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
CUSTODIAN	14 : ATQ	24 : 126,500 & above										
CUSTODIAN	15 : NTQ	21 : 0-6,499										
CUSTODIAN	15 : NTQ	22 : 6,500-34,999										
CUSTODIAN	15 : NTQ	23 : 35,000-126,499										
CUSTODIAN	15 : NTQ	24 : 126,500 & above										
CUTIX	11 : MKT	21 : 0-6,499	0.082942		0	0.0000	0.0	42,775	0.0	4,240	0.0091	0.0
CUTIX	11 : MKT	22 : 6,500-34,999	0.087682		0	0.0000	0.0	194,250	0.0	28,260	0.0146	0.0
CUTIX	11 : MKT	23 : 35,000-126,499	0.111234		0	0.0000	0.0	411,100	0.0	231,000	0.0297	0.0
CUTIX	12 : MLO	21 : 0-6,499	0.064175		0	0.0000	0.0	71,534	7.5	4,500	0.0094	0.0
CUTIX	12 : MLO	22 : 6,500-34,999	0.064438		0	0.0000	0.0	564,511	84.8	90,390	0.0149	517.8
CUTIX	12 : MLO	23 : 35,000-126,499	0.067810		0	0.0000	0.0	1,969,247	111.4	170,000	0.0624	387.0
CUTIX	12 : MLO	24 : 126,500 & above	0.074639		0	0.0000	0.0	3,428,951	512.2	2,166,300	0.0269	130.1
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	CUTIX	14 : ATQ	21 : 0-6,499	18	38,970	4,273	17,145	0
NSE	NSE	201802	CUTIX	14 : ATQ	22 : 6,500-34,999	43	780,472	258,672	203,300	0
NSE	NSE	201802	CUTIX	14 : ATQ	23 : 35,000-126,499	26	1,726,950	656,950	343,836	0
NSE	NSE	201802	CUTIX	14 : ATQ	24 : 126,500 & above	11	4,289,568	1,617,568	479,575	0
NSE	NSE	201802	CUTIX	15 : NTQ	21 : 0-6,499	13	28,640	5,000	5,739	0
NSE	NSE	201802	CUTIX	15 : NTQ	22 : 6,500-34,999	36	586,683	185,260	40,000	0
NSE	NSE	201802	CUTIX	15 : NTQ	23 : 35,000-126,499	54	3,786,402	1,084,105	214,987	0
NSE	NSE	201802	CUTIX	15 : NTQ	24 : 126,500 & above	14	4,590,157	400,000	446,702	0
NSE	NSE	201802	DAARCOMM	11 : MKT	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201802	DAARCOMM	12 : MLO	21 : 0-6,499	1	2,000	0	2,000	0
NSE	NSE	201802	DANGCEM	11 : MKT	21 : 0-6,499	84	64,553	0	64,553	0
NSE	NSE	201802	DANGCEM	11 : MKT	22 : 6,500-34,999	6	75,227	0	75,227	0
NSE	NSE	201802	DANGCEM	12 : MLO	21 : 0-6,499	325	438,790	27,698	407,079	0
NSE	NSE	201802	DANGCEM	12 : MLO	22 : 6,500-34,999	105	1,469,305	132,435	1,336,870	0
NSE	NSE	201802	DANGCEM	12 : MLO	23 : 35,000-126,499	28	1,885,935	283,940	1,601,995	0
NSE	NSE	201802	DANGCEM	12 : MLO	24 : 126,500 & above	14	11,920,183	1,947,051	9,973,132	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
CUTIX	14 : ATQ	21 : 0-6,499	-	-	-	8,741	5,000	-0.1129
CUTIX	14 : ATQ	22 : 6,500-34,999	-	-	27,084	88,716	-	-0.0600
CUTIX	14 : ATQ	23 : 35,000-126,499	-	-	49,500	72,130	54,000	-0.0847
CUTIX	14 : ATQ	24 : 126,500 & above	-	-	-	288,750	-	-0.1191
CUTIX	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.1324
CUTIX	15 : NTQ	22 : 6,500-34,999	-	10,000	10,000	-	-	-0.0550
CUTIX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	94,542	-0.0962
CUTIX	15 : NTQ	24 : 126,500 & above	-	-	-	-	446,702	-0.0600
DAARCOMM	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
DAARCOMM	12 : MLO	21 : 0-6,499	2,000	-	-	-	-	0.0000
DANGCEM	11 : MKT	21 : 0-6,499	64,553	-	-	-	-	4.3844
DANGCEM	11 : MKT	22 : 6,500-34,999	75,227	-	-	-	-	5.1527
DANGCEM	12 : MLO	21 : 0-6,499	386,773	5,887	3,005	11,379	35	2.3165
DANGCEM	12 : MLO	22 : 6,500-34,999	1,249,625	16,525	9,345	61,375	-	1.1985
DANGCEM	12 : MLO	23 : 35,000-126,499	1,539,964	10,000	75	51,956	-	2.5560
DANGCEM	12 : MLO	24 : 126,500 & above	9,842,664	130,468	-	-	-	-4.3309

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
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										
DAARCOMM	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0	
DAARCOMM	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0	
DANGCEM	11 : MKT	21 : 0-6,499	5.277001	0	0.0000	0.0	48,430	0.0	16,123	0.8173	0.0	
DANGCEM	11 : MKT	22 : 6,500-34,999	4.203876	0	0.0000	0.0	57,827	0.0	17,400	0.0997	0.0	
DANGCEM	12 : MLO	21 : 0-6,499	3.441651	132	0.1000	0.0	379,974	20.9	26,973	0.5251	1.9	
DANGCEM	12 : MLO	22 : 6,500-34,999	3.920528	0	0.0000	0.0	923,777	3.2	413,093	0.7357	152.3	
DANGCEM	12 : MLO	23 : 35,000-126,499	5.264139	0	0.0000	0.0	540,761	0.0	1,061,234	0.8879	52.4	
DANGCEM	12 : MLO	24 : 126,500 & above	5.695884	0	0.0000	0.0	2,060,559	0.0	7,912,573	1.3321	0.3	

Guidance:

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

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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	201802	DANGCEM	13 : ITQ	21 : 0-6,499	325	653,918	315,961	215,766	0
NSE	NSE	201802	DANGCEM	13 : ITQ	22 : 6,500-34,999	126	1,700,997	917,754	571,766	0
NSE	NSE	201802	DANGCEM	13 : ITQ	23 : 35,000-126,499	16	1,175,909	483,252	597,561	0
NSE	NSE	201802	DANGCEM	13 : ITQ	24 : 126,500 & above	5	1,867,300	350,000	1,517,300	0
NSE	NSE	201802	DANGCEM	14 : ATQ	21 : 0-6,499	143	236,334	111,996	82,806	0
NSE	NSE	201802	DANGCEM	14 : ATQ	22 : 6,500-34,999	79	1,123,155	467,187	425,883	0
NSE	NSE	201802	DANGCEM	14 : ATQ	23 : 35,000-126,499	8	537,633	447,633	0	0
NSE	NSE	201802	DANGCEM	14 : ATQ	24 : 126,500 & above	4	1,456,353	650,000	806,353	0
NSE	NSE	201802	DANGCEM	15 : NTQ	21 : 0-6,499	135	312,040	143,702	84,545	0
NSE	NSE	201802	DANGCEM	15 : NTQ	22 : 6,500-34,999	81	1,079,429	472,515	169,601	0
NSE	NSE	201802	DANGCEM	15 : NTQ	23 : 35,000-126,499	15	825,679	386,014	102,841	0
NSE	NSE	201802	DANGCEM	15 : NTQ	24 : 126,500 & above	3	3,539,150	0	3,539,150	0
NSE	NSE	201802	DANGSUGAR	11 : MKT	21 : 0-6,499	142	216,450	0	216,450	0
NSE	NSE	201802	DANGSUGAR	11 : MKT	22 : 6,500-34,999	38	615,988	0	615,988	0
NSE	NSE	201802	DANGSUGAR	11 : MKT	23 : 35,000-126,499	31	1,995,172	87,000	1,908,172	0
NSE	NSE	201802	DANGSUGAR	11 : MKT	24 : 126,500 & above	4	716,000	0	716,000	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)
DANGCEM	13 : ITQ	21 : 0-6,499	21,488	32,997	51,314	61,540	25,649	-2.3611
DANGCEM	13 : ITQ	22 : 6,500-34,999	195,629	25,702	102,221	143,745	26,104	-2.8990
DANGCEM	13 : ITQ	23 : 35,000-126,499	180,338	177,252	12	139,959	100,000	-3.2928
DANGCEM	13 : ITQ	24 : 126,500 & above	1,154,206	363,094	-	-	-	0.1043
DANGCEM	14 : ATQ	21 : 0-6,499	6,146	8,499	5,796	29,586	4,436	-2.6475
DANGCEM	14 : ATQ	22 : 6,500-34,999	20,000	112,141	85,422	92,446	10,000	-2.2306
DANGCEM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
DANGCEM	14 : ATQ	24 : 126,500 & above	806,353	-	-	-	-	5.5425
DANGCEM	15 : NTQ	21 : 0-6,499	-	5,167	7,584	9,620	13,982	-4.5667
DANGCEM	15 : NTQ	22 : 6,500-34,999	15,309	3,691	20,007	59,381	10,000	-6.0175
DANGCEM	15 : NTQ	23 : 35,000-126,499	-	5	-	-	-	-4.9221
DANGCEM	15 : NTQ	24 : 126,500 & above	3,416,057	123,093	-	-	-	4.6805
DANGSUGAR	11 : MKT	21 : 0-6,499	216,450	-	-	-	-	0.3904
DANGSUGAR	11 : MKT	22 : 6,500-34,999	615,988	-	-	-	-	0.3209
DANGSUGAR	11 : MKT	23 : 35,000-126,499	1,908,172	-	-	-	-	0.2719
DANGSUGAR	11 : MKT	24 : 126,500 & above	716,000	-	-	-	-	0.1916

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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										
DANGCEM	15 : NTQ	23 : 35,000-126,499										
DANGCEM	15 : NTQ	24 : 126,500 & above										
DANGSUGAR	11 : MKT	21 : 0-6,499	0.351679		0	0.0000	0.0	189,567	0.0	26,883	0.0720	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.315430		0	0.0000	0.0	402,538	0.0	213,450	0.0819	0.0
DANGSUGAR	11 : MKT	23 : 35,000-126,499	0.411837		0	0.0000	0.0	986,298	0.0	921,874	0.1454	0.0
DANGSUGAR	11 : MKT	24 : 126,500 & above	0.195783		0	0.0000	0.0	536,000	0.0	180,000	0.0399	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	DANGSUGAR	12 : MLO	21 : 0-6,499	366	627,023	4,605	622,218	0	
NSE	NSE	201802	DANGSUGAR	12 : MLO	22 : 6,500-34,999	164	2,614,437	91,618	2,504,519	0	
NSE	NSE	201802	DANGSUGAR	12 : MLO	23 : 35,000-126,499	127	8,884,927	734,072	8,073,115	0	
NSE	NSE	201802	DANGSUGAR	12 : MLO	24 : 126,500 & above	74	43,289,389	785,918	41,917,390	0	
NSE	NSE	201802	DANGSUGAR	13 : ITQ	21 : 0-6,499	140	319,175	87,924	205,301	0	
NSE	NSE	201802	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	123	2,145,484	596,167	1,180,914	0	
NSE	NSE	201802	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	77	5,324,415	2,677,925	1,656,344	0	
NSE	NSE	201802	DANGSUGAR	13 : ITQ	24 : 126,500 & above	22	5,130,942	1,712,810	2,259,196	0	
NSE	NSE	201802	DANGSUGAR	14 : ATQ	21 : 0-6,499	135	272,164	66,610	172,354	0	
NSE	NSE	201802	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	117	1,839,680	612,163	763,191	0	
NSE	NSE	201802	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	65	4,761,692	1,265,070	1,986,053	0	
NSE	NSE	201802	DANGSUGAR	14 : ATQ	24 : 126,500 & above	35	9,138,585	2,733,704	3,508,026	0	
NSE	NSE	201802	DANGSUGAR	15 : NTQ	21 : 0-6,499	71	183,910	79,812	56,888	0	
NSE	NSE	201802	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	76	1,409,592	578,048	230,275	0	
NSE	NSE	201802	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	66	4,402,277	1,709,443	845,173	0	
NSE	NSE	201802	DANGSUGAR	15 : NTQ	24 : 126,500 & above	17	8,333,220	6,445,000	386,000	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)
DANGSUGAR	12 : MLO	21 : 0-6,499	573,272	11,300	8,162	29,035	449	0.2132
DANGSUGAR	12 : MLO	22 : 6,500-34,999	2,289,360	33,373	32,558	63,971	65,257	0.2156
DANGSUGAR	12 : MLO	23 : 35,000-126,499	7,340,811	128,367	105,097	292,957	195,787	0.1857
DANGSUGAR	12 : MLO	24 : 126,500 & above	40,066,551	543,403	136,452	224,940	474,600	0.9179
DANGSUGAR	13 : ITQ	21 : 0-6,499	1,280	16,404	35,857	102,433	40,371	-0.0878
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	26,400	149,420	329,586	430,005	137,175	-0.1821
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	200,000	333,676	282,783	541,841	104,531	-0.2055
DANGSUGAR	13 : ITQ	24 : 126,500 & above	-	227,910	1,208,397	815,189	-	-0.3008
DANGSUGAR	14 : ATQ	21 : 0-6,499	-	6,141	16,889	71,405	42,927	-0.1540
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	30,000	86,500	87,412	275,556	98,514	-0.0914
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	200,000	207,223	49,979	795,930	220,786	-0.3485
DANGSUGAR	14 : ATQ	24 : 126,500 & above	550,000	363,612	785,604	1,293,973	328,907	-0.2340
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	7,195	1,138	20,700	2,000	-0.2948
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	-	25,000	15,500	81,219	22,509	-0.0858
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	-	51,000	81,352	371,339	144,201	-0.2135
DANGSUGAR	15 : NTQ	24 : 126,500 & above	-	-	-	140,000	112,013	-0.2461

Guidance:

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

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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	12 : MLO	21 : 0-6,499	0.275056		0	0.0000	0.0	593,063	45.7	29,155	0.2844	73.2
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.272906		0	0.0000	0.0	2,342,598	133.4	161,921	0.0410	2.2
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.292260		0	0.0000	0.0	6,662,739	119.6	1,410,376	0.1199	3.5
DANGSUGAR	12 : MLO	24 : 126,500 & above	1.257134		0	0.0000	0.0	15,940,434	250.3	25,976,956	0.5264	0.1
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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	DEAPCAP	12 : MLO	22 : 6,500-34,999	1	20,000	0	20,000	0	
NSE	NSE	201802	DEAPCAP	12 : MLO	23 : 35,000-126,499	1	112,500	0	112,500	0	
NSE	NSE	201802	DIAMONDBNK	11 : MKT	21 : 0-6,499	161	330,824	0	330,824	0	
NSE	NSE	201802	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	119	1,988,588	0	1,988,588	0	
NSE	NSE	201802	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	85	5,479,271	0	5,479,271	0	
NSE	NSE	201802	DIAMONDBNK	11 : MKT	24 : 126,500 & above	95	47,742,081	6,640,000	41,102,081	0	
NSE	NSE	201802	DIAMONDBNK	12 : MLO	21 : 0-6,499	375	834,714	1,289	793,392	0	
NSE	NSE	201802	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	421	7,584,167	73,248	7,314,204	0	
NSE	NSE	201802	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	531	39,400,331	702,604	37,041,314	0	
NSE	NSE	201802	DIAMONDBNK	12 : MLO	24 : 126,500 & above	832	591,773,531	45,334,163	490,375,623	0	
NSE	NSE	201802	DIAMONDBNK	13 : ITQ	21 : 0-6,499	49	137,485	21,527	115,607	0	
NSE	NSE	201802	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	121	2,118,661	458,859	1,493,902	0	
NSE	NSE	201802	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	195	15,286,795	4,404,627	10,024,405	0	
NSE	NSE	201802	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	186	92,172,307	27,141,301	55,548,558	0	
NSE	NSE	201802	DIAMONDBNK	14 : ATQ	21 : 0-6,499	95	249,550	61,978	166,492	0	
NSE	NSE	201802	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	167	2,888,364	746,381	1,826,558	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
DEAPCAP	12 : MLO	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
DEAPCAP	12 : MLO	23 : 35,000-126,499	112,500	-	-	-	-	0.0000
DIAMONDBNK	11 : MKT	21 : 0-6,499	330,824	-	-	-	-	0.0274
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	1,988,588	-	-	-	-	0.0268
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	5,479,271	-	-	-	-	0.0427
DIAMONDBNK	11 : MKT	24 : 126,500 & above	41,102,081	-	-	-	-	0.0364
DIAMONDBNK	12 : MLO	21 : 0-6,499	714,989	12,853	13,400	35,420	11,700	0.0244
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	6,488,585	107,120	282,987	313,595	85,917	0.0116
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	31,266,993	1,163,126	1,916,052	1,590,273	417,838	0.0156
DIAMONDBNK	12 : MLO	24 : 126,500 & above	383,313,963	17,039,256	31,071,023	32,173,286	11,091,983	0.0167
DIAMONDBNK	13 : ITQ	21 : 0-6,499	3,526	17,629	50,285	42,667	500	-0.0364
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	33,000	275,883	522,734	634,285	3,000	-0.0258
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	514,408	2,251,926	3,100,731	3,046,146	769,777	-0.0193
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	17,503,250	8,113,827	10,137,068	12,311,188	3,852,655	0.0021
DIAMONDBNK	14 : ATQ	21 : 0-6,499	8,015	27,488	36,236	63,993	16,700	-0.0167
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	-	100,913	736,359	629,477	165,864	-0.0321

Guidance:

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

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

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)	
DEAPCAP	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
DEAPCAP	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	112,500	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	21 : 0-6,499	0.031518		0	0.0000	0.0	327,013	0.0	3,811	0.0328	0.0
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	0.034188		0	0.0000	0.0	1,851,989	0.0	136,599	0.0100	0.0
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	0.044024	50,000	0	0.0100	0.0	4,535,076	0.0	894,195	0.0128	0.0
DIAMONDBNK	11 : MKT	24 : 126,500 & above	0.047957		0	0.0000	0.0	20,029,081	0.0	21,073,000	0.0153	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.021973		0	0.0000	0.0	789,192	107.3	4,200	0.0164	0.0
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.024198		0	0.0000	0.0	7,219,404	98.9	94,800	0.0100	25.7
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.025987	87,450	0	0.0200	0.0	35,587,602	196.9	1,366,262	0.0154	4.3
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.038230		0	0.0000	0.0	385,565,299	421.5	104,810,324	0.0211	6.1
DIAMONDBNK	13 : ITQ	21 : 0-6,499										
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999										
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499										
DIAMONDBNK	13 : ITQ	24 : 126,500 & above										
DIAMONDBNK	14 : ATQ	21 : 0-6,499										
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	275	20,991,894	8,772,368	10,433,417	0	
NSE	NSE	201802	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	297	133,466,056	56,506,825	63,418,130	0	
NSE	NSE	201802	DIAMONDBNK	15 : NTQ	21 : 0-6,499	108	302,458	101,539	114,226	0	
NSE	NSE	201802	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	315	5,912,416	2,622,044	1,659,460	0	
NSE	NSE	201802	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	517	40,269,585	19,228,792	12,437,926	0	
NSE	NSE	201802	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	748	424,290,112	199,890,128	107,170,215	0	
NSE	NSE	201802	DUNLOP	12 : MLO	21 : 0-6,499	1	500	0	500	0	
NSE	NSE	201802	DUNLOP	12 : MLO	22 : 6,500-34,999	3	27,740	0	10,000	0	
NSE	NSE	201802	DUNLOP	12 : MLO	23 : 35,000-126,499	5	348,500	0	117,000	0	
NSE	NSE	201802	DUNLOP	12 : MLO	24 : 126,500 & above	6	26,737,830	0	25,937,830	0	
NSE	NSE	201802	ELLAHLAKES	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201802	ENAMELWA	12 : MLO	21 : 0-6,499	3	1,243	0	1,243	0	
NSE	NSE	201802	ENAMELWA	12 : MLO	24 : 126,500 & above	1	135,836	0	135,836	0	
NSE	NSE	201802	ENAMELWA	14 : ATQ	23 : 35,000-126,499	1	100,000	0	150	0	
NSE	NSE	201802	EQUITYASUR	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201802	EQUITYASUR	12 : MLO	21 : 0-6,499	2	1,400	0	1,400	0	

Guidance:

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

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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)
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	445,308	1,237,319	3,370,977	3,862,222	735,472	-0.0311
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	962,432	9,901,850	19,928,152	20,216,249	7,131,112	-0.0265
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	-	10,100	45,027	31,489	-0.0216
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	11,800	53,531	246,700	735,369	236,150	-0.0332
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	258,400	1,120,220	1,951,645	3,882,422	1,505,195	-0.0362
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	14,315,471	8,431,159	12,052,828	17,638,190	13,305,040	-0.0466
DUNLOP	12 : MLO	21 : 0-6,499	500	-	-	-	-	0.0000
DUNLOP	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
DUNLOP	12 : MLO	23 : 35,000-126,499	117,000	-	-	-	-	0.0000
DUNLOP	12 : MLO	24 : 126,500 & above	25,836,602	101,228	-	-	-	0.0000
ELLAHLAKES	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
ENAMELWA	12 : MLO	21 : 0-6,499	1,243	-	-	-	-	0.1388
ENAMELWA	12 : MLO	24 : 126,500 & above	135,836	-	-	-	-	0.0000
ENAMELWA	14 : ATQ	23 : 35,000-126,499	-	-	-	-	150	-1.1500
EQUITYASUR	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
EQUITYASUR	12 : MLO	21 : 0-6,499	1,400	-	-	-	-	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)
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	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	117,000	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	25,937,830	0.1	0	0.0000	0.0
ELLAHLAKES	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
ENAMELWA	12 : MLO	21 : 0-6,499	0.138777	0	0.0000	0.0	1,243	0.0	0	0.0000	0.0
ENAMELWA	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	135,836	0.0	0	0.0000	0.0
ENAMELWA	14 : ATQ	23 : 35,000-126,499									
EQUITYASUR	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,400	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	201802	EQUITYASUR	12 : MLO	22 : 6,500-34,999	11	191,206	0	60,900	0	
NSE	NSE	201802	EQUITYASUR	12 : MLO	23 : 35,000-126,499	7	585,000	0	110,000	0	
NSE	NSE	201802	EQUITYASUR	12 : MLO	24 : 126,500 & above	10	3,099,707	0	464,248	0	
NSE	NSE	201802	EQUITYASUR	15 : NTQ	23 : 35,000-126,499	1	50,000	0	0	0	
NSE	NSE	201802	ETERNA	11 : MKT	21 : 0-6,499	71	117,833	3,000	114,833	0	
NSE	NSE	201802	ETERNA	11 : MKT	22 : 6,500-34,999	26	394,726	0	394,726	0	
NSE	NSE	201802	ETERNA	11 : MKT	23 : 35,000-126,499	9	590,129	90,000	500,129	0	
NSE	NSE	201802	ETERNA	11 : MKT	24 : 126,500 & above	2	527,680	0	527,680	0	
NSE	NSE	201802	ETERNA	12 : MLO	21 : 0-6,499	153	333,373	3,638	329,735	0	
NSE	NSE	201802	ETERNA	12 : MLO	22 : 6,500-34,999	67	1,019,359	60,295	950,845	0	
NSE	NSE	201802	ETERNA	12 : MLO	23 : 35,000-126,499	42	2,841,505	299,698	2,450,841	0	
NSE	NSE	201802	ETERNA	12 : MLO	24 : 126,500 & above	16	4,764,874	305,150	4,459,724	0	
NSE	NSE	201802	ETERNA	13 : ITQ	21 : 0-6,499	81	225,413	74,478	108,202	0	
NSE	NSE	201802	ETERNA	13 : ITQ	22 : 6,500-34,999	86	1,467,371	505,213	634,600	0	
NSE	NSE	201802	ETERNA	13 : ITQ	23 : 35,000-126,499	39	2,648,185	754,615	986,454	0	
NSE	NSE	201802	ETERNA	13 : ITQ	24 : 126,500 & above	9	2,705,200	853,680	8,700	0	

Guidance:

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

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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)
EQUITYASUR	12 : MLO	22 : 6,500-34,999	12,900	-	-	48,000	-	0.0315
EQUITYASUR	12 : MLO	23 : 35,000-126,499	110,000	-	-	-	-	0.0000
EQUITYASUR	12 : MLO	24 : 126,500 & above	280,000	-	-	37,100	-	0.0159
EQUITYASUR	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ETERNA	11 : MKT	21 : 0-6,499	114,833	-	-	-	-	0.1336
ETERNA	11 : MKT	22 : 6,500-34,999	394,726	-	-	-	-	0.2475
ETERNA	11 : MKT	23 : 35,000-126,499	500,129	-	-	-	-	0.1709
ETERNA	11 : MKT	24 : 126,500 & above	527,680	-	-	-	-	0.2249
ETERNA	12 : MLO	21 : 0-6,499	275,345	5,000	12,912	35,028	1,450	0.0938
ETERNA	12 : MLO	22 : 6,500-34,999	743,337	13,452	25,807	61,058	44,902	0.0867
ETERNA	12 : MLO	23 : 35,000-126,499	1,795,100	39,900	87,229	372,263	75,999	0.1049
ETERNA	12 : MLO	24 : 126,500 & above	2,807,665	677	224,796	741,410	172,976	0.0951
ETERNA	13 : ITQ	21 : 0-6,499	-	-	23,000	58,775	16,238	-0.1243
ETERNA	13 : ITQ	22 : 6,500-34,999	15,820	46,000	31,700	257,033	133,971	-0.1420
ETERNA	13 : ITQ	23 : 35,000-126,499	10	101,000	208,103	394,024	144,855	-0.1327
ETERNA	13 : ITQ	24 : 126,500 & above	-	7,500	-	1,200	-	-0.1337

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
EQUITYASUR	12 : MLO	22 : 6,500-34,999	0.031527		0	0.0000	0.0	12,900	0.0	48,000	0.0200	1600.1
EQUITYASUR	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	110,000	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	24 : 126,500 & above	0.015874		0	0.0000	0.0	280,000	0.0	184,248	0.0200	7095.6
EQUITYASUR	15 : NTQ	23 : 35,000-126,499										
ETERNA	11 : MKT	21 : 0-6,499	0.149932		0	0.0000	0.0	110,333	0.0	4,500	0.0715	0.0
ETERNA	11 : MKT	22 : 6,500-34,999	0.262446		0	0.0000	0.0	276,259	0.0	118,467	0.0730	0.0
ETERNA	11 : MKT	23 : 35,000-126,499	0.194174		0	0.0000	0.0	90,000	0.0	410,129	0.0366	0.0
ETERNA	11 : MKT	24 : 126,500 & above	0.323524		0	0.0000	0.0	0	0.0	527,680	0.0641	0.0
ETERNA	12 : MLO	21 : 0-6,499	0.139911		0	0.0000	0.0	307,485	119.8	22,250	0.0888	432.8
ETERNA	12 : MLO	22 : 6,500-34,999	0.149460		0	0.0000	0.0	888,345	559.3	62,500	0.0355	0.0
ETERNA	12 : MLO	23 : 35,000-126,499	0.174101		0	0.0000	0.0	2,171,692	320.3	279,149	0.1055	313.7
ETERNA	12 : MLO	24 : 126,500 & above	0.169363		0	0.0000	0.0	2,887,713	1381.0	1,572,011	0.0714	181.3
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 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	201802	ETERNA	14 : ATQ	21 : 0-6,499	46	117,907	40,400	36,943	0
NSE	NSE	201802	ETERNA	14 : ATQ	22 : 6,500-34,999	51	806,589	207,291	289,551	0
NSE	NSE	201802	ETERNA	14 : ATQ	23 : 35,000-126,499	30	1,921,140	462,966	649,324	0
NSE	NSE	201802	ETERNA	14 : ATQ	24 : 126,500 & above	7	1,420,000	448,325	392,157	0
NSE	NSE	201802	ETERNA	15 : NTQ	21 : 0-6,499	48	119,137	20,101	29,791	0
NSE	NSE	201802	ETERNA	15 : NTQ	22 : 6,500-34,999	69	1,126,805	568,452	111,496	0
NSE	NSE	201802	ETERNA	15 : NTQ	23 : 35,000-126,499	44	3,265,384	743,113	125,287	0
NSE	NSE	201802	ETERNA	15 : NTQ	24 : 126,500 & above	17	3,998,264	875,360	255,057	0
NSE	NSE	201802	ETI	11 : MKT	21 : 0-6,499	97	94,746	0	94,746	0
NSE	NSE	201802	ETI	11 : MKT	22 : 6,500-34,999	15	264,001	0	264,001	0
NSE	NSE	201802	ETI	11 : MKT	23 : 35,000-126,499	8	508,368	0	508,368	0
NSE	NSE	201802	ETI	11 : MKT	24 : 126,500 & above	3	900,000	0	900,000	0
NSE	NSE	201802	ETI	12 : MLO	21 : 0-6,499	382	402,222	4,692	397,530	0
NSE	NSE	201802	ETI	12 : MLO	22 : 6,500-34,999	76	1,130,351	22,367	1,071,234	0
NSE	NSE	201802	ETI	12 : MLO	23 : 35,000-126,499	36	2,869,492	120,904	2,748,588	0
NSE	NSE	201802	ETI	12 : MLO	24 : 126,500 & above	39	21,111,112	3,372,416	17,199,056	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
ETERNA	14 : ATQ	21 : 0-6,499	-	692	5,000	11,829	2,448	-0.1388
ETERNA	14 : ATQ	22 : 6,500-34,999	10,000	26,835	39,000	116,170	36,150	-0.1951
ETERNA	14 : ATQ	23 : 35,000-126,499	-	-	-	20,935	94,865	-0.1968
ETERNA	14 : ATQ	24 : 126,500 & above	-	-	146,675	-	61,769	-0.3651
ETERNA	15 : NTQ	21 : 0-6,499	-	-	6,100	10,400	2,001	-0.1213
ETERNA	15 : NTQ	22 : 6,500-34,999	-	-	10,000	32,446	-	-0.2288
ETERNA	15 : NTQ	23 : 35,000-126,499	4,020	-	-	67,800	53,000	-0.1058
ETERNA	15 : NTQ	24 : 126,500 & above	-	-	-	-	194,000	0.0869
ETI	11 : MKT	21 : 0-6,499	94,746	-	-	-	-	0.3315
ETI	11 : MKT	22 : 6,500-34,999	264,001	-	-	-	-	0.2798
ETI	11 : MKT	23 : 35,000-126,499	508,368	-	-	-	-	0.3102
ETI	11 : MKT	24 : 126,500 & above	900,000	-	-	-	-	0.3722
ETI	12 : MLO	21 : 0-6,499	391,694	-	1,009	1,077	3,750	0.2761
ETI	12 : MLO	22 : 6,500-34,999	1,022,895	7,151	7,646	33,542	-	0.2228
ETI	12 : MLO	23 : 35,000-126,499	2,568,270	-	72,392	67,399	6,928	0.1610
ETI	12 : MLO	24 : 126,500 & above	16,991,239	25,000	27,369	86,678	65,149	0.0660

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
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	0.293237	0	0.0000	0.0	91,356	0.0	3,390	0.0333	0.0
ETI	11 : MKT	22 : 6,500-34,999	0.264183	0	0.0000	0.0	249,497	0.0	14,504	0.0993	0.0
ETI	11 : MKT	23 : 35,000-126,499	0.363283	0	0.0000	0.0	300,887	0.0	207,481	0.0212	0.0
ETI	11 : MKT	24 : 126,500 & above	0.344444	0	0.0000	0.0	900,000	0.0	0	0.0000	0.0
ETI	12 : MLO	21 : 0-6,499	0.270601	0	0.0000	0.0	384,111	23.8	13,419	0.0976	0.0
ETI	12 : MLO	22 : 6,500-34,999	0.260140	0	0.0000	0.0	954,589	47.1	116,645	0.0753	4.7
ETI	12 : MLO	23 : 35,000-126,499	0.243979	0	0.0000	0.0	2,561,664	99.5	186,924	0.0156	46.5
ETI	12 : MLO	24 : 126,500 & above	0.273628	0	0.0000	0.0	12,690,868	21.7	4,508,188	0.1248	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	ETI	13 : ITQ	21 : 0-6,499	96	150,739	81,365	61,736	0
NSE	NSE	201802	ETI	13 : ITQ	22 : 6,500-34,999	42	656,956	301,022	186,032	0
NSE	NSE	201802	ETI	13 : ITQ	23 : 35,000-126,499	30	2,396,704	1,014,170	650,636	0
NSE	NSE	201802	ETI	13 : ITQ	24 : 126,500 & above	22	11,060,968	3,866,705	2,565,992	0
NSE	NSE	201802	ETI	14 : ATQ	21 : 0-6,499	94	138,564	71,174	47,186	0
NSE	NSE	201802	ETI	14 : ATQ	22 : 6,500-34,999	32	552,322	297,079	174,143	0
NSE	NSE	201802	ETI	14 : ATQ	23 : 35,000-126,499	35	2,523,751	819,069	1,016,734	0
NSE	NSE	201802	ETI	14 : ATQ	24 : 126,500 & above	19	8,796,727	1,836,877	1,244,538	0
NSE	NSE	201802	ETI	15 : NTQ	21 : 0-6,499	25	60,474	25,990	9,258	0
NSE	NSE	201802	ETI	15 : NTQ	22 : 6,500-34,999	5	95,360	50,360	0	0
NSE	NSE	201802	ETI	15 : NTQ	23 : 35,000-126,499	13	1,058,880	150,000	116,252	0
NSE	NSE	201802	ETI	15 : NTQ	24 : 126,500 & above	18	16,757,530	9,000,000	4,515,255	0
NSE	NSE	201802	ETRANZACT	11 : MKT	22 : 6,500-34,999	1	22,045	22,045	0	0
NSE	NSE	201802	ETRANZACT	12 : MLO	21 : 0-6,499	2	2,000	0	2,000	0
NSE	NSE	201802	ETRANZACT	12 : MLO	22 : 6,500-34,999	1	21,045	0	0	0
NSE	NSE	201802	ETRANZACT	14 : ATQ	21 : 0-6,499	1	1,000	0	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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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	-	2,733	3,698	37,341	9,143	-0.1864
ETI	13 : ITQ	22 : 6,500-34,999	50	12,000	18,906	81,531	12,549	-0.1889
ETI	13 : ITQ	23 : 35,000-126,499	89,624	79,767	214,142	151,168	102,781	-0.0848
ETI	13 : ITQ	24 : 126,500 & above	353,731	200,404	777,593	482,234	162,525	-0.2053
ETI	14 : ATQ	21 : 0-6,499	-	9,733	2,832	12,454	9,097	-0.0741
ETI	14 : ATQ	22 : 6,500-34,999	-	16,600	30,166	102,377	25,000	-0.0548
ETI	14 : ATQ	23 : 35,000-126,499	-	100,000	161,821	306,946	87,361	0.0557
ETI	14 : ATQ	24 : 126,500 & above	240,000	60,000	480	944,058	-	-0.3525
ETI	15 : NTQ	21 : 0-6,499	-	-	3,569	888	4,801	-0.3600
ETI	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
ETI	15 : NTQ	23 : 35,000-126,499	-	-	-	-	11,269	-0.1282
ETI	15 : NTQ	24 : 126,500 & above	1,000,000	1,000,000	1,398	2,431,925	81,932	-0.0669
ETRANZACT	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000
ETRANZACT	12 : MLO	21 : 0-6,499	2,000	-	-	-	-	0.0000
ETRANZACT	12 : MLO	22 : 6,500-34,999	-	-	-	-	-	0.0000
ETRANZACT	14 : ATQ	21 : 0-6,499	-	-	1,000	-	-	-0.0500

Guidance:

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

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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	22 : 6,500-34,999	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
ETRANZACT	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
ETRANZACT	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
ETRANZACT	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	201802	FBNH	11 : MKT	21 : 0-6,499	451	935,506	0	935,506	0
NSE	NSE	201802	FBNH	11 : MKT	22 : 6,500-34,999	268	4,297,697	0	4,297,697	0
NSE	NSE	201802	FBNH	11 : MKT	23 : 35,000-126,499	152	10,657,255	50,000	10,607,255	0
NSE	NSE	201802	FBNH	11 : MKT	24 : 126,500 & above	93	38,695,409	1,124,685	37,570,724	0
NSE	NSE	201802	FBNH	12 : MLO	21 : 0-6,499	1,963	4,645,449	33,154	4,420,173	0
NSE	NSE	201802	FBNH	12 : MLO	22 : 6,500-34,999	1,492	23,899,875	311,699	22,459,188	0
NSE	NSE	201802	FBNH	12 : MLO	23 : 35,000-126,499	1,044	74,376,371	1,756,341	69,444,047	0
NSE	NSE	201802	FBNH	12 : MLO	24 : 126,500 & above	979	656,184,258	30,570,886	572,443,970	0
NSE	NSE	201802	FBNH	13 : ITQ	21 : 0-6,499	148	395,686	54,762	340,924	0
NSE	NSE	201802	FBNH	13 : ITQ	22 : 6,500-34,999	123	1,973,283	419,056	1,501,027	0
NSE	NSE	201802	FBNH	13 : ITQ	23 : 35,000-126,499	122	8,588,075	2,553,249	5,422,523	0
NSE	NSE	201802	FBNH	13 : ITQ	24 : 126,500 & above	76	42,483,715	18,573,996	15,573,032	0
NSE	NSE	201802	FBNH	14 : ATQ	21 : 0-6,499	792	1,932,471	485,369	1,358,827	0
NSE	NSE	201802	FBNH	14 : ATQ	22 : 6,500-34,999	740	12,578,268	3,589,766	8,390,507	0
NSE	NSE	201802	FBNH	14 : ATQ	23 : 35,000-126,499	618	44,369,384	14,341,661	26,849,764	0
NSE	NSE	201802	FBNH	14 : ATQ	24 : 126,500 & above	506	274,703,877	67,805,622	165,651,836	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	21 : 0-6,499	935,506	-	-	-	-	0.0883
FBNH	11 : MKT	22 : 6,500-34,999	4,297,697	-	-	-	-	0.0718
FBNH	11 : MKT	23 : 35,000-126,499	10,607,255	-	-	-	-	0.0568
FBNH	11 : MKT	24 : 126,500 & above	37,570,724	-	-	-	-	0.1293
FBNH	12 : MLO	21 : 0-6,499	4,131,825	33,864	112,179	79,083	46,684	0.0505
FBNH	12 : MLO	22 : 6,500-34,999	20,243,479	625,985	562,174	546,211	196,487	0.0588
FBNH	12 : MLO	23 : 35,000-126,499	60,763,148	2,826,317	2,638,998	2,143,223	671,130	0.0452
FBNH	12 : MLO	24 : 126,500 & above	496,050,204	26,447,113	19,486,247	17,997,474	9,130,738	0.0559
FBNH	13 : ITQ	21 : 0-6,499	25,718	121,314	120,398	63,394	6,100	-0.0416
FBNH	13 : ITQ	22 : 6,500-34,999	103,179	516,329	504,974	322,333	30,144	-0.0447
FBNH	13 : ITQ	23 : 35,000-126,499	374,960	1,999,652	1,645,074	1,151,029	102,608	-0.0148
FBNH	13 : ITQ	24 : 126,500 & above	635,726	3,737,305	7,224,365	2,966,182	424,140	-0.0743
FBNH	14 : ATQ	21 : 0-6,499	40,060	234,361	499,330	428,459	107,003	-0.0111
FBNH	14 : ATQ	22 : 6,500-34,999	281,203	1,337,108	2,710,709	3,151,282	535,732	-0.0215
FBNH	14 : ATQ	23 : 35,000-126,499	1,239,444	4,115,407	7,984,224	9,962,199	2,076,014	-0.0416
FBNH	14 : ATQ	24 : 126,500 & above	18,093,800	29,126,448	50,022,625	48,005,207	10,891,853	-0.0596

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	21 : 0-6,499	0.070840	7,458	0.0500	0.0	884,028	0.0	44,020	0.0621	0.0	
FBNH	11 : MKT	22 : 6,500-34,999	0.073510	36,705	0.0500	0.0	3,844,969	0.0	416,023	0.0367	0.0	
FBNH	11 : MKT	23 : 35,000-126,499	0.096159	0	0.0000	0.0	8,550,443	0.0	2,056,812	0.0351	0.0	
FBNH	11 : MKT	24 : 126,500 & above	0.117516	0	0.0000	0.0	27,578,751	0.0	9,991,973	0.0602	0.0	
FBNH	12 : MLO	21 : 0-6,499	0.064158	1,122	0.0500	0.0	4,382,709	67.8	36,342	0.0482	93.9	
FBNH	12 : MLO	22 : 6,500-34,999	0.065614	0	0.0000	0.0	21,940,807	109.0	518,381	0.0753	9.4	
FBNH	12 : MLO	23 : 35,000-126,499	0.065950	55,000	0.0500	0.0	66,520,573	91.8	2,868,474	0.0738	6.4	
FBNH	12 : MLO	24 : 126,500 & above	0.102531	228,251	0.0186	0.0	487,996,728	119.0	84,218,991	0.1078	4.5	
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: February 2018

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	201802	FBNH	15 : NTQ	21 : 0-6,499	395	1,042,155	517,527	399,357	0
NSE	NSE	201802	FBNH	15 : NTQ	22 : 6,500-34,999	425	7,357,543	3,597,174	2,736,339	0
NSE	NSE	201802	FBNH	15 : NTQ	23 : 35,000-126,499	494	37,051,190	20,193,691	10,609,752	0
NSE	NSE	201802	FBNH	15 : NTQ	24 : 126,500 & above	376	184,285,924	88,146,002	67,003,471	0
NSE	NSE	201802	FCMB	11 : MKT	21 : 0-6,499	189	367,132	0	367,132	0
NSE	NSE	201802	FCMB	11 : MKT	22 : 6,500-34,999	133	2,165,855	0	2,165,855	0
NSE	NSE	201802	FCMB	11 : MKT	23 : 35,000-126,499	82	5,640,370	150,000	5,490,370	0
NSE	NSE	201802	FCMB	11 : MKT	24 : 126,500 & above	62	26,853,161	3,119,040	23,734,121	0
NSE	NSE	201802	FCMB	12 : MLO	21 : 0-6,499	589	1,115,903	9,108	1,077,685	0
NSE	NSE	201802	FCMB	12 : MLO	22 : 6,500-34,999	525	9,361,144	125,079	8,980,768	0
NSE	NSE	201802	FCMB	12 : MLO	23 : 35,000-126,499	581	42,994,700	1,006,856	41,405,601	0
NSE	NSE	201802	FCMB	12 : MLO	24 : 126,500 & above	1,018	1,161,593,353	119,902,044	988,966,743	0
NSE	NSE	201802	FCMB	13 : ITQ	21 : 0-6,499	59	150,535	17,800	125,735	0
NSE	NSE	201802	FCMB	13 : ITQ	22 : 6,500-34,999	103	1,781,967	546,529	1,200,438	0
NSE	NSE	201802	FCMB	13 : ITQ	23 : 35,000-126,499	164	12,206,788	3,342,641	8,125,587	0
NSE	NSE	201802	FCMB	13 : ITQ	24 : 126,500 & above	161	71,781,960	33,880,973	30,953,398	0

Guidance:

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

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Market Execution Quality Detail: February 2018

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)
FBNH	15 : NTQ	21 : 0-6,499	19,492	23,091	39,682	198,690	62,192	-0.0583
FBNH	15 : NTQ	22 : 6,500-34,999	85,000	120,698	294,379	1,149,392	574,243	-0.0507
FBNH	15 : NTQ	23 : 35,000-126,499	323,444	577,434	1,455,473	4,528,700	2,009,649	-0.0475
FBNH	15 : NTQ	24 : 126,500 & above	682,844	20,962,433	6,203,167	19,462,960	7,970,540	0.0071
FCMB	11 : MKT	21 : 0-6,499	367,132	-	-	-	-	0.0223
FCMB	11 : MKT	22 : 6,500-34,999	2,165,855	-	-	-	-	0.0246
FCMB	11 : MKT	23 : 35,000-126,499	5,490,370	-	-	-	-	0.0297
FCMB	11 : MKT	24 : 126,500 & above	23,734,121	-	-	-	-	0.0561
FCMB	12 : MLO	21 : 0-6,499	970,574	12,130	14,928	53,531	9,900	0.0198
FCMB	12 : MLO	22 : 6,500-34,999	7,634,226	180,971	324,001	371,306	228,323	0.0128
FCMB	12 : MLO	23 : 35,000-126,499	32,658,535	1,723,827	1,804,763	2,938,790	1,183,361	0.0058
FCMB	12 : MLO	24 : 126,500 & above	768,483,959	20,863,470	31,347,284	77,503,470	39,523,181	0.0198
FCMB	13 : ITQ	21 : 0-6,499	3,801	26,331	35,435	46,007	11,910	0.0034
FCMB	13 : ITQ	22 : 6,500-34,999	76,056	230,264	478,886	349,962	38,770	-0.0060
FCMB	13 : ITQ	23 : 35,000-126,499	485,171	1,329,903	2,552,494	2,935,030	486,094	-0.0081
FCMB	13 : ITQ	24 : 126,500 & above	2,220,718	5,098,926	14,210,742	7,491,090	1,344,379	-0.0079

Guidance:

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

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Market Execution Quality Detail: February 2018

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	15 : NTQ	21 : 0-6,499										
FBNH	15 : NTQ	22 : 6,500-34,999										
FBNH	15 : NTQ	23 : 35,000-126,499										
FBNH	15 : NTQ	24 : 126,500 & above										
FCMB	11 : MKT	21 : 0-6,499	0.030996		29	0.0200	0.0	362,453	0.0	4,650	0.0293	0.0
FCMB	11 : MKT	22 : 6,500-34,999	0.030171		0	0.0000	0.0	2,014,779	0.0	151,076	0.0292	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.036120		0	0.0000	0.0	4,722,770	0.0	767,600	0.0221	0.0
FCMB	11 : MKT	24 : 126,500 & above	0.054449		0	0.0000	0.0	14,151,700	0.0	9,582,421	0.0248	0.0
FCMB	12 : MLO	21 : 0-6,499	0.019897		0	0.0000	0.0	1,051,133	133.4	26,552	0.0330	228.9
FCMB	12 : MLO	22 : 6,500-34,999	0.019581		0	0.0000	0.0	8,730,035	223.4	250,733	0.0462	554.6
FCMB	12 : MLO	23 : 35,000-126,499	0.019118		0	0.0000	0.0	39,863,095	284.1	1,542,506	0.0178	73.6
FCMB	12 : MLO	24 : 126,500 & above	0.041674	5,036,530	0.0181	0.0	687,950,454	566.9	295,979,759	0.0344	286.3	
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	FCMB	14 : ATQ	21 : 0-6,499	149	305,872	73,513	211,380	0
NSE	NSE	201802	FCMB	14 : ATQ	22 : 6,500-34,999	173	3,060,571	871,310	2,055,023	0
NSE	NSE	201802	FCMB	14 : ATQ	23 : 35,000-126,499	298	22,241,150	7,641,808	12,919,641	0
NSE	NSE	201802	FCMB	14 : ATQ	24 : 126,500 & above	343	200,888,202	58,517,442	121,639,740	0
NSE	NSE	201802	FCMB	15 : NTQ	21 : 0-6,499	138	326,311	122,592	107,638	0
NSE	NSE	201802	FCMB	15 : NTQ	22 : 6,500-34,999	285	5,019,888	2,030,016	1,330,245	0
NSE	NSE	201802	FCMB	15 : NTQ	23 : 35,000-126,499	479	36,209,804	17,658,226	9,792,797	0
NSE	NSE	201802	FCMB	15 : NTQ	24 : 126,500 & above	832	781,558,836	319,752,696	285,942,846	0
NSE	NSE	201802	FIDELITYBK	11 : MKT	21 : 0-6,499	232	485,713	0	485,713	0
NSE	NSE	201802	FIDELITYBK	11 : MKT	22 : 6,500-34,999	115	2,003,778	0	2,003,778	0
NSE	NSE	201802	FIDELITYBK	11 : MKT	23 : 35,000-126,499	99	7,279,703	0	7,279,703	0
NSE	NSE	201802	FIDELITYBK	11 : MKT	24 : 126,500 & above	82	28,166,711	476,630	27,690,081	0
NSE	NSE	201802	FIDELITYBK	12 : MLO	21 : 0-6,499	592	1,340,699	3,354	1,272,030	0
NSE	NSE	201802	FIDELITYBK	12 : MLO	22 : 6,500-34,999	569	10,187,289	105,631	9,655,509	0
NSE	NSE	201802	FIDELITYBK	12 : MLO	23 : 35,000-126,499	623	44,769,319	1,298,513	41,659,314	0
NSE	NSE	201802	FIDELITYBK	12 : MLO	24 : 126,500 & above	794	491,297,654	30,326,782	414,375,497	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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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)
FCMB	14 : ATQ	21 : 0-6,499	6,500	11,540	72,880	103,801	6,050	-0.0074
FCMB	14 : ATQ	22 : 6,500-34,999	142,651	382,716	523,396	879,380	64,460	-0.0118
FCMB	14 : ATQ	23 : 35,000-126,499	532,555	2,290,368	4,457,945	4,224,636	900,468	-0.0243
FCMB	14 : ATQ	24 : 126,500 & above	36,797,609	9,359,654	29,252,058	35,185,347	6,498,902	-0.0273
FCMB	15 : NTQ	21 : 0-6,499	5,969	3,000	28,777	26,594	24,112	-0.0260
FCMB	15 : NTQ	22 : 6,500-34,999	-	93,632	103,000	584,469	264,894	-0.0475
FCMB	15 : NTQ	23 : 35,000-126,499	-	752,700	2,311,603	3,862,138	1,458,657	-0.0316
FCMB	15 : NTQ	24 : 126,500 & above	27,877,914	9,558,576	175,234,903	35,104,743	22,334,428	-0.0396
FIDELITYBK	11 : MKT	21 : 0-6,499	485,713	-	-	-	-	0.0183
FIDELITYBK	11 : MKT	22 : 6,500-34,999	2,003,778	-	-	-	-	0.0341
FIDELITYBK	11 : MKT	23 : 35,000-126,499	7,279,703	-	-	-	-	0.0427
FIDELITYBK	11 : MKT	24 : 126,500 & above	27,690,081	-	-	-	-	0.0499
FIDELITYBK	12 : MLO	21 : 0-6,499	1,232,141	9,777	2,046	17,421	8,465	0.0229
FIDELITYBK	12 : MLO	22 : 6,500-34,999	8,931,695	152,196	193,920	215,923	120,375	0.0157
FIDELITYBK	12 : MLO	23 : 35,000-126,499	36,418,809	1,071,947	1,836,526	1,721,447	487,585	0.0128
FIDELITYBK	12 : MLO	24 : 126,500 & above	340,784,528	20,722,486	15,488,340	18,581,186	9,372,332	0.0086

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	21 : 0-6,499									
FCMB	14 : ATQ	22 : 6,500-34,999									
FCMB	14 : ATQ	23 : 35,000-126,499									
FCMB	14 : ATQ	24 : 126,500 & above									
FCMB	15 : NTQ	21 : 0-6,499									
FCMB	15 : NTQ	22 : 6,500-34,999									
FCMB	15 : NTQ	23 : 35,000-126,499									
FCMB	15 : NTQ	24 : 126,500 & above									
FIDELITYBK	11 : MKT	21 : 0-6,499	0.027400	2,245	0.0122	0.0	462,048	0.0	21,420	0.0097	0.0
FIDELITYBK	11 : MKT	22 : 6,500-34,999	0.033261	0	0.0000	0.0	1,723,278	0.0	280,500	0.0165	0.0
FIDELITYBK	11 : MKT	23 : 35,000-126,499	0.035906	0	0.0000	0.0	5,967,203	0.0	1,312,500	0.0138	0.0
FIDELITYBK	11 : MKT	24 : 126,500 & above	0.057749	0	0.0000	0.0	14,154,744	0.0	13,535,337	0.0177	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.024616	1,005	0.0100	0.0	1,238,178	40.0	32,847	0.0083	110.3
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.022484	10,000	0.0400	0.0	9,430,531	74.4	214,978	0.0232	177.0
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.022504	0	0.0000	0.0	39,127,863	92.5	2,531,451	0.0136	74.4
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.037586	0	0.0000	0.0	299,579,080	311.5	114,796,417	0.0211	45.6

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201802	FIDELITYBK	13 : ITQ	21 : 0-6,499	78	183,262	55,688	115,470	0	
NSE	NSE	201802	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	147	2,518,424	677,324	1,804,542	0	
NSE	NSE	201802	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	198	14,246,505	3,467,380	9,790,905	0	
NSE	NSE	201802	FIDELITYBK	13 : ITQ	24 : 126,500 & above	184	84,940,815	34,261,739	38,863,087	0	
NSE	NSE	201802	FIDELITYBK	14 : ATQ	21 : 0-6,499	146	392,883	79,531	279,445	0	
NSE	NSE	201802	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	239	4,268,901	980,419	2,879,182	0	
NSE	NSE	201802	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	321	24,884,489	8,031,967	14,974,354	0	
NSE	NSE	201802	FIDELITYBK	14 : ATQ	24 : 126,500 & above	336	138,457,060	44,513,318	76,182,813	0	
NSE	NSE	201802	FIDELITYBK	15 : NTQ	21 : 0-6,499	194	584,116	209,983	220,773	0	
NSE	NSE	201802	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	353	6,480,121	2,808,839	1,788,669	0	
NSE	NSE	201802	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	618	46,944,360	23,237,174	11,804,862	0	
NSE	NSE	201802	FIDELITYBK	15 : NTQ	24 : 126,500 & above	804	348,237,198	170,177,894	74,276,977	0	
NSE	NSE	201802	FIDSON	11 : MKT	21 : 0-6,499	27	66,928	0	66,928	0	
NSE	NSE	201802	FIDSON	11 : MKT	22 : 6,500-34,999	10	155,000	0	155,000	0	
NSE	NSE	201802	FIDSON	11 : MKT	23 : 35,000-126,499	6	439,124	0	439,124	0	
NSE	NSE	201802	FIDSON	12 : MLO	21 : 0-6,499	77	160,166	0	159,916	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FIDELITYBK	13 : ITQ	21 : 0-6,499	10,020	8,798	53,093	41,409	2,000	-0.0204
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	54,100	462,504	493,033	625,175	121,380	0.0023
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	571,246	2,263,565	3,056,505	3,018,565	440,661	-0.0023
FIDELITYBK	13 : ITQ	24 : 126,500 & above	2,495,956	10,496,436	12,199,576	10,443,807	1,531,878	-0.0154
FIDELITYBK	14 : ATQ	21 : 0-6,499	4,200	29,145	99,960	122,433	16,007	0.0100
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	45,150	475,998	768,216	1,197,981	181,298	0.0004
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	543,312	1,866,994	3,959,422	6,191,183	1,033,618	-0.0143
FIDELITYBK	14 : ATQ	24 : 126,500 & above	4,417,991	9,154,984	19,554,185	29,311,125	8,185,916	-0.0066
FIDELITYBK	15 : NTQ	21 : 0-6,499	-	11,462	16,500	97,473	25,799	0.0024
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	11,800	2,000	348,114	769,540	347,336	-0.0019
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	42,000	848,797	1,447,893	4,395,552	2,485,645	-0.0280
FIDELITYBK	15 : NTQ	24 : 126,500 & above	11,342,818	7,436,622	5,943,178	16,126,571	11,602,903	-0.0170
FIDSON	11 : MKT	21 : 0-6,499	66,928	-	-	-	-	0.1943
FIDSON	11 : MKT	22 : 6,500-34,999	155,000	-	-	-	-	0.1839
FIDSON	11 : MKT	23 : 35,000-126,499	439,124	-	-	-	-	0.2207
FIDSON	12 : MLO	21 : 0-6,499	148,919	-	4,000	3,937	540	0.1235

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
FIDELITYBK	13 : ITQ	21 : 0-6,499										
FIDELITYBK	13 : ITQ	22 : 6,500-34,999										
FIDELITYBK	13 : ITQ	23 : 35,000-126,499										
FIDELITYBK	13 : ITQ	24 : 126,500 & above										
FIDELITYBK	14 : ATQ	21 : 0-6,499										
FIDELITYBK	14 : ATQ	22 : 6,500-34,999										
FIDELITYBK	14 : ATQ	23 : 35,000-126,499										
FIDELITYBK	14 : ATQ	24 : 126,500 & above										
FIDELITYBK	15 : NTQ	21 : 0-6,499										
FIDELITYBK	15 : NTQ	22 : 6,500-34,999										
FIDELITYBK	15 : NTQ	23 : 35,000-126,499										
FIDELITYBK	15 : NTQ	24 : 126,500 & above										
FIDSON	11 : MKT	21 : 0-6,499	0.168426		0	0.0000	0.0	66,928	0.0	0	0.0000	0.0
FIDSON	11 : MKT	22 : 6,500-34,999	0.198414		0	0.0000	0.0	135,000	0.0	20,000	0.0626	0.0
FIDSON	11 : MKT	23 : 35,000-126,499	0.255321		0	0.0000	0.0	200,000	0.0	239,124	0.0558	0.0
FIDSON	12 : MLO	21 : 0-6,499	0.140485		0	0.0000	0.0	159,916	117.0	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	201802	FIDSON	12 : MLO	22 : 6,500-34,999	41	634,529	34,054	595,869	0
NSE	NSE	201802	FIDSON	12 : MLO	23 : 35,000-126,499	28	1,744,403	146,838	1,523,565	0
NSE	NSE	201802	FIDSON	12 : MLO	24 : 126,500 & above	20	5,785,920	639,020	5,146,900	0
NSE	NSE	201802	FIDSON	13 : ITQ	21 : 0-6,499	42	88,195	17,643	66,043	0
NSE	NSE	201802	FIDSON	13 : ITQ	22 : 6,500-34,999	42	672,190	107,209	396,514	0
NSE	NSE	201802	FIDSON	13 : ITQ	23 : 35,000-126,499	25	1,593,293	725,903	362,022	0
NSE	NSE	201802	FIDSON	13 : ITQ	24 : 126,500 & above	5	1,224,960	439,920	136,985	0
NSE	NSE	201802	FIDSON	14 : ATQ	21 : 0-6,499	17	54,349	16,100	16,963	0
NSE	NSE	201802	FIDSON	14 : ATQ	22 : 6,500-34,999	29	417,136	109,036	111,167	0
NSE	NSE	201802	FIDSON	14 : ATQ	23 : 35,000-126,499	26	2,031,757	884,874	564,592	0
NSE	NSE	201802	FIDSON	14 : ATQ	24 : 126,500 & above	9	2,704,047	905,000	702,647	0
NSE	NSE	201802	FIDSON	15 : NTQ	21 : 0-6,499	22	73,842	11,742	15,300	0
NSE	NSE	201802	FIDSON	15 : NTQ	22 : 6,500-34,999	15	261,000	152,750	1,000	0
NSE	NSE	201802	FIDSON	15 : NTQ	23 : 35,000-126,499	24	2,095,391	304,331	152,323	0
NSE	NSE	201802	FIDSON	15 : NTQ	24 : 126,500 & above	8	1,989,920	689,920	189,189	0
NSE	NSE	201802	FIRSTALUM	11 : MKT	21 : 0-6,499	2	6,000	0	6,000	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	22 : 6,500-34,999	576,733	8,586	50	500	-	0.1063
FIDSON	12 : MLO	23 : 35,000-126,499	1,323,805	163,704	-	1,000	35,056	0.1072
FIDSON	12 : MLO	24 : 126,500 & above	5,046,673	70,659	29,568	-	-	0.1467
FIDSON	13 : ITQ	21 : 0-6,499	-	-	7,700	33,533	19,326	-0.1046
FIDSON	13 : ITQ	22 : 6,500-34,999	-	20,000	-	194,458	73,448	-0.1112
FIDSON	13 : ITQ	23 : 35,000-126,499	71,666	-	-	93,703	90,000	-0.2019
FIDSON	13 : ITQ	24 : 126,500 & above	-	-	-	-	8,025	-0.1241
FIDSON	14 : ATQ	21 : 0-6,499	-	-	-	9,552	-	0.1271
FIDSON	14 : ATQ	22 : 6,500-34,999	-	-	-	62,072	37,975	-0.2650
FIDSON	14 : ATQ	23 : 35,000-126,499	-	-	-	178,000	247,468	-0.1163
FIDSON	14 : ATQ	24 : 126,500 & above	-	-	-	48,600	196,140	-0.0752
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	5,000	10,300	-0.0341
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.2100
FIDSON	15 : NTQ	23 : 35,000-126,499	-	-	100,080	51,650	-	-0.1140
FIDSON	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.1943
FIRSTALUM	11 : MKT	21 : 0-6,499	6,000	-	-	-	-	0.0233

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FIDSON	12 : MLO	22 : 6,500-34,999	0.152455		0	0.0000	0.0	552,969	91.8	42,900	0.0175	0.0
FIDSON	12 : MLO	23 : 35,000-126,499	0.189610		0	0.0000	0.0	1,062,833	3.1	460,732	0.0618	161.2
FIDSON	12 : MLO	24 : 126,500 & above	0.146030		0	0.0000	0.0	3,564,000	0.0	1,582,900	0.0248	2.6
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	0.023333		0	0.0000	0.0	6,000	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	201802	FIRSTALUM	11 : MKT	22 : 6,500-34,999	2	22,000	0	22,000	0	
NSE	NSE	201802	FIRSTALUM	11 : MKT	23 : 35,000-126,499	2	161,000	0	161,000	0	
NSE	NSE	201802	FIRSTALUM	11 : MKT	24 : 126,500 & above	8	5,355,611	3,000,000	2,355,611	0	
NSE	NSE	201802	FIRSTALUM	12 : MLO	21 : 0-6,499	17	37,090	0	32,688	0	
NSE	NSE	201802	FIRSTALUM	12 : MLO	22 : 6,500-34,999	17	284,033	0	269,533	0	
NSE	NSE	201802	FIRSTALUM	12 : MLO	23 : 35,000-126,499	33	2,807,400	92,450	2,387,000	0	
NSE	NSE	201802	FIRSTALUM	12 : MLO	24 : 126,500 & above	29	10,029,735	393,902	4,927,410	0	
NSE	NSE	201802	FIRSTALUM	13 : ITQ	21 : 0-6,499	2	7,401	0	3,389	0	
NSE	NSE	201802	FIRSTALUM	13 : ITQ	22 : 6,500-34,999	6	125,000	60,000	0	0	
NSE	NSE	201802	FIRSTALUM	13 : ITQ	23 : 35,000-126,499	5	310,000	180,000	25,000	0	
NSE	NSE	201802	FIRSTALUM	13 : ITQ	24 : 126,500 & above	5	975,402	347,000	200,000	0	
NSE	NSE	201802	FIRSTALUM	14 : ATQ	21 : 0-6,499	2	9,750	0	0	0	
NSE	NSE	201802	FIRSTALUM	14 : ATQ	22 : 6,500-34,999	13	223,080	61,000	62,689	0	
NSE	NSE	201802	FIRSTALUM	14 : ATQ	23 : 35,000-126,499	16	1,130,700	290,200	600,510	0	
NSE	NSE	201802	FIRSTALUM	14 : ATQ	24 : 126,500 & above	17	4,249,904	694,389	2,066,111	0	
NSE	NSE	201802	FIRSTALUM	15 : NTQ	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)	
FIRSTALUM	11 : MKT	22 : 6,500-34,999	22,000	-	-	-	-	0.0009	
FIRSTALUM	11 : MKT	23 : 35,000-126,499	161,000	-	-	-	-	0.0138	
FIRSTALUM	11 : MKT	24 : 126,500 & above	2,355,611	-	-	-	-	0.0221	
FIRSTALUM	12 : MLO	21 : 0-6,499	25,788	-	-	-	-	0.0270	
FIRSTALUM	12 : MLO	22 : 6,500-34,999	249,533	-	20,000	-	-	0.0126	
FIRSTALUM	12 : MLO	23 : 35,000-126,499	1,943,404	-	65,500	189,250	96	0.0163	
FIRSTALUM	12 : MLO	24 : 126,500 & above	3,760,973	26,200	-	832,637	-	0.0137	
FIRSTALUM	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-0.0200	
FIRSTALUM	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
FIRSTALUM	13 : ITQ	23 : 35,000-126,499	-	15,000	-	10,000	-	-0.0080	
FIRSTALUM	13 : ITQ	24 : 126,500 & above	-	-	-	200,000	-	-0.0200	
FIRSTALUM	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000	
FIRSTALUM	14 : ATQ	22 : 6,500-34,999	-	-	-	40,000	89	-0.0346	
FIRSTALUM	14 : ATQ	23 : 35,000-126,499	-	50,000	20	360,500	49,990	-0.0228	
FIRSTALUM	14 : ATQ	24 : 126,500 & above	-	200,000	-	779,500	495,611	-0.0215	
FIRSTALUM	15 : NTQ	22 : 6,500-34,999	-	-	-	-	20,000	-0.0300	

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
FIRSTALUM	11 : MKT	22 : 6,500-34,999	0.010000	0	0.0000	0.0	22,000	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	23 : 35,000-126,499	0.013788	0	0.0000	0.0	161,000	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	24 : 126,500 & above	0.024970	0	0.0000	0.0	1,521,611	0.0	834,000	0.0187	0.0
FIRSTALUM	12 : MLO	21 : 0-6,499	0.023360	0	0.0000	0.0	32,688	953.6	0	0.0000	0.0
FIRSTALUM	12 : MLO	22 : 6,500-34,999	0.013434	0	0.0000	0.0	269,533	11.9	0	0.0000	0.0
FIRSTALUM	12 : MLO	23 : 35,000-126,499	0.015321	0	0.0000	0.0	2,387,000	404.8	0	0.0000	0.0
FIRSTALUM	12 : MLO	24 : 126,500 & above	0.014660	0	0.0000	0.0	4,607,410	513.4	320,000	0.0116	1987.6
FIRSTALUM	13 : ITQ	21 : 0-6,499									
FIRSTALUM	13 : ITQ	22 : 6,500-34,999									
FIRSTALUM	13 : ITQ	23 : 35,000-126,499									
FIRSTALUM	13 : ITQ	24 : 126,500 & above									
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	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	201802	FIRSTALUM	15 : NTQ	23 : 35,000-126,499	4	326,000	110,000	0	0
NSE	NSE	201802	FIRSTALUM	15 : NTQ	24 : 126,500 & above	10	2,400,000	450,000	400,000	0
NSE	NSE	201802	FLOURMILL	11 : MKT	21 : 0-6,499	174	277,392	0	277,392	0
NSE	NSE	201802	FLOURMILL	11 : MKT	22 : 6,500-34,999	54	988,943	0	988,943	0
NSE	NSE	201802	FLOURMILL	11 : MKT	23 : 35,000-126,499	30	1,907,468	0	1,907,468	0
NSE	NSE	201802	FLOURMILL	11 : MKT	24 : 126,500 & above	8	1,599,000	0	1,599,000	0
NSE	NSE	201802	FLOURMILL	12 : MLO	21 : 0-6,499	582	954,417	25,022	924,395	0
NSE	NSE	201802	FLOURMILL	12 : MLO	22 : 6,500-34,999	288	5,013,703	283,853	4,717,913	0
NSE	NSE	201802	FLOURMILL	12 : MLO	23 : 35,000-126,499	198	13,820,611	1,218,119	12,408,134	0
NSE	NSE	201802	FLOURMILL	12 : MLO	24 : 126,500 & above	100	40,307,308	7,103,729	32,992,730	0
NSE	NSE	201802	FLOURMILL	13 : ITQ	21 : 0-6,499	250	545,181	140,208	369,458	0
NSE	NSE	201802	FLOURMILL	13 : ITQ	22 : 6,500-34,999	224	3,909,774	1,339,449	2,146,817	0
NSE	NSE	201802	FLOURMILL	13 : ITQ	23 : 35,000-126,499	105	6,709,451	2,942,297	3,226,023	0
NSE	NSE	201802	FLOURMILL	13 : ITQ	24 : 126,500 & above	22	9,965,486	3,027,307	6,298,179	0
NSE	NSE	201802	FLOURMILL	14 : ATQ	21 : 0-6,499	319	670,024	234,757	360,638	0
NSE	NSE	201802	FLOURMILL	14 : ATQ	22 : 6,500-34,999	175	2,921,079	1,149,134	1,364,454	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	23 : 35,000-126,499	-	-	-	-	-	0.0000	
FIRSTALUM	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.0300	
FLOURMILL	11 : MKT	21 : 0-6,499	277,392	-	-	-	-	0.3957	
FLOURMILL	11 : MKT	22 : 6,500-34,999	988,943	-	-	-	-	0.4060	
FLOURMILL	11 : MKT	23 : 35,000-126,499	1,907,468	-	-	-	-	0.2181	
FLOURMILL	11 : MKT	24 : 126,500 & above	1,599,000	-	-	-	-	0.7529	
FLOURMILL	12 : MLO	21 : 0-6,499	872,535	9,119	15,767	16,012	5,028	0.2181	
FLOURMILL	12 : MLO	22 : 6,500-34,999	4,291,103	126,667	164,366	47,250	23,422	0.1463	
FLOURMILL	12 : MLO	23 : 35,000-126,499	9,991,159	482,710	407,349	650,892	164,352	0.1716	
FLOURMILL	12 : MLO	24 : 126,500 & above	29,697,424	780,017	973,842	377,113	539,128	0.2625	
FLOURMILL	13 : ITQ	21 : 0-6,499	10,476	53,243	125,193	105,556	40,639	-0.0772	
FLOURMILL	13 : ITQ	22 : 6,500-34,999	88,880	169,264	741,871	928,180	134,916	-0.1009	
FLOURMILL	13 : ITQ	23 : 35,000-126,499	202,341	479,937	626,365	1,004,861	396,136	-0.1806	
FLOURMILL	13 : ITQ	24 : 126,500 & above	3,250,010	157,000	396,760	2,360,165	134,244	-0.4879	
FLOURMILL	14 : ATQ	21 : 0-6,499	2,128	25,297	88,880	167,277	52,463	-0.1212	
FLOURMILL	14 : ATQ	22 : 6,500-34,999	-	173,213	333,295	560,424	116,665	-0.1867	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	23 : 35,000-126,499									
FIRSTALUM	15 : NTQ	24 : 126,500 & above									
FLOURMILL	11 : MKT	21 : 0-6,499	0.315795	390	0.0500	0.0	247,508	0.0	29,494	0.1318	0.0
FLOURMILL	11 : MKT	22 : 6,500-34,999	0.412102	30,000	0.0250	0.0	640,421	0.0	318,522	0.1245	0.0
FLOURMILL	11 : MKT	23 : 35,000-126,499	0.513106	0	0.0000	0.0	842,494	0.0	1,064,974	0.0898	0.0
FLOURMILL	11 : MKT	24 : 126,500 & above	0.876856	0	0.0000	0.0	400,000	0.0	1,199,000	0.3047	0.0
FLOURMILL	12 : MLO	21 : 0-6,499	0.260186	0	0.0000	0.0	877,247	67.9	47,148	0.0634	13.1
FLOURMILL	12 : MLO	22 : 6,500-34,999	0.264170	0	0.0000	0.0	4,035,590	133.4	682,323	0.0873	23.7
FLOURMILL	12 : MLO	23 : 35,000-126,499	0.319747	117,824	0.1356	0.0	9,946,260	513.5	2,344,050	0.0857	40.2
FLOURMILL	12 : MLO	24 : 126,500 & above	0.360196	0	0.0000	0.0	22,828,955	242.2	10,163,775	0.1574	6.8
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	FLOURMILL	14 : ATQ	23 : 35,000-126,499	84	5,441,332	2,167,506	2,360,624	0	
NSE	NSE	201802	FLOURMILL	14 : ATQ	24 : 126,500 & above	28	15,328,218	3,710,925	3,771,024	0	
NSE	NSE	201802	FLOURMILL	15 : NTQ	21 : 0-6,499	134	292,779	141,285	76,694	0	
NSE	NSE	201802	FLOURMILL	15 : NTQ	22 : 6,500-34,999	143	2,401,759	1,194,074	582,850	0	
NSE	NSE	201802	FLOURMILL	15 : NTQ	23 : 35,000-126,499	93	6,246,544	3,056,679	1,419,276	0	
NSE	NSE	201802	FLOURMILL	15 : NTQ	24 : 126,500 & above	29	27,171,373	11,820,010	4,518,478	0	
NSE	NSE	201802	FO	11 : MKT	21 : 0-6,499	128	160,254	4,500	155,754	0	
NSE	NSE	201802	FO	11 : MKT	22 : 6,500-34,999	18	278,674	0	278,674	0	
NSE	NSE	201802	FO	11 : MKT	23 : 35,000-126,499	6	541,026	100,000	441,026	0	
NSE	NSE	201802	FO	11 : MKT	24 : 126,500 & above	4	960,577	548,599	411,978	0	
NSE	NSE	201802	FO	12 : MLO	21 : 0-6,499	408	613,178	7,892	601,981	0	
NSE	NSE	201802	FO	12 : MLO	22 : 6,500-34,999	137	2,048,737	192,863	1,828,449	0	
NSE	NSE	201802	FO	12 : MLO	23 : 35,000-126,499	50	3,389,732	96,336	2,899,297	0	
NSE	NSE	201802	FO	12 : MLO	24 : 126,500 & above	7	2,121,672	126,394	1,995,278	0	
NSE	NSE	201802	FO	13 : ITQ	21 : 0-6,499	209	346,725	110,569	192,745	0	
NSE	NSE	201802	FO	13 : ITQ	22 : 6,500-34,999	107	1,660,358	749,378	675,636	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
FLOURMILL	14 : ATQ	23 : 35,000-126,499	233,500	443,616	796,894	285,770	171,937	-0.2957
FLOURMILL	14 : ATQ	24 : 126,500 & above	1,486,881	883,308	455,000	200,000	707,796	-0.1723
FLOURMILL	15 : NTQ	21 : 0-6,499	740	4,546	6,753	50,549	4,679	-0.1701
FLOURMILL	15 : NTQ	22 : 6,500-34,999	20,000	53,648	110,930	163,922	129,566	-0.1033
FLOURMILL	15 : NTQ	23 : 35,000-126,499	71,722	52,500	235,626	212,343	195,898	-0.1659
FLOURMILL	15 : NTQ	24 : 126,500 & above	207,329	1,966,671	-	86,451	1,988,027	-0.4002
FO	11 : MKT	21 : 0-6,499	155,754	-	-	-	-	0.8590
FO	11 : MKT	22 : 6,500-34,999	278,674	-	-	-	-	0.7311
FO	11 : MKT	23 : 35,000-126,499	441,026	-	-	-	-	1.5128
FO	11 : MKT	24 : 126,500 & above	411,978	-	-	-	-	1.0715
FO	12 : MLO	21 : 0-6,499	568,421	3,354	12,653	12,427	4,062	0.3636
FO	12 : MLO	22 : 6,500-34,999	1,678,073	48,593	53,455	40,428	1,586	0.3188
FO	12 : MLO	23 : 35,000-126,499	2,565,846	98,218	71,685	163,120	428	0.2962
FO	12 : MLO	24 : 126,500 & above	1,375,771	611,672	-	-	-	0.5947
FO	13 : ITQ	21 : 0-6,499	750	19,982	37,679	79,258	19,156	-0.4216
FO	13 : ITQ	22 : 6,500-34,999	1,000	76,064	192,794	236,247	77,835	-0.2242

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
FLOURMILL	14 : ATQ	23 : 35,000-126,499										
FLOURMILL	14 : ATQ	24 : 126,500 & above										
FLOURMILL	15 : NTQ	21 : 0-6,499										
FLOURMILL	15 : NTQ	22 : 6,500-34,999										
FLOURMILL	15 : NTQ	23 : 35,000-126,499										
FLOURMILL	15 : NTQ	24 : 126,500 & above										
FO	11 : MKT	21 : 0-6,499	0.879306		0	0.0000	0.0	115,425	0.0	40,329	0.1539	0.0
FO	11 : MKT	22 : 6,500-34,999	0.578258		0	0.0000	0.0	104,514	0.0	174,160	0.0609	0.0
FO	11 : MKT	23 : 35,000-126,499	1.359634		0	0.0000	0.0	46,000	0.0	395,026	0.1535	0.0
FO	11 : MKT	24 : 126,500 & above	1.690086		0	0.0000	0.0	0	0.0	411,978	0.4171	0.0
FO	12 : MLO	21 : 0-6,499	0.605532		0	0.0000	0.0	557,436	25.6	44,545	0.5106	370.9
FO	12 : MLO	22 : 6,500-34,999	0.637482		0	0.0000	0.0	1,466,281	58.7	362,168	0.2206	1.0
FO	12 : MLO	23 : 35,000-126,499	0.794414		0	0.0000	0.0	1,914,301	37.3	984,996	0.3399	57.8
FO	12 : MLO	24 : 126,500 & above	0.711340		0	0.0000	0.0	1,731,672	32.5	263,606	1.1611	0.0
FO	13 : ITQ	21 : 0-6,499										
FO	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	201802	FO	13 : ITQ	23 : 35,000-126,499	14	818,023	359,674	129,906	0
NSE	NSE	201802	FO	13 : ITQ	24 : 126,500 & above	2	700,000	499,730	200,270	0
NSE	NSE	201802	FO	14 : ATQ	21 : 0-6,499	188	357,188	137,287	133,110	0
NSE	NSE	201802	FO	14 : ATQ	22 : 6,500-34,999	76	993,425	399,081	316,477	0
NSE	NSE	201802	FO	14 : ATQ	23 : 35,000-126,499	17	931,182	307,467	496,669	0
NSE	NSE	201802	FO	15 : NTQ	21 : 0-6,499	125	264,055	112,240	81,482	0
NSE	NSE	201802	FO	15 : NTQ	22 : 6,500-34,999	70	1,198,246	524,758	343,288	0
NSE	NSE	201802	FO	15 : NTQ	23 : 35,000-126,499	12	582,025	261,802	178,223	0
NSE	NSE	201802	FO	15 : NTQ	24 : 126,500 & above	1	131,755	0	73,315	0
NSE	NSE	201802	FORTISMFB	11 : MKT	21 : 0-6,499	1	20	0	20	0
NSE	NSE	201802	FTNCOCOA	11 : MKT	21 : 0-6,499	1	900	0	900	0
NSE	NSE	201802	FTNCOCOA	11 : MKT	24 : 126,500 & above	1	1,000,000	0	1,000,000	0
NSE	NSE	201802	FTNCOCOA	12 : MLO	21 : 0-6,499	4	10,000	0	9,000	0
NSE	NSE	201802	FTNCOCOA	12 : MLO	22 : 6,500-34,999	5	73,400	0	63,400	0
NSE	NSE	201802	FTNCOCOA	12 : MLO	23 : 35,000-126,499	9	580,000	50,000	360,000	0
NSE	NSE	201802	FTNCOCOA	12 : MLO	24 : 126,500 & above	2	1,519,000	0	0	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FO	13 : ITQ	23 : 35,000-126,499	-	5,000	108,198	11,303	5,405	-0.1336
FO	13 : ITQ	24 : 126,500 & above	-	260	10	200,000	-	-0.1504
FO	14 : ATQ	21 : 0-6,499	-	7,698	24,082	52,291	21,686	-0.5405
FO	14 : ATQ	22 : 6,500-34,999	-	88,410	46,840	112,770	45,211	-0.5948
FO	14 : ATQ	23 : 35,000-126,499	-	52,570	120,000	212,396	49,445	-0.3965
FO	15 : NTQ	21 : 0-6,499	-	8,100	12,680	17,328	9,215	-1.0181
FO	15 : NTQ	22 : 6,500-34,999	-	-	3,496	149,276	62,500	-0.5795
FO	15 : NTQ	23 : 35,000-126,499	-	-	15,536	58,179	61,052	-0.4715
FO	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.2500
FORTISMFB	11 : MKT	21 : 0-6,499	20	-	-	-	-	0.0000
FTNCOCOA	11 : MKT	21 : 0-6,499	900	-	-	-	-	0.0000
FTNCOCOA	11 : MKT	24 : 126,500 & above	1,000,000	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	21 : 0-6,499	9,000	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	22 : 6,500-34,999	51,700	11,700	-	-	-	0.0074
FTNCOCOA	12 : MLO	23 : 35,000-126,499	360,000	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	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)
FO	13 : ITQ	23 : 35,000-126,499									
FO	13 : ITQ	24 : 126,500 & above									
FO	14 : ATQ	21 : 0-6,499									
FO	14 : ATQ	22 : 6,500-34,999									
FO	14 : ATQ	23 : 35,000-126,499									
FO	15 : NTQ	21 : 0-6,499									
FO	15 : NTQ	22 : 6,500-34,999									
FO	15 : NTQ	23 : 35,000-126,499									
FO	15 : NTQ	24 : 126,500 & above									
FORTISMFB	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	20	0.0	0	0.0000	0.0
FTNCOCOA	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	900	0.0	0	0.0000	0.0
FTNCOCOA	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	1,000,000	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	9,000	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	22 : 6,500-34,999	0.007381	0	0.0000	0.0	51,700	0.0	11,700	0.0200	34.0
FTNCOCOA	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	360,000	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order 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	201802	GLAXOSMITH	11 : MKT	21 : 0-6,499	31	50,038	11,305	38,733	0
NSE	NSE	201802	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	1	11,400	0	11,400	0
NSE	NSE	201802	GLAXOSMITH	11 : MKT	23 : 35,000-126,499	1	67,368	0	67,368	0
NSE	NSE	201802	GLAXOSMITH	12 : MLO	21 : 0-6,499	98	147,487	7,593	134,705	0
NSE	NSE	201802	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	18	273,109	55,183	181,848	0
NSE	NSE	201802	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	6	414,618	0	406,368	0
NSE	NSE	201802	GLAXOSMITH	12 : MLO	24 : 126,500 & above	10	59,022,102	3,200,460	55,821,642	0
NSE	NSE	201802	GLAXOSMITH	13 : ITQ	21 : 0-6,499	30	47,749	26,512	10,267	0
NSE	NSE	201802	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	6	85,181	28,421	15,045	0
NSE	NSE	201802	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	3	190,000	100,000	41,731	0
NSE	NSE	201802	GLAXOSMITH	14 : ATQ	21 : 0-6,499	34	66,113	19,003	27,999	0
NSE	NSE	201802	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	18	231,100	45,247	71,970	0
NSE	NSE	201802	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	3	206,997	0	143,079	0
NSE	NSE	201802	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	4	3,140,000	0	78,805	0
NSE	NSE	201802	GLAXOSMITH	15 : NTQ	21 : 0-6,499	6	13,506	7,028	1,000	0
NSE	NSE	201802	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	1	31,157	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)
GLAXOSMITH	11 : MKT	21 : 0-6,499	38,733	-	-	-	-	0.8561
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	11,400	-	-	-	-	0.1778
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	67,368	-	-	-	-	3.2000
GLAXOSMITH	12 : MLO	21 : 0-6,499	109,054	3,880	5,795	11,806	865	0.3654
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	152,313	20,000	3,149	6,386	-	0.3647
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	313,481	-	-	-	-	0.9533
GLAXOSMITH	12 : MLO	24 : 126,500 & above	55,625,642	-	-	-	-	0.4028
GLAXOSMITH	13 : ITQ	21 : 0-6,499	-	399	-	7,168	2,500	-0.3172
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	-	-	-	4,729	-	-0.0857
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	-	-	-	581	1,150	-0.8959
GLAXOSMITH	14 : ATQ	21 : 0-6,499	1,191	-	4,787	13,315	1,301	-1.1437
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	-	100	-	24,684	7,500	-0.7653
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	-	-	4,000	69,368	-	-1.6902
GLAXOSMITH	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-1.0500
GLAXOSMITH	15 : NTQ	21 : 0-6,499	-	-	-	1,000	-	1.0000
GLAXOSMITH	15 : NTQ	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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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
GLAXOSMITH	11 : MKT	21 : 0-6,499	0.706619		0	0.0000	0.0	24,891	0.0	13,842	0.4996	0.0
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	0.177842		0	0.0000	0.0	0	0.0	11,400	0.0139	0.0
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	1.200000		0	0.0000	0.0	67,368	0.0	0	0.0000	0.0
GLAXOSMITH	12 : MLO	21 : 0-6,499	0.482631		0	0.0000	0.0	131,908	212.1	2,797	0.3896	2.9
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	0.469870		0	0.0000	0.0	173,808	45.8	8,040	0.0210	0.0
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	0.426943		0	0.0000	0.0	314,618	2586.2	91,750	0.1366	0.0
GLAXOSMITH	12 : MLO	24 : 126,500 & above	0.111568		0	0.0000	0.0	40,069,347	58.8	15,752,295	0.1882	0.0
GLAXOSMITH	13 : ITQ	21 : 0-6,499										
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999										
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499										
GLAXOSMITH	14 : ATQ	21 : 0-6,499										
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999										
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499										
GLAXOSMITH	14 : ATQ	24 : 126,500 & above										
GLAXOSMITH	15 : NTQ	21 : 0-6,499										
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999										

Guidance:

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

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Market 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	201802	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	7	603,200	382,000	0	0
NSE	NSE	201802	GOLDBREW	11 : MKT	21 : 0-6,499	1	991	0	991	0
NSE	NSE	201802	GOLDBREW	12 : MLO	21 : 0-6,499	2	932	0	932	0
NSE	NSE	201802	GOLDBREW	12 : MLO	22 : 6,500-34,999	2	37,709	0	37,709	0
NSE	NSE	201802	GOLDBREW	12 : MLO	23 : 35,000-126,499	2	99,000	0	49,100	0
NSE	NSE	201802	GOLDBREW	14 : ATQ	22 : 6,500-34,999	1	10,000	9,009	991	0
NSE	NSE	201802	GUARANTY	11 : MKT	21 : 0-6,499	372	608,597	0	608,597	0
NSE	NSE	201802	GUARANTY	11 : MKT	22 : 6,500-34,999	89	1,367,554	0	1,367,554	0
NSE	NSE	201802	GUARANTY	11 : MKT	23 : 35,000-126,499	40	2,773,190	0	2,773,190	0
NSE	NSE	201802	GUARANTY	11 : MKT	24 : 126,500 & above	13	2,922,838	492,000	2,430,838	0
NSE	NSE	201802	GUARANTY	12 : MLO	21 : 0-6,499	1,270	2,263,168	40,336	2,222,832	0
NSE	NSE	201802	GUARANTY	12 : MLO	22 : 6,500-34,999	608	10,074,382	233,126	9,816,292	0
NSE	NSE	201802	GUARANTY	12 : MLO	23 : 35,000-126,499	504	35,295,973	1,584,112	33,537,661	0
NSE	NSE	201802	GUARANTY	12 : MLO	24 : 126,500 & above	313	173,408,658	9,894,525	159,731,166	0
NSE	NSE	201802	GUARANTY	13 : ITQ	21 : 0-6,499	251	525,467	144,395	360,573	0
NSE	NSE	201802	GUARANTY	13 : ITQ	22 : 6,500-34,999	186	3,124,028	1,071,571	1,806,249	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
GOLDBREW	11 : MKT	21 : 0-6,499	991	-	-	-	-	0.0300
GOLDBREW	12 : MLO	21 : 0-6,499	832	-	-	-	-	0.0000
GOLDBREW	12 : MLO	22 : 6,500-34,999	37,709	-	-	-	-	0.0072
GOLDBREW	12 : MLO	23 : 35,000-126,499	49,100	-	-	-	-	0.0000
GOLDBREW	14 : ATQ	22 : 6,500-34,999	991	-	-	-	-	-0.0300
GUARANTY	11 : MKT	21 : 0-6,499	608,597	-	-	-	-	0.2177
GUARANTY	11 : MKT	22 : 6,500-34,999	1,367,554	-	-	-	-	0.1949
GUARANTY	11 : MKT	23 : 35,000-126,499	2,773,190	-	-	-	-	0.2168
GUARANTY	11 : MKT	24 : 126,500 & above	2,430,838	-	-	-	-	0.0078
GUARANTY	12 : MLO	21 : 0-6,499	2,109,996	31,466	25,978	47,341	7,651	0.1475
GUARANTY	12 : MLO	22 : 6,500-34,999	9,161,754	261,188	231,006	162,344	-	0.1119
GUARANTY	12 : MLO	23 : 35,000-126,499	30,575,794	1,283,447	804,468	839,131	1,398	0.0788
GUARANTY	12 : MLO	24 : 126,500 & above	151,511,261	4,141,326	1,407,877	923,849	1,283,871	0.1066
GUARANTY	13 : ITQ	21 : 0-6,499	19,323	74,012	116,518	125,111	17,546	-0.0929
GUARANTY	13 : ITQ	22 : 6,500-34,999	109,279	496,176	623,557	459,177	54,934	-0.0942

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499										
GOLDBREW	11 : MKT	21 : 0-6,499	0.030000		0	0.0000	0.0	991	0.0	0	0.0000	0.0
GOLDBREW	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	932	570.3	0	0.0000	0.0
GOLDBREW	12 : MLO	22 : 6,500-34,999	0.007167		0	0.0000	0.0	37,709	0.0	0	0.0000	0.0
GOLDBREW	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	49,100	0.0	0	0.0000	0.0
GOLDBREW	14 : ATQ	22 : 6,500-34,999										
GUARANTY	11 : MKT	21 : 0-6,499	0.217549	4,917	0.1073	0.0	519,110	0.0	84,570	0.0911	0.0	
GUARANTY	11 : MKT	22 : 6,500-34,999	0.213388	8,000	0.1000	0.0	1,082,917	0.0	276,637	0.0841	0.0	
GUARANTY	11 : MKT	23 : 35,000-126,499	0.419827	100,000	0.1000	0.0	1,652,883	0.0	1,020,307	0.2933	0.0	
GUARANTY	11 : MKT	24 : 126,500 & above	0.121815	390,000	0.1324	0.0	1,887,740	0.0	153,098	0.4252	0.0	
GUARANTY	12 : MLO	21 : 0-6,499	0.174829	2,621	0.1023	0.0	2,103,591	27.2	116,620	0.1933	29.9	
GUARANTY	12 : MLO	22 : 6,500-34,999	0.183509	0	0.0000	0.0	9,201,187	16.1	615,105	0.1025	33.3	
GUARANTY	12 : MLO	23 : 35,000-126,499	0.153209	0	0.0000	0.0	29,751,495	21.1	3,786,166	0.0882	70.3	
GUARANTY	12 : MLO	24 : 126,500 & above	0.258867	0	0.0000	0.0	126,550,430	22.5	33,180,736	0.1815	120.7	
GUARANTY	13 : ITQ	21 : 0-6,499										
GUARANTY	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	201802	GUARANTY	13 : ITQ	23 : 35,000-126,499	149	10,030,210	4,394,019	4,563,359	0
NSE	NSE	201802	GUARANTY	13 : ITQ	24 : 126,500 & above	61	31,293,681	7,338,156	21,776,775	0
NSE	NSE	201802	GUARANTY	14 : ATQ	21 : 0-6,499	432	875,112	269,145	531,653	0
NSE	NSE	201802	GUARANTY	14 : ATQ	22 : 6,500-34,999	372	6,786,428	2,264,761	3,873,683	0
NSE	NSE	201802	GUARANTY	14 : ATQ	23 : 35,000-126,499	422	30,733,983	12,837,323	15,406,171	0
NSE	NSE	201802	GUARANTY	14 : ATQ	24 : 126,500 & above	194	82,807,947	17,986,141	54,189,067	0
NSE	NSE	201802	GUARANTY	15 : NTQ	21 : 0-6,499	273	707,186	407,104	185,427	0
NSE	NSE	201802	GUARANTY	15 : NTQ	22 : 6,500-34,999	292	5,112,572	3,016,803	1,260,201	0
NSE	NSE	201802	GUARANTY	15 : NTQ	23 : 35,000-126,499	330	24,265,643	16,131,255	4,570,624	0
NSE	NSE	201802	GUARANTY	15 : NTQ	24 : 126,500 & above	172	59,548,460	27,931,449	17,830,216	0
NSE	NSE	201802	GUINEAINS	11 : MKT	21 : 0-6,499	2	2,300	0	2,300	0
NSE	NSE	201802	GUINEAINS	12 : MLO	21 : 0-6,499	7	5,960	0	5,960	0
NSE	NSE	201802	GUINEAINS	12 : MLO	22 : 6,500-34,999	1	25,000	0	25,000	0
NSE	NSE	201802	GUINEAINS	12 : MLO	24 : 126,500 & above	1	1,000,000	0	1,000,000	0
NSE	NSE	201802	GUINNESS	11 : MKT	21 : 0-6,499	113	119,255	2,706	116,549	0
NSE	NSE	201802	GUINNESS	11 : MKT	22 : 6,500-34,999	17	269,375	0	269,375	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	23 : 35,000-126,499	683,132	1,170,600	1,171,307	1,174,882	292,338	-0.0889
GUARANTY	13 : ITQ	24 : 126,500 & above	19,431,792	823,565	457,589	777,015	224,524	0.0022
GUARANTY	14 : ATQ	21 : 0-6,499	9,650	73,203	114,521	196,894	93,123	0.0027
GUARANTY	14 : ATQ	22 : 6,500-34,999	131,573	588,819	860,324	1,484,056	431,232	-0.0920
GUARANTY	14 : ATQ	23 : 35,000-126,499	1,017,063	2,527,547	3,850,674	4,988,874	1,566,519	-0.0637
GUARANTY	14 : ATQ	24 : 126,500 & above	23,272,806	12,235,100	3,937,534	8,790,283	4,711,193	0.0802
GUARANTY	15 : NTQ	21 : 0-6,499	159	16,439	9,125	85,308	33,487	-0.0215
GUARANTY	15 : NTQ	22 : 6,500-34,999	54,093	136,012	228,348	415,743	232,750	-0.0886
GUARANTY	15 : NTQ	23 : 35,000-126,499	668,802	382,296	722,788	1,522,823	271,092	-0.0346
GUARANTY	15 : NTQ	24 : 126,500 & above	1,156,317	10,635,793	401,898	4,298,716	622,899	-0.4944
GUINEAINS	11 : MKT	21 : 0-6,499	2,300	-	-	-	-	0.0000
GUINEAINS	12 : MLO	21 : 0-6,499	5,960	-	-	-	-	0.0000
GUINEAINS	12 : MLO	22 : 6,500-34,999	25,000	-	-	-	-	0.0000
GUINEAINS	12 : MLO	24 : 126,500 & above	1,000,000	-	-	-	-	0.0000
GUINNESS	11 : MKT	21 : 0-6,499	116,549	-	-	-	-	2.6545
GUINNESS	11 : MKT	22 : 6,500-34,999	269,375	-	-	-	-	3.3069

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
GUARANTY	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									
GUARANTY	14 : ATQ	24 : 126,500 & above									
GUARANTY	15 : NTQ	21 : 0-6,499									
GUARANTY	15 : NTQ	22 : 6,500-34,999									
GUARANTY	15 : NTQ	23 : 35,000-126,499									
GUARANTY	15 : NTQ	24 : 126,500 & above									
GUINEAINS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	2,300	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	5,960	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	25,000	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	1,000,000	0.0	0	0.0000	0.0
GUINNESS	11 : MKT	21 : 0-6,499	3.009695	0	0.0000	0.0	91,962	0.0	24,587	0.3375	0.0
GUINNESS	11 : MKT	22 : 6,500-34,999	4.346725	0	0.0000	0.0	116,138	0.0	153,237	0.7499	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	GUINNESS	12 : MLO	21 : 0-6,499	270	434,277	10,834	419,340	0	
NSE	NSE	201802	GUINNESS	12 : MLO	22 : 6,500-34,999	56	869,602	42,895	809,542	0	
NSE	NSE	201802	GUINNESS	12 : MLO	23 : 35,000-126,499	8	512,057	67,031	445,026	0	
NSE	NSE	201802	GUINNESS	12 : MLO	24 : 126,500 & above	2	3,226,408	0	3,226,408	0	
NSE	NSE	201802	GUINNESS	13 : ITQ	21 : 0-6,499	240	422,863	175,044	166,332	0	
NSE	NSE	201802	GUINNESS	13 : ITQ	22 : 6,500-34,999	50	625,806	296,483	210,519	0	
NSE	NSE	201802	GUINNESS	13 : ITQ	23 : 35,000-126,499	6	395,095	120,000	175,095	0	
NSE	NSE	201802	GUINNESS	13 : ITQ	24 : 126,500 & above	1	3,090,909	0	3,090,909	0	
NSE	NSE	201802	GUINNESS	14 : ATQ	21 : 0-6,499	199	346,373	146,342	134,663	0	
NSE	NSE	201802	GUINNESS	14 : ATQ	22 : 6,500-34,999	37	535,993	175,563	106,520	0	
NSE	NSE	201802	GUINNESS	14 : ATQ	23 : 35,000-126,499	7	313,818	84,500	37,068	0	
NSE	NSE	201802	GUINNESS	15 : NTQ	21 : 0-6,499	118	205,732	69,350	52,442	0	
NSE	NSE	201802	GUINNESS	15 : NTQ	22 : 6,500-34,999	32	408,320	178,586	29,281	0	
NSE	NSE	201802	GUINNESS	15 : NTQ	23 : 35,000-126,499	14	973,808	0	264,111	0	
NSE	NSE	201802	GUINNESS	15 : NTQ	24 : 126,500 & above	1	200,000	0	0	0	
NSE	NSE	201802	HMARKINS	11 : MKT	21 : 0-6,499	15	22,330	0	22,330	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	21 : 0-6,499	400,950	3,645	6,304	5,691	470	1.8557
GUINNESS	12 : MLO	22 : 6,500-34,999	685,291	25,424	42,154	12,183	18,866	1.0408
GUINNESS	12 : MLO	23 : 35,000-126,499	445,026	-	-	-	-	0.4603
GUINNESS	12 : MLO	24 : 126,500 & above	3,226,408	-	-	-	-	4.3698
GUINNESS	13 : ITQ	21 : 0-6,499	376	27,396	29,023	47,264	41,118	-1.3791
GUINNESS	13 : ITQ	22 : 6,500-34,999	16,000	29,750	24,301	51,145	45,891	-0.7293
GUINNESS	13 : ITQ	23 : 35,000-126,499	175,095	-	-	-	-	-1.7769
GUINNESS	13 : ITQ	24 : 126,500 & above	3,090,909	-	-	-	-	-4.5000
GUINNESS	14 : ATQ	21 : 0-6,499	5,000	1,508	13,229	62,811	30,800	-1.4616
GUINNESS	14 : ATQ	22 : 6,500-34,999	4,194	-	20,677	29,788	19,118	-0.9811
GUINNESS	14 : ATQ	23 : 35,000-126,499	-	-	-	37,068	-	-1.4173
GUINNESS	15 : NTQ	21 : 0-6,499	-	3,042	1,395	23,019	4,466	-1.6953
GUINNESS	15 : NTQ	22 : 6,500-34,999	-	-	-	284	500	-1.4754
GUINNESS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	96,787	-2.4632
GUINNESS	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
HMARKINS	11 : MKT	21 : 0-6,499	22,330	-	-	-	-	0.0107

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
GUINNESS	12 : MLO	21 : 0-6,499	2.306254		16	0.5000	0.0	358,264	31.2	61,060	0.2665	131.3
GUINNESS	12 : MLO	22 : 6,500-34,999	2.302235		0	0.0000	0.0	601,400	252.9	208,142	0.4578	174.4
GUINNESS	12 : MLO	23 : 35,000-126,499	2.500434		0	0.0000	0.0	256,807	0.0	188,219	0.0676	0.0
GUINNESS	12 : MLO	24 : 126,500 & above	4.189500		0	0.0000	0.0	3,226,408	0.0	0	0.0000	0.0
GUINNESS	13 : ITQ	21 : 0-6,499										
GUINNESS	13 : ITQ	22 : 6,500-34,999										
GUINNESS	13 : ITQ	23 : 35,000-126,499										
GUINNESS	13 : ITQ	24 : 126,500 & above										
GUINNESS	14 : ATQ	21 : 0-6,499										
GUINNESS	14 : ATQ	22 : 6,500-34,999										
GUINNESS	14 : ATQ	23 : 35,000-126,499										
GUINNESS	15 : NTQ	21 : 0-6,499										
GUINNESS	15 : NTQ	22 : 6,500-34,999										
GUINNESS	15 : NTQ	23 : 35,000-126,499										
GUINNESS	15 : NTQ	24 : 126,500 & above										
HMARKINS	11 : MKT	21 : 0-6,499	0.010985		0	0.0000	0.0	22,330	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	201802	HMARKINS	11 : MKT	22 : 6,500-34,999	4	111,500	0	111,500	0
NSE	NSE	201802	HMARKINS	11 : MKT	23 : 35,000-126,499	10	815,697	100,000	715,697	0
NSE	NSE	201802	HMARKINS	11 : MKT	24 : 126,500 & above	6	1,768,288	814,341	953,947	0
NSE	NSE	201802	HMARKINS	12 : MLO	21 : 0-6,499	20	42,102	0	37,622	0
NSE	NSE	201802	HMARKINS	12 : MLO	22 : 6,500-34,999	25	411,609	0	411,609	0
NSE	NSE	201802	HMARKINS	12 : MLO	23 : 35,000-126,499	45	3,717,870	45,000	3,355,042	0
NSE	NSE	201802	HMARKINS	12 : MLO	24 : 126,500 & above	56	59,682,175	2,704,817	42,623,144	0
NSE	NSE	201802	HMARKINS	13 : ITQ	21 : 0-6,499	1	6,000	0	6,000	0
NSE	NSE	201802	HMARKINS	13 : ITQ	22 : 6,500-34,999	3	90,470	60,470	30,000	0
NSE	NSE	201802	HMARKINS	13 : ITQ	23 : 35,000-126,499	7	464,000	0	390,000	0
NSE	NSE	201802	HMARKINS	13 : ITQ	24 : 126,500 & above	6	2,585,540	0	2,389,011	0
NSE	NSE	201802	HMARKINS	14 : ATQ	21 : 0-6,499	6	10,400	2,500	6,000	0
NSE	NSE	201802	HMARKINS	14 : ATQ	22 : 6,500-34,999	18	325,626	37,750	130,000	0
NSE	NSE	201802	HMARKINS	14 : ATQ	23 : 35,000-126,499	24	1,861,000	482,000	674,000	0
NSE	NSE	201802	HMARKINS	14 : ATQ	24 : 126,500 & above	33	25,545,236	11,050,000	10,676,750	0
NSE	NSE	201802	HMARKINS	15 : NTQ	21 : 0-6,499	3	3,750	2,750	0	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
HMARKINS	11 : MKT	22 : 6,500-34,999	111,500	-	-	-	-	0.0200
HMARKINS	11 : MKT	23 : 35,000-126,499	715,697	-	-	-	-	0.0154
HMARKINS	11 : MKT	24 : 126,500 & above	953,947	-	-	-	-	0.0110
HMARKINS	12 : MLO	21 : 0-6,499	34,622	-	2,000	-	1,000	0.0064
HMARKINS	12 : MLO	22 : 6,500-34,999	355,109	-	-	34,500	22,000	0.0075
HMARKINS	12 : MLO	23 : 35,000-126,499	2,956,276	-	2,386	40,000	173,500	0.0064
HMARKINS	12 : MLO	24 : 126,500 & above	34,670,284	-	1,503,768	5,605,862	680,173	0.0096
HMARKINS	13 : ITQ	21 : 0-6,499	-	-	-	6,000	-	0.0000
HMARKINS	13 : ITQ	22 : 6,500-34,999	-	-	-	30,000	-	-0.0100
HMARKINS	13 : ITQ	23 : 35,000-126,499	-	-	16,000	100,000	128,000	-0.0029
HMARKINS	13 : ITQ	24 : 126,500 & above	-	-	450,000	1,400,000	539,011	0.0059
HMARKINS	14 : ATQ	21 : 0-6,499	-	-	-	6,000	-	-0.0100
HMARKINS	14 : ATQ	22 : 6,500-34,999	-	-	10,000	50,000	-	-0.0142
HMARKINS	14 : ATQ	23 : 35,000-126,499	-	60,221	39,779	89,000	55,000	-0.0182
HMARKINS	14 : ATQ	24 : 126,500 & above	264,886	200,000	457,250	1,171,245	2,250,055	-0.0215
HMARKINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
HMARKINS	11 : MKT	22 : 6,500-34,999	0.014439	0	0.0000	0.0	111,500	0.0	0	0.0000	0.0	
HMARKINS	11 : MKT	23 : 35,000-126,499	0.019217	0	0.0000	0.0	540,697	0.0	175,000	0.0079	0.0	
HMARKINS	11 : MKT	24 : 126,500 & above	0.018762	0	0.0000	0.0	486,000	0.0	467,947	0.0089	0.0	
HMARKINS	12 : MLO	21 : 0-6,499	0.006595	0	0.0000	0.0	36,622	7.3	1,000	0.0100	2931.0	
HMARKINS	12 : MLO	22 : 6,500-34,999	0.008910	0	0.0000	0.0	411,609	143.1	0	0.0000	0.0	
HMARKINS	12 : MLO	23 : 35,000-126,499	0.007864	0	0.0000	0.0	3,355,042	358.5	0	0.0000	0.0	
HMARKINS	12 : MLO	24 : 126,500 & above	0.010688	0	0.0000	0.0	37,528,144	241.8	5,095,000	0.0096	0.0	
HMARKINS	13 : ITQ	21 : 0-6,499										
HMARKINS	13 : ITQ	22 : 6,500-34,999										
HMARKINS	13 : ITQ	23 : 35,000-126,499										
HMARKINS	13 : ITQ	24 : 126,500 & above										
HMARKINS	14 : ATQ	21 : 0-6,499										
HMARKINS	14 : ATQ	22 : 6,500-34,999										
HMARKINS	14 : ATQ	23 : 35,000-126,499										
HMARKINS	14 : ATQ	24 : 126,500 & above										
HMARKINS	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	201802	HMARKINS	15 : NTQ	22 : 6,500-34,999	2	44,000	0	0	0
NSE	NSE	201802	HMARKINS	15 : NTQ	23 : 35,000-126,499	5	286,400	150,700	100,000	0
NSE	NSE	201802	HMARKINS	15 : NTQ	24 : 126,500 & above	18	9,153,650	1,261,428	2,139,600	0
NSE	NSE	201802	HONYFLOUR	11 : MKT	21 : 0-6,499	67	121,614	0	121,614	0
NSE	NSE	201802	HONYFLOUR	11 : MKT	22 : 6,500-34,999	44	811,761	0	811,761	0
NSE	NSE	201802	HONYFLOUR	11 : MKT	23 : 35,000-126,499	22	1,565,234	0	1,565,234	0
NSE	NSE	201802	HONYFLOUR	11 : MKT	24 : 126,500 & above	7	3,974,390	0	3,974,390	0
NSE	NSE	201802	HONYFLOUR	12 : MLO	21 : 0-6,499	209	533,436	5,227	525,499	0
NSE	NSE	201802	HONYFLOUR	12 : MLO	22 : 6,500-34,999	194	3,385,544	130,780	3,173,918	0
NSE	NSE	201802	HONYFLOUR	12 : MLO	23 : 35,000-126,499	184	13,232,169	477,855	12,336,824	0
NSE	NSE	201802	HONYFLOUR	12 : MLO	24 : 126,500 & above	120	54,233,401	8,513,811	41,956,680	0
NSE	NSE	201802	HONYFLOUR	13 : ITQ	21 : 0-6,499	67	152,018	45,797	102,731	0
NSE	NSE	201802	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	81	1,506,667	369,794	1,012,076	0
NSE	NSE	201802	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	101	7,069,496	1,706,954	4,101,816	0
NSE	NSE	201802	HONYFLOUR	13 : ITQ	24 : 126,500 & above	38	11,900,621	4,324,831	4,744,100	0
NSE	NSE	201802	HONYFLOUR	14 : ATQ	21 : 0-6,499	62	195,297	30,989	138,478	0

Guidance:

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

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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)	
HMARKINS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
HMARKINS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0240	
HMARKINS	15 : NTQ	24 : 126,500 & above	-	-	-	689,600	802,360	-0.0250	
HONYFLOUR	11 : MKT	21 : 0-6,499	121,614	-	-	-	-	0.0371	
HONYFLOUR	11 : MKT	22 : 6,500-34,999	811,761	-	-	-	-	0.0635	
HONYFLOUR	11 : MKT	23 : 35,000-126,499	1,565,234	-	-	-	-	0.0647	
HONYFLOUR	11 : MKT	24 : 126,500 & above	3,974,390	-	-	-	-	0.0415	
HONYFLOUR	12 : MLO	21 : 0-6,499	494,349	5,520	3,074	13,036	6,000	0.0328	
HONYFLOUR	12 : MLO	22 : 6,500-34,999	2,828,787	20,405	91,982	128,173	104,571	0.0215	
HONYFLOUR	12 : MLO	23 : 35,000-126,499	10,876,170	266,749	304,797	736,302	32,806	0.0416	
HONYFLOUR	12 : MLO	24 : 126,500 & above	33,872,993	2,389,685	536,710	1,330,727	2,930,594	0.0845	
HONYFLOUR	13 : ITQ	21 : 0-6,499	-	4,700	25,676	53,419	7,534	-0.0356	
HONYFLOUR	13 : ITQ	22 : 6,500-34,999	-	86,680	276,982	347,471	185,200	-0.0305	
HONYFLOUR	13 : ITQ	23 : 35,000-126,499	-	567,395	983,505	1,041,355	722,808	-0.0250	
HONYFLOUR	13 : ITQ	24 : 126,500 & above	-	2,000	1,348,224	2,173,776	405,100	-0.0497	
HONYFLOUR	14 : ATQ	21 : 0-6,499	-	7,000	8,000	82,669	24,900	-0.0151	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
HMARKINS	15 : NTQ	22 : 6,500-34,999										
HMARKINS	15 : NTQ	23 : 35,000-126,499										
HMARKINS	15 : NTQ	24 : 126,500 & above										
HONYFLOUR	11 : MKT	21 : 0-6,499	0.039823		0	0.0000	0.0	119,614	0.0	2,000	0.0075	0.0
HONYFLOUR	11 : MKT	22 : 6,500-34,999	0.060711		0	0.0000	0.0	654,578	0.0	157,183	0.0090	0.0
HONYFLOUR	11 : MKT	23 : 35,000-126,499	0.070358		0	0.0000	0.0	964,418	0.0	600,816	0.0288	0.0
HONYFLOUR	11 : MKT	24 : 126,500 & above	0.171396		0	0.0000	0.0	835,000	0.0	3,139,390	0.0588	0.0
HONYFLOUR	12 : MLO	21 : 0-6,499	0.038681		0	0.0000	0.0	512,899	90.0	12,600	0.0326	0.0
HONYFLOUR	12 : MLO	22 : 6,500-34,999	0.033589		0	0.0000	0.0	2,955,429	131.3	218,489	0.0159	16.3
HONYFLOUR	12 : MLO	23 : 35,000-126,499	0.040077		0	0.0000	0.0	11,268,771	107.3	1,068,053	0.0212	12.4
HONYFLOUR	12 : MLO	24 : 126,500 & above	0.144205	163,000	0	0.0123	0.0	23,118,573	535.9	18,675,107	0.1331	1.4
HONYFLOUR	13 : ITQ	21 : 0-6,499										
HONYFLOUR	13 : ITQ	22 : 6,500-34,999										
HONYFLOUR	13 : ITQ	23 : 35,000-126,499										
HONYFLOUR	13 : ITQ	24 : 126,500 & above										
HONYFLOUR	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	90	1,579,087	520,234	859,887	0
NSE	NSE	201802	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	89	6,547,198	2,495,221	2,898,249	0
NSE	NSE	201802	HONYFLOUR	14 : ATQ	24 : 126,500 & above	49	15,536,074	6,450,049	5,597,771	0
NSE	NSE	201802	HONYFLOUR	15 : NTQ	21 : 0-6,499	90	246,359	80,450	62,226	0
NSE	NSE	201802	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	176	3,060,974	1,052,941	654,677	0
NSE	NSE	201802	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	231	16,759,759	6,978,507	2,405,331	0
NSE	NSE	201802	HONYFLOUR	15 : NTQ	24 : 126,500 & above	152	45,636,316	19,458,268	5,861,553	0
NSE	NSE	201802	INFINITY	12 : MLO	21 : 0-6,499	2	1,004	0	1,004	0
NSE	NSE	201802	INTBREW	11 : MKT	21 : 0-6,499	38	70,600	16,855	53,745	0
NSE	NSE	201802	INTBREW	11 : MKT	22 : 6,500-34,999	5	57,500	8,300	49,200	0
NSE	NSE	201802	INTBREW	11 : MKT	23 : 35,000-126,499	1	92,235	0	92,235	0
NSE	NSE	201802	INTBREW	12 : MLO	21 : 0-6,499	157	257,035	3,105	251,751	0
NSE	NSE	201802	INTBREW	12 : MLO	22 : 6,500-34,999	57	883,358	59,379	797,679	0
NSE	NSE	201802	INTBREW	12 : MLO	23 : 35,000-126,499	12	788,346	5,695	756,156	0
NSE	NSE	201802	INTBREW	12 : MLO	24 : 126,500 & above	23	39,162,028	477,200	38,549,818	0
NSE	NSE	201802	INTBREW	13 : ITQ	21 : 0-6,499	111	248,461	91,339	88,031	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
HONYFLOUR	14 : ATQ	22 : 6,500-34,999	-	53,000	151,150	318,790	143,281	-0.0451
HONYFLOUR	14 : ATQ	23 : 35,000-126,499	-	349,941	433,120	746,126	382,276	-0.0513
HONYFLOUR	14 : ATQ	24 : 126,500 & above	-	640,451	1,204,544	2,587,672	293,885	-0.0686
HONYFLOUR	15 : NTQ	21 : 0-6,499	-	-	4,800	23,865	7,100	-0.0765
HONYFLOUR	15 : NTQ	22 : 6,500-34,999	-	15,000	76,050	218,027	141,915	-0.0617
HONYFLOUR	15 : NTQ	23 : 35,000-126,499	-	117,950	270,000	796,298	296,281	-0.0915
HONYFLOUR	15 : NTQ	24 : 126,500 & above	-	-	168,512	2,017,604	1,509,243	-0.0764
INFINITY	12 : MLO	21 : 0-6,499	1,004	-	-	-	-	0.0000
INTBREW	11 : MKT	21 : 0-6,499	53,745	-	-	-	-	1.5543
INTBREW	11 : MKT	22 : 6,500-34,999	49,200	-	-	-	-	1.5545
INTBREW	11 : MKT	23 : 35,000-126,499	92,235	-	-	-	-	3.0968
INTBREW	12 : MLO	21 : 0-6,499	215,542	1,600	8,810	17,372	8,254	0.8452
INTBREW	12 : MLO	22 : 6,500-34,999	649,543	11,245	67,939	41,052	8,000	0.8878
INTBREW	12 : MLO	23 : 35,000-126,499	672,797	2	-	1,000	10,412	1.2002
INTBREW	12 : MLO	24 : 126,500 & above	31,259,681	6,666,923	450,000	8,819	-	0.3177
INTBREW	13 : ITQ	21 : 0-6,499	-	8,450	14,517	31,086	12,118	-1.0563

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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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	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	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,004	0.0	0	0.0000	0.0
INTBREW	11 : MKT	21 : 0-6,499	1.303092	0	0.0000	0.0	40,372	0.0	13,373	0.1127	0.0
INTBREW	11 : MKT	22 : 6,500-34,999	1.555691	0	0.0000	0.0	49,200	0.0	0	0.0000	0.0
INTBREW	11 : MKT	23 : 35,000-126,499	3.296770	0	0.0000	0.0	0	0.0	92,235	0.2484	0.0
INTBREW	12 : MLO	21 : 0-6,499	1.082466	0	0.0000	0.0	231,611	201.6	20,140	0.0905	2.9
INTBREW	12 : MLO	22 : 6,500-34,999	1.421105	0	0.0000	0.0	625,641	275.5	172,038	0.4343	27.9
INTBREW	12 : MLO	23 : 35,000-126,499	1.140956	0	0.0000	0.0	693,156	688.5	63,000	0.0155	0.0
INTBREW	12 : MLO	24 : 126,500 & above	2.377629	0	0.0000	0.0	35,113,954	68.0	3,435,864	0.8430	13.8
INTBREW	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	201802	INTBREW	13 : ITQ	22 : 6,500-34,999	39	567,646	247,914	147,424	0	
NSE	NSE	201802	INTBREW	13 : ITQ	23 : 35,000-126,499	17	1,171,655	234,009	195,255	0	
NSE	NSE	201802	INTBREW	13 : ITQ	24 : 126,500 & above	6	5,375,730	206,141	4,747,836	0	
NSE	NSE	201802	INTBREW	14 : ATQ	21 : 0-6,499	63	112,052	50,603	38,849	0	
NSE	NSE	201802	INTBREW	14 : ATQ	22 : 6,500-34,999	38	566,018	269,370	57,444	0	
NSE	NSE	201802	INTBREW	14 : ATQ	23 : 35,000-126,499	19	1,322,008	145,800	657,859	0	
NSE	NSE	201802	INTBREW	14 : ATQ	24 : 126,500 & above	8	7,150,000	250,000	5,490,395	0	
NSE	NSE	201802	INTBREW	15 : NTQ	21 : 0-6,499	26	62,705	32,505	5,200	0	
NSE	NSE	201802	INTBREW	15 : NTQ	22 : 6,500-34,999	11	208,940	141,500	200	0	
NSE	NSE	201802	INTBREW	15 : NTQ	23 : 35,000-126,499	15	1,164,847	271,000	129,960	0	
NSE	NSE	201802	INTBREW	15 : NTQ	24 : 126,500 & above	4	1,050,000	200,000	0	0	
NSE	NSE	201802	INTENEGINS	11 : MKT	21 : 0-6,499	1	5	0	5	0	
NSE	NSE	201802	INTENEGINS	12 : MLO	21 : 0-6,499	3	5,000	0	5,000	0	
NSE	NSE	201802	INTENEGINS	12 : MLO	22 : 6,500-34,999	1	13,222	0	13,222	0	
NSE	NSE	201802	INTENEGINS	12 : MLO	23 : 35,000-126,499	1	83,333	0	83,333	0	
NSE	NSE	201802	INTERLINK	12 : MLO	21 : 0-6,499	1	100	0	100	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
INTBREW	13 : ITQ	22 : 6,500-34,999	23,500	-	30,270	42,215	42,205	-1.1592
INTBREW	13 : ITQ	23 : 35,000-126,499	-	50,000	2,262	118,068	24,419	0.1846
INTBREW	13 : ITQ	24 : 126,500 & above	4,525,430	100	-	26,000	23,106	-1.9095
INTBREW	14 : ATQ	21 : 0-6,499	-	-	2,265	8,500	7,326	-1.3457
INTBREW	14 : ATQ	22 : 6,500-34,999	2,948	11,433	25,000	9,000	100	-2.0986
INTBREW	14 : ATQ	23 : 35,000-126,499	-	219,220	100,000	138,639	-	-0.9685
INTBREW	14 : ATQ	24 : 126,500 & above	3,474,470	2,007,877	-	8,048	-	-1.1235
INTBREW	15 : NTQ	21 : 0-6,499	-	3,000	-	500	1,500	-1.9827
INTBREW	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-1.4000
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	129,960	-	-	-1.6000
INTBREW	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
INTENEGINS	11 : MKT	21 : 0-6,499	5	-	-	-	-	0.0000
INTENEGINS	12 : MLO	21 : 0-6,499	5,000	-	-	-	-	0.0000
INTENEGINS	12 : MLO	22 : 6,500-34,999	13,222	-	-	-	-	0.0000
INTENEGINS	12 : MLO	23 : 35,000-126,499	83,333	-	-	-	-	0.0000
INTERLINK	12 : MLO	21 : 0-6,499	100	-	-	-	-	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)
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									
INTBREW	15 : NTQ	23 : 35,000-126,499									
INTBREW	15 : NTQ	24 : 126,500 & above									
INTENEGINS	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	5	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	13,222	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	83,333	0.0	0	0.0000	0.0
INTERLINK	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	100	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order 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	201802	JAPAUOIL	11 : MKT	21 : 0-6,499	13	35,670	0	35,670	0
NSE	NSE	201802	JAPAUOIL	11 : MKT	22 : 6,500-34,999	19	311,946	0	311,946	0
NSE	NSE	201802	JAPAUOIL	11 : MKT	23 : 35,000-126,499	14	1,082,701	0	1,082,701	0
NSE	NSE	201802	JAPAUOIL	11 : MKT	24 : 126,500 & above	15	8,890,115	4,390,685	4,499,430	0
NSE	NSE	201802	JAPAUOIL	12 : MLO	21 : 0-6,499	77	227,005	5,240	177,652	0
NSE	NSE	201802	JAPAUOIL	12 : MLO	22 : 6,500-34,999	114	1,983,492	71,880	1,435,930	0
NSE	NSE	201802	JAPAUOIL	12 : MLO	23 : 35,000-126,499	145	11,105,326	752,422	6,084,327	0
NSE	NSE	201802	JAPAUOIL	12 : MLO	24 : 126,500 & above	299	600,370,958	55,820,482	168,411,467	0
NSE	NSE	201802	JAPAUOIL	13 : ITQ	22 : 6,500-34,999	1	20,300	20,300	0	0
NSE	NSE	201802	JAPAUOIL	13 : ITQ	24 : 126,500 & above	1	1,000,000	0	1,000,000	0
NSE	NSE	201802	JAPAUOIL	14 : ATQ	21 : 0-6,499	1	6,000	0	6,000	0
NSE	NSE	201802	JAPAUOIL	14 : ATQ	22 : 6,500-34,999	9	191,100	176,100	0	0
NSE	NSE	201802	JAPAUOIL	14 : ATQ	23 : 35,000-126,499	8	714,142	157,142	300,000	0
NSE	NSE	201802	JAPAUOIL	14 : ATQ	24 : 126,500 & above	10	10,290,000	7,090,000	3,000,000	0
NSE	NSE	201802	JAPAUOIL	15 : NTQ	21 : 0-6,499	1	2,000	2,000	0	0
NSE	NSE	201802	JAPAUOIL	15 : NTQ	22 : 6,500-34,999	4	88,020	14,900	25,120	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
JAPAUOIL	11 : MKT	21 : 0-6,499	35,670	-	-	-	-	0.0017
JAPAUOIL	11 : MKT	22 : 6,500-34,999	311,946	-	-	-	-	0.0021
JAPAUOIL	11 : MKT	23 : 35,000-126,499	1,082,701	-	-	-	-	0.0024
JAPAUOIL	11 : MKT	24 : 126,500 & above	4,499,430	-	-	-	-	0.0007
JAPAUOIL	12 : MLO	21 : 0-6,499	166,152	1,500	-	10,000	-	0.0010
JAPAUOIL	12 : MLO	22 : 6,500-34,999	1,281,657	29,550	15,000	79,723	30,000	0.0031
JAPAUOIL	12 : MLO	23 : 35,000-126,499	5,316,040	99,400	245,000	190,987	131,000	0.0036
JAPAUOIL	12 : MLO	24 : 126,500 & above	114,025,890	6,690,638	13,450,657	16,028,612	10,593,728	0.0047
JAPAUOIL	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
JAPAUOIL	13 : ITQ	24 : 126,500 & above	-	30,000	970,000	-	-	0.0000
JAPAUOIL	14 : ATQ	21 : 0-6,499	-	6,000	-	-	-	-0.0100
JAPAUOIL	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
JAPAUOIL	14 : ATQ	23 : 35,000-126,499	100,000	200,000	-	-	-	-0.0100
JAPAUOIL	14 : ATQ	24 : 126,500 & above	-	111,824	1,888,176	1,000,000	-	-0.0133
JAPAUOIL	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
JAPAUOIL	15 : NTQ	22 : 6,500-34,999	-	-	25,120	-	-	-0.0300

Guidance:

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

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Market Execution Quality Detail: February 2018

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)	
JAPAUOIL	11 : MKT	21 : 0-6,499	0.001682		0	0.0000	0.0	35,670	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	22 : 6,500-34,999	0.002059		0	0.0000	0.0	311,946	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	23 : 35,000-126,499	0.002379		0	0.0000	0.0	1,082,701	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	24 : 126,500 & above	0.000604		0	0.0000	0.0	4,499,430	0.0	0	0.0000	0.0
JAPAUOIL	12 : MLO	21 : 0-6,499	0.000985		0	0.0000	0.0	176,152	51.2	1,500	0.0100	31.0
JAPAUOIL	12 : MLO	22 : 6,500-34,999	0.003124		0	0.0000	0.0	1,414,180	119.9	21,750	0.0169	58.4
JAPAUOIL	12 : MLO	23 : 35,000-126,499	0.003659		0	0.0000	0.0	5,944,827	170.1	139,500	0.0118	530.7
JAPAUOIL	12 : MLO	24 : 126,500 & above	0.004834		0	0.0000	0.0	157,967,506	486.1	10,443,961	0.0102	2064.0
JAPAUOIL	13 : ITQ	22 : 6,500-34,999										
JAPAUOIL	13 : ITQ	24 : 126,500 & above										
JAPAUOIL	14 : ATQ	21 : 0-6,499										
JAPAUOIL	14 : ATQ	22 : 6,500-34,999										
JAPAUOIL	14 : ATQ	23 : 35,000-126,499										
JAPAUOIL	14 : ATQ	24 : 126,500 & above										
JAPAUOIL	15 : NTQ	21 : 0-6,499										
JAPAUOIL	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	201802	JAPAUOIL	15 : NTQ	23 : 35,000-126,499	9	700,000	151,000	0	0
NSE	NSE	201802	JAPAUOIL	15 : NTQ	24 : 126,500 & above	13	10,452,442	3,740,997	0	0
NSE	NSE	201802	JBERGER	11 : MKT	21 : 0-6,499	38	42,337	0	42,337	0
NSE	NSE	201802	JBERGER	11 : MKT	22 : 6,500-34,999	3	32,117	10,117	22,000	0
NSE	NSE	201802	JBERGER	11 : MKT	23 : 35,000-126,499	1	38,438	38,438	0	0
NSE	NSE	201802	JBERGER	12 : MLO	21 : 0-6,499	121	181,914	5,799	172,818	0
NSE	NSE	201802	JBERGER	12 : MLO	22 : 6,500-34,999	52	885,367	71,834	769,589	0
NSE	NSE	201802	JBERGER	12 : MLO	23 : 35,000-126,499	24	1,357,217	2,936	1,250,405	0
NSE	NSE	201802	JBERGER	12 : MLO	24 : 126,500 & above	1	241,088	0	241,088	0
NSE	NSE	201802	JBERGER	13 : ITQ	21 : 0-6,499	75	146,919	32,917	70,948	0
NSE	NSE	201802	JBERGER	13 : ITQ	22 : 6,500-34,999	41	686,251	326,163	204,049	0
NSE	NSE	201802	JBERGER	13 : ITQ	23 : 35,000-126,499	16	1,091,164	600,639	160,841	0
NSE	NSE	201802	JBERGER	13 : ITQ	24 : 126,500 & above	2	443,136	0	80,660	0
NSE	NSE	201802	JBERGER	14 : ATQ	21 : 0-6,499	57	99,917	38,247	30,492	0
NSE	NSE	201802	JBERGER	14 : ATQ	22 : 6,500-34,999	30	597,104	142,444	112,257	0
NSE	NSE	201802	JBERGER	14 : ATQ	23 : 35,000-126,499	11	770,053	140,214	148,100	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)	
JAPAUOIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
JAPAUOIL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
JBERGER	11 : MKT	21 : 0-6,499	42,337	-	-	-	-	1.6352	
JBERGER	11 : MKT	22 : 6,500-34,999	22,000	-	-	-	-	0.5534	
JBERGER	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000	
JBERGER	12 : MLO	21 : 0-6,499	171,301	-	-	1,180	337	0.6439	
JBERGER	12 : MLO	22 : 6,500-34,999	681,176	11,038	43,002	24,802	9,471	0.7300	
JBERGER	12 : MLO	23 : 35,000-126,499	1,018,855	2,000	20,600	149,966	4,960	0.5843	
JBERGER	12 : MLO	24 : 126,500 & above	34,070	-	207,018	-	-	0.6000	
JBERGER	13 : ITQ	21 : 0-6,499	5,000	50	5,486	30,595	12,423	-0.5145	
JBERGER	13 : ITQ	22 : 6,500-34,999	-	-	1,110	94,935	38,060	-0.2751	
JBERGER	13 : ITQ	23 : 35,000-126,499	-	-	-	644	39,106	-0.6347	
JBERGER	13 : ITQ	24 : 126,500 & above	-	-	-	1,500	-	-0.8535	
JBERGER	14 : ATQ	21 : 0-6,499	-	-	1,100	12,941	8,866	-0.3172	
JBERGER	14 : ATQ	22 : 6,500-34,999	-	-	42,179	14,280	12,500	-0.1464	
JBERGER	14 : ATQ	23 : 35,000-126,499	-	107,100	41,000	-	-	-0.5974	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
JAPAUOIL	15 : NTQ	23 : 35,000-126,499									
JAPAUOIL	15 : NTQ	24 : 126,500 & above									
JBERGER	11 : MKT	21 : 0-6,499	1.403355	300	1.1500	0.0	34,812	0.0	7,225	0.2191	0.0
JBERGER	11 : MKT	22 : 6,500-34,999	1.007908	0	0.0000	0.0	0	0.0	22,000	0.2790	0.0
JBERGER	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
JBERGER	12 : MLO	21 : 0-6,499	0.773079	0	0.0000	0.0	151,816	12.9	21,002	0.1695	0.0
JBERGER	12 : MLO	22 : 6,500-34,999	0.701947	0	0.0000	0.0	651,080	55.2	118,509	0.4105	108.5
JBERGER	12 : MLO	23 : 35,000-126,499	1.036175	0	0.0000	0.0	913,526	412.5	336,879	0.3377	672.9
JBERGER	12 : MLO	24 : 126,500 & above	0.050000	0	0.0000	0.0	241,088	185.5	0	0.0000	0.0
JBERGER	13 : ITQ	21 : 0-6,499									
JBERGER	13 : ITQ	22 : 6,500-34,999									
JBERGER	13 : ITQ	23 : 35,000-126,499									
JBERGER	13 : ITQ	24 : 126,500 & above									
JBERGER	14 : ATQ	21 : 0-6,499									
JBERGER	14 : ATQ	22 : 6,500-34,999									
JBERGER	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	201802	JBERGER	15 : NTQ	21 : 0-6,499	15	25,660	7,950	250	0
NSE	NSE	201802	JBERGER	15 : NTQ	22 : 6,500-34,999	9	187,918	28,111	61,919	0
NSE	NSE	201802	JBERGER	15 : NTQ	23 : 35,000-126,499	7	370,611	0	75,353	0
NSE	NSE	201802	JOHNHOLT	11 : MKT	21 : 0-6,499	4	1,620	0	1,620	0
NSE	NSE	201802	JOHNHOLT	11 : MKT	22 : 6,500-34,999	1	10,980	0	10,980	0
NSE	NSE	201802	JOHNHOLT	12 : MLO	21 : 0-6,499	18	20,347	832	18,715	0
NSE	NSE	201802	JOHNHOLT	12 : MLO	22 : 6,500-34,999	2	33,300	0	33,300	0
NSE	NSE	201802	JOHNHOLT	12 : MLO	23 : 35,000-126,499	1	90,592	0	90,592	0
NSE	NSE	201802	JOHNHOLT	12 : MLO	24 : 126,500 & above	1	250,000	0	250,000	0
NSE	NSE	201802	JOHNHOLT	14 : ATQ	21 : 0-6,499	2	1,162	0	200	0
NSE	NSE	201802	JOHNHOLT	14 : ATQ	22 : 6,500-34,999	1	11,000	0	0	0
NSE	NSE	201802	JOHNHOLT	14 : ATQ	23 : 35,000-126,499	2	200,000	0	0	0
NSE	NSE	201802	LASACO	11 : MKT	21 : 0-6,499	19	36,487	0	36,487	0
NSE	NSE	201802	LASACO	11 : MKT	22 : 6,500-34,999	27	542,570	0	542,570	0
NSE	NSE	201802	LASACO	11 : MKT	23 : 35,000-126,499	44	3,854,500	215,000	3,639,500	0
NSE	NSE	201802	LASACO	11 : MKT	24 : 126,500 & above	45	79,143,677	39,591,609	39,552,068	0

Guidance:

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

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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)
JBERGER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0500
JBERGER	15 : NTQ	22 : 6,500-34,999	-	-	11,919	-	30,000	-1.7177
JBERGER	15 : NTQ	23 : 35,000-126,499	-	53,159	-	-	-	-1.3466
JOHNHOLT	11 : MKT	21 : 0-6,499	1,620	-	-	-	-	0.0005
JOHNHOLT	11 : MKT	22 : 6,500-34,999	10,980	-	-	-	-	0.0400
JOHNHOLT	12 : MLO	21 : 0-6,499	18,495	-	-	10	-	0.0091
JOHNHOLT	12 : MLO	22 : 6,500-34,999	33,300	-	-	-	-	0.0157
JOHNHOLT	12 : MLO	23 : 35,000-126,499	90,592	-	-	-	-	0.0000
JOHNHOLT	12 : MLO	24 : 126,500 & above	4,800	-	-	-	-	0.0392
JOHNHOLT	14 : ATQ	21 : 0-6,499	-	-	200	-	-	-0.0200
JOHNHOLT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
JOHNHOLT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
LASACO	11 : MKT	21 : 0-6,499	36,487	-	-	-	-	0.0124
LASACO	11 : MKT	22 : 6,500-34,999	542,570	-	-	-	-	0.0092
LASACO	11 : MKT	23 : 35,000-126,499	3,639,500	-	-	-	-	0.0105
LASACO	11 : MKT	24 : 126,500 & above	39,552,068	-	-	-	-	0.0197

Guidance:

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

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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	15 : NTQ	21 : 0-6,499										
JBERGER	15 : NTQ	22 : 6,500-34,999										
JBERGER	15 : NTQ	23 : 35,000-126,499										
JOHNHOLT	11 : MKT	21 : 0-6,499	0.000493		0	0.0000	0.0	1,620	0.0	0	0.0000	0.0
JOHNHOLT	11 : MKT	22 : 6,500-34,999	0.040000		0	0.0000	0.0	10,980	0.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	21 : 0-6,499	0.009147		0	0.0000	0.0	16,305	91.3	2,410	0.0068	0.0
JOHNHOLT	12 : MLO	22 : 6,500-34,999	0.015675		0	0.0000	0.0	33,300	0.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	90,592	0.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	24 : 126,500 & above	0.039232		0	0.0000	0.0	4,800	0.0	245,200	0.0200	8884.0
JOHNHOLT	14 : ATQ	21 : 0-6,499										
JOHNHOLT	14 : ATQ	22 : 6,500-34,999										
JOHNHOLT	14 : ATQ	23 : 35,000-126,499										
LASACO	11 : MKT	21 : 0-6,499	0.006631		0	0.0000	0.0	36,487	0.0	0	0.0000	0.0
LASACO	11 : MKT	22 : 6,500-34,999	0.010949		0	0.0000	0.0	542,570	0.0	0	0.0000	0.0
LASACO	11 : MKT	23 : 35,000-126,499	0.010094		0	0.0000	0.0	3,539,500	0.0	100,000	0.0098	0.0
LASACO	11 : MKT	24 : 126,500 & above	0.015857		0	0.0000	0.0	32,317,068	0.0	7,235,000	0.0095	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	LASACO	12 : MLO	21 : 0-6,499	103	307,425	0	279,625	0	
NSE	NSE	201802	LASACO	12 : MLO	22 : 6,500-34,999	117	2,109,652	0	1,782,020	0	
NSE	NSE	201802	LASACO	12 : MLO	23 : 35,000-126,499	167	12,706,948	469,299	10,946,879	0	
NSE	NSE	201802	LASACO	12 : MLO	24 : 126,500 & above	376	392,424,564	13,684,098	331,912,053	0	
NSE	NSE	201802	LASACO	13 : ITQ	21 : 0-6,499	7	14,300	6,000	8,300	0	
NSE	NSE	201802	LASACO	13 : ITQ	22 : 6,500-34,999	7	111,312	10,000	91,312	0	
NSE	NSE	201802	LASACO	13 : ITQ	23 : 35,000-126,499	15	1,300,680	210,680	1,045,005	0	
NSE	NSE	201802	LASACO	13 : ITQ	24 : 126,500 & above	16	9,213,020	5,669,500	3,409,520	0	
NSE	NSE	201802	LASACO	14 : ATQ	21 : 0-6,499	28	58,924	14,596	37,627	0	
NSE	NSE	201802	LASACO	14 : ATQ	22 : 6,500-34,999	43	762,872	170,582	451,142	0	
NSE	NSE	201802	LASACO	14 : ATQ	23 : 35,000-126,499	64	4,944,388	1,048,587	2,487,648	0	
NSE	NSE	201802	LASACO	14 : ATQ	24 : 126,500 & above	178	135,627,893	27,421,790	48,475,068	0	
NSE	NSE	201802	LASACO	15 : NTQ	21 : 0-6,499	8	16,855	6,200	1,700	0	
NSE	NSE	201802	LASACO	15 : NTQ	22 : 6,500-34,999	14	248,244	37,666	53,454	0	
NSE	NSE	201802	LASACO	15 : NTQ	23 : 35,000-126,499	22	1,973,347	518,140	706,000	0	
NSE	NSE	201802	LASACO	15 : NTQ	24 : 126,500 & above	74	84,535,121	19,019,600	25,623,977	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
LASACO	12 : MLO	21 : 0-6,499	219,276	11,500	2,000	18,500	11,849	0.0099
LASACO	12 : MLO	22 : 6,500-34,999	1,305,627	67,861	41,527	172,631	33,221	0.0050
LASACO	12 : MLO	23 : 35,000-126,499	8,700,219	264,847	330,146	1,127,437	335,607	0.0050
LASACO	12 : MLO	24 : 126,500 & above	225,711,783	25,559,760	24,782,981	18,572,017	18,250,921	0.0024
LASACO	13 : ITQ	21 : 0-6,499	-	3,000	500	4,800	-	0.0060
LASACO	13 : ITQ	22 : 6,500-34,999	20,000	-	51,312	-	-	0.0017
LASACO	13 : ITQ	23 : 35,000-126,499	-	50,005	275,000	490,000	70,000	0.0037
LASACO	13 : ITQ	24 : 126,500 & above	209,500	140,500	1,653,520	650,000	6,000	-0.0005
LASACO	14 : ATQ	21 : 0-6,499	-	500	1,600	27,731	700	-0.0102
LASACO	14 : ATQ	22 : 6,500-34,999	-	19,000	69,484	225,583	106,275	-0.0104
LASACO	14 : ATQ	23 : 35,000-126,499	206,500	36,190	391,000	1,019,648	489,510	-0.0096
LASACO	14 : ATQ	24 : 126,500 & above	3,326,620	2,691,608	8,111,400	14,112,232	12,038,772	-0.0138
LASACO	15 : NTQ	21 : 0-6,499	-	-	1,700	-	-	-0.0200
LASACO	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	-	-0.0222
LASACO	15 : NTQ	23 : 35,000-126,499	-	-	-	260,000	196,000	-0.0240
LASACO	15 : NTQ	24 : 126,500 & above	-	-	4,115,768	7,265,153	5,113,000	-0.0204

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
LASACO	12 : MLO	21 : 0-6,499	0.010037		0	0.0000	0.0	279,625	549.4	0	0.0000	0.0
LASACO	12 : MLO	22 : 6,500-34,999	0.008276		0	0.0000	0.0	1,752,020	582.3	30,000	0.0145	0.0
LASACO	12 : MLO	23 : 35,000-126,499	0.008031		0	0.0000	0.0	10,730,879	250.5	216,000	0.0100	1841.4
LASACO	12 : MLO	24 : 126,500 & above	0.008504		0	0.0000	0.0	305,711,255	553.1	26,200,798	0.0148	114.9
LASACO	13 : ITQ	21 : 0-6,499										
LASACO	13 : ITQ	22 : 6,500-34,999										
LASACO	13 : ITQ	23 : 35,000-126,499										
LASACO	13 : ITQ	24 : 126,500 & above										
LASACO	14 : ATQ	21 : 0-6,499										
LASACO	14 : ATQ	22 : 6,500-34,999										
LASACO	14 : ATQ	23 : 35,000-126,499										
LASACO	14 : ATQ	24 : 126,500 & above										
LASACO	15 : NTQ	21 : 0-6,499										
LASACO	15 : NTQ	22 : 6,500-34,999										
LASACO	15 : NTQ	23 : 35,000-126,499										
LASACO	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	201802	LAWUNION	11 : MKT	21 : 0-6,499	9	18,753	0	18,753	0
NSE	NSE	201802	LAWUNION	11 : MKT	22 : 6,500-34,999	7	153,584	0	153,584	0
NSE	NSE	201802	LAWUNION	11 : MKT	24 : 126,500 & above	5	1,717,497	1,355,597	361,900	0
NSE	NSE	201802	LAWUNION	12 : MLO	21 : 0-6,499	18	63,522	0	59,119	0
NSE	NSE	201802	LAWUNION	12 : MLO	22 : 6,500-34,999	16	249,041	9,150	226,399	0
NSE	NSE	201802	LAWUNION	12 : MLO	23 : 35,000-126,499	27	1,969,005	55,936	1,850,169	0
NSE	NSE	201802	LAWUNION	12 : MLO	24 : 126,500 & above	22	28,819,354	257,400	25,706,481	0
NSE	NSE	201802	LAWUNION	13 : ITQ	21 : 0-6,499	6	20,378	16,300	3,628	0
NSE	NSE	201802	LAWUNION	13 : ITQ	22 : 6,500-34,999	8	120,407	18,407	52,000	0
NSE	NSE	201802	LAWUNION	13 : ITQ	23 : 35,000-126,499	11	782,500	262,000	270,500	0
NSE	NSE	201802	LAWUNION	13 : ITQ	24 : 126,500 & above	8	3,222,340	1,080,000	662,400	0
NSE	NSE	201802	LAWUNION	14 : ATQ	21 : 0-6,499	9	36,730	9,730	5,000	0
NSE	NSE	201802	LAWUNION	14 : ATQ	22 : 6,500-34,999	10	181,000	55,000	55,000	0
NSE	NSE	201802	LAWUNION	14 : ATQ	23 : 35,000-126,499	20	1,653,350	570,780	123,700	0
NSE	NSE	201802	LAWUNION	14 : ATQ	24 : 126,500 & above	25	9,945,340	1,675,000	1,312,200	0
NSE	NSE	201802	LAWUNION	15 : NTQ	21 : 0-6,499	3	10,550	5,000	0	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
LAWUNION	11 : MKT	21 : 0-6,499	18,753	-	-	-	-	0.0284
LAWUNION	11 : MKT	22 : 6,500-34,999	153,584	-	-	-	-	0.0281
LAWUNION	11 : MKT	24 : 126,500 & above	361,900	-	-	-	-	0.0547
LAWUNION	12 : MLO	21 : 0-6,499	54,119	-	5,000	-	-	0.0341
LAWUNION	12 : MLO	22 : 6,500-34,999	200,279	-	-	20,000	6,120	0.0290
LAWUNION	12 : MLO	23 : 35,000-126,499	1,590,947	-	20,000	239,222	-	0.0195
LAWUNION	12 : MLO	24 : 126,500 & above	14,378,853	9,920,624	250,000	256,597	526,734	0.0120
LAWUNION	13 : ITQ	21 : 0-6,499	-	-	850	-	2,778	-0.0253
LAWUNION	13 : ITQ	22 : 6,500-34,999	-	-	-	29,000	5,000	-0.0248
LAWUNION	13 : ITQ	23 : 35,000-126,499	-	-	200,000	70,500	-	-0.0296
LAWUNION	13 : ITQ	24 : 126,500 & above	-	-	-	505,000	2,000	-0.0045
LAWUNION	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0400
LAWUNION	14 : ATQ	22 : 6,500-34,999	-	-	10,000	-	15,000	-0.0045
LAWUNION	14 : ATQ	23 : 35,000-126,499	-	-	-	-	66,580	-0.0317
LAWUNION	14 : ATQ	24 : 126,500 & above	-	-	-	-	519,692	-0.0328
LAWUNION	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
LAWUNION	11 : MKT	21 : 0-6,499	0.027589		0	0.0000	0.0	18,753	0.0	0	0.0000	0.0
LAWUNION	11 : MKT	22 : 6,500-34,999	0.031709		0	0.0000	0.0	153,584	0.0	0	0.0000	0.0
LAWUNION	11 : MKT	24 : 126,500 & above	0.066330		0	0.0000	0.0	151,900	0.0	210,000	0.0088	0.0
LAWUNION	12 : MLO	21 : 0-6,499	0.029068		0	0.0000	0.0	59,119	8.3	0	0.0000	0.0
LAWUNION	12 : MLO	22 : 6,500-34,999	0.034079		0	0.0000	0.0	226,399	153.2	0	0.0000	0.0
LAWUNION	12 : MLO	23 : 35,000-126,499	0.027112		0	0.0000	0.0	1,775,169	129.4	75,000	0.0093	0.0
LAWUNION	12 : MLO	24 : 126,500 & above	0.013799		0	0.0000	0.0	24,086,881	151.6	1,619,600	0.0114	0.0
LAWUNION	13 : ITQ	21 : 0-6,499										
LAWUNION	13 : ITQ	22 : 6,500-34,999										
LAWUNION	13 : ITQ	23 : 35,000-126,499										
LAWUNION	13 : ITQ	24 : 126,500 & above										
LAWUNION	14 : ATQ	21 : 0-6,499										
LAWUNION	14 : ATQ	22 : 6,500-34,999										
LAWUNION	14 : ATQ	23 : 35,000-126,499										
LAWUNION	14 : ATQ	24 : 126,500 & above										
LAWUNION	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	201802	LAWUNION	15 : NTQ	22 : 6,500-34,999	6	112,936	0	59,508	0
NSE	NSE	201802	LAWUNION	15 : NTQ	23 : 35,000-126,499	19	1,746,000	1,100,000	51,000	0
NSE	NSE	201802	LAWUNION	15 : NTQ	24 : 126,500 & above	10	3,186,900	1,375,000	0	0
NSE	NSE	201802	LEARNAFRCA	11 : MKT	21 : 0-6,499	10	24,750	0	24,750	0
NSE	NSE	201802	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	9	131,500	0	131,500	0
NSE	NSE	201802	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	3	256,000	100,000	156,000	0
NSE	NSE	201802	LEARNAFRCA	11 : MKT	24 : 126,500 & above	4	2,050,381	1,584,381	466,000	0
NSE	NSE	201802	LEARNAFRCA	12 : MLO	21 : 0-6,499	37	108,445	0	106,145	0
NSE	NSE	201802	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	23	423,216	0	413,216	0
NSE	NSE	201802	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	40	2,720,410	134,997	2,372,247	0
NSE	NSE	201802	LEARNAFRCA	12 : MLO	24 : 126,500 & above	22	9,128,174	477,989	6,538,805	0
NSE	NSE	201802	LEARNAFRCA	13 : ITQ	21 : 0-6,499	6	12,900	0	7,200	0
NSE	NSE	201802	LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	11	271,710	101,080	79,667	0
NSE	NSE	201802	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	16	1,091,714	419,518	233,471	0
NSE	NSE	201802	LEARNAFRCA	13 : ITQ	24 : 126,500 & above	12	3,021,152	812,251	733,514	0
NSE	NSE	201802	LEARNAFRCA	14 : ATQ	21 : 0-6,499	21	50,863	9,050	22,213	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
LAWUNION	15 : NTQ	22 : 6,500-34,999	-	-	-	-	24,508	-0.0559	
LAWUNION	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0600	
LAWUNION	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
LEARNAFRCA	11 : MKT	21 : 0-6,499	24,750	-	-	-	-	0.0796	
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	131,500	-	-	-	-	0.0425	
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	156,000	-	-	-	-	0.1066	
LEARNAFRCA	11 : MKT	24 : 126,500 & above	466,000	-	-	-	-	0.0800	
LEARNAFRCA	12 : MLO	21 : 0-6,499	98,751	-	3,003	-	4,391	0.0382	
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	361,012	-	20,142	10,204	-	0.0368	
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	1,841,164	121,406	28,279	129,400	51,635	0.0200	
LEARNAFRCA	12 : MLO	24 : 126,500 & above	4,478,005	-	32,406	290,164	173,829	0.0299	
LEARNAFRCA	13 : ITQ	21 : 0-6,499	-	-	-	2,200	5,000	-0.0556	
LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	-	-	-	25,000	16,110	-0.0283	
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	-	-	18,000	50,000	60,000	-0.0149	
LEARNAFRCA	13 : ITQ	24 : 126,500 & above	-	100,000	2,200	-	349,639	-0.0269	
LEARNAFRCA	14 : ATQ	21 : 0-6,499	-	-	-	5,000	10,263	-0.0644	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
LAWUNION	15 : NTQ	22 : 6,500-34,999										
LAWUNION	15 : NTQ	23 : 35,000-126,499										
LAWUNION	15 : NTQ	24 : 126,500 & above										
LEARNAFRCA	11 : MKT	21 : 0-6,499	0.077030		0	0.0000	0.0	24,750	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	0.040091		0	0.0000	0.0	109,000	0.0	22,500	0.0196	0.0
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	0.113002		0	0.0000	0.0	100,000	0.0	56,000	0.0860	0.0
LEARNAFRCA	11 : MKT	24 : 126,500 & above	0.080000		0	0.0000	0.0	466,000	0.0	0	0.0000	0.0
LEARNAFRCA	12 : MLO	21 : 0-6,499	0.037619		0	0.0000	0.0	106,145	137.4	0	0.0000	0.0
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	0.039071		0	0.0000	0.0	403,216	241.0	10,000	0.0080	0.0
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	0.032131		0	0.0000	0.0	2,190,258	599.6	181,989	0.0170	0.0
LEARNAFRCA	12 : MLO	24 : 126,500 & above	0.045033		0	0.0000	0.0	5,001,651	1129.6	1,537,154	0.0265	1220.8
LEARNAFRCA	13 : ITQ	21 : 0-6,499										
LEARNAFRCA	13 : ITQ	22 : 6,500-34,999										
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499										
LEARNAFRCA	13 : ITQ	24 : 126,500 & above										
LEARNAFRCA	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	201802	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	14	258,826	70,800	63,786	0
NSE	NSE	201802	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	32	2,674,880	488,000	459,170	0
NSE	NSE	201802	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	17	5,425,229	1,756,000	1,621,143	0
NSE	NSE	201802	LEARNAFRCA	15 : NTQ	21 : 0-6,499	8	22,901	4,000	1,000	0
NSE	NSE	201802	LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	9	156,906	42,406	45,500	0
NSE	NSE	201802	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	19	1,479,686	617,150	198,448	0
NSE	NSE	201802	LEARNAFRCA	15 : NTQ	24 : 126,500 & above	11	3,485,429	1,155,000	1,500,000	0
NSE	NSE	201802	LINKASSURE	11 : MKT	21 : 0-6,499	13	40,929	0	40,929	0
NSE	NSE	201802	LINKASSURE	11 : MKT	22 : 6,500-34,999	17	305,250	30,000	275,250	0
NSE	NSE	201802	LINKASSURE	11 : MKT	23 : 35,000-126,499	12	930,025	0	930,025	0
NSE	NSE	201802	LINKASSURE	11 : MKT	24 : 126,500 & above	15	10,683,845	0	10,683,845	0
NSE	NSE	201802	LINKASSURE	12 : MLO	21 : 0-6,499	44	103,152	0	97,152	0
NSE	NSE	201802	LINKASSURE	12 : MLO	22 : 6,500-34,999	61	1,147,996	67,599	1,040,477	0
NSE	NSE	201802	LINKASSURE	12 : MLO	23 : 35,000-126,499	71	5,083,254	127,793	4,750,996	0
NSE	NSE	201802	LINKASSURE	12 : MLO	24 : 126,500 & above	97	358,284,977	18,768,479	337,004,524	0
NSE	NSE	201802	LINKASSURE	13 : ITQ	21 : 0-6,499	6	9,933	3,333	6,600	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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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	22 : 6,500-34,999	-	-	-	-	27,857	-0.0619	
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	-	-	10,000	161,675	69,977	-0.0752	
LEARNAFRCA	14 : ATQ	24 : 126,500 & above	-	-	100,000	-	736,033	-0.0621	
LEARNAFRCA	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0800	
LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	-	-	-	-	15,500	-0.0636	
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	-	-	84,348	-	-	-0.0828	
LEARNAFRCA	15 : NTQ	24 : 126,500 & above	-	-	-	-	500,000	-0.0767	
LINKASSURE	11 : MKT	21 : 0-6,499	40,929	-	-	-	-	0.0387	
LINKASSURE	11 : MKT	22 : 6,500-34,999	275,250	-	-	-	-	0.0323	
LINKASSURE	11 : MKT	23 : 35,000-126,499	930,025	-	-	-	-	0.0356	
LINKASSURE	11 : MKT	24 : 126,500 & above	10,683,845	-	-	-	-	0.0359	
LINKASSURE	12 : MLO	21 : 0-6,499	84,652	-	-	12,000	-	0.0167	
LINKASSURE	12 : MLO	22 : 6,500-34,999	1,037,877	-	-	2,600	-	0.0177	
LINKASSURE	12 : MLO	23 : 35,000-126,499	4,408,219	100,000	89,900	98,363	54,514	0.0229	
LINKASSURE	12 : MLO	24 : 126,500 & above	326,381,461	2,027,146	1,853,078	5,133,584	936,682	0.0622	
LINKASSURE	13 : ITQ	21 : 0-6,499	-	500	4,000	2,100	-	-0.0233	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	22 : 6,500-34,999									
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499									
LEARNAFRCA	14 : ATQ	24 : 126,500 & above									
LEARNAFRCA	15 : NTQ	21 : 0-6,499									
LEARNAFRCA	15 : NTQ	22 : 6,500-34,999									
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499									
LEARNAFRCA	15 : NTQ	24 : 126,500 & above									
LINKASSURE	11 : MKT	21 : 0-6,499	0.018426	0	0.0000	0.0	40,929	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	22 : 6,500-34,999	0.028964	0	0.0000	0.0	225,250	0.0	50,000	0.0132	0.0
LINKASSURE	11 : MKT	23 : 35,000-126,499	0.034484	0	0.0000	0.0	675,525	0.0	254,500	0.0156	0.0
LINKASSURE	11 : MKT	24 : 126,500 & above	0.039720	0	0.0000	0.0	7,533,862	0.0	3,149,983	0.0142	0.0
LINKASSURE	12 : MLO	21 : 0-6,499	0.017818	0	0.0000	0.0	97,152	209.1	0	0.0000	0.0
LINKASSURE	12 : MLO	22 : 6,500-34,999	0.025487	0	0.0000	0.0	1,008,877	3.2	31,600	0.0097	0.0
LINKASSURE	12 : MLO	23 : 35,000-126,499	0.026794	0	0.0000	0.0	4,495,996	62.0	255,000	0.0200	4.7
LINKASSURE	12 : MLO	24 : 126,500 & above	0.052067	0	0.0000	0.0	237,078,308	36.3	99,926,216	0.0200	26.6
LINKASSURE	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	201802	LINKASSURE	13 : ITQ	22 : 6,500-34,999	22	443,566	109,300	239,230	0	
NSE	NSE	201802	LINKASSURE	13 : ITQ	23 : 35,000-126,499	36	2,655,742	378,000	1,817,742	0	
NSE	NSE	201802	LINKASSURE	13 : ITQ	24 : 126,500 & above	39	20,930,972	3,890,927	7,901,439	0	
NSE	NSE	201802	LINKASSURE	14 : ATQ	21 : 0-6,499	14	28,878	11,900	11,178	0	
NSE	NSE	201802	LINKASSURE	14 : ATQ	22 : 6,500-34,999	13	271,151	30,000	152,885	0	
NSE	NSE	201802	LINKASSURE	14 : ATQ	23 : 35,000-126,499	43	3,381,927	1,120,281	1,796,646	0	
NSE	NSE	201802	LINKASSURE	14 : ATQ	24 : 126,500 & above	68	45,153,121	12,547,708	14,862,774	0	
NSE	NSE	201802	LINKASSURE	15 : NTQ	21 : 0-6,499	4	12,578	1,000	6,678	0	
NSE	NSE	201802	LINKASSURE	15 : NTQ	22 : 6,500-34,999	17	346,085	95,200	145,885	0	
NSE	NSE	201802	LINKASSURE	15 : NTQ	23 : 35,000-126,499	42	3,229,626	819,890	874,795	0	
NSE	NSE	201802	LINKASSURE	15 : NTQ	24 : 126,500 & above	66	341,440,851	15,111,055	301,609,883	0	
NSE	NSE	201802	LIVESTOCK	11 : MKT	21 : 0-6,499	34	55,787	186	55,601	0	
NSE	NSE	201802	LIVESTOCK	11 : MKT	22 : 6,500-34,999	21	333,880	20,000	313,880	0	
NSE	NSE	201802	LIVESTOCK	11 : MKT	23 : 35,000-126,499	13	953,260	190,000	763,260	0	
NSE	NSE	201802	LIVESTOCK	11 : MKT	24 : 126,500 & above	15	5,691,450	2,742,200	2,949,250	0	
NSE	NSE	201802	LIVESTOCK	12 : MLO	21 : 0-6,499	86	201,654	2,293	186,361	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
LINKASSURE	13 : ITQ	22 : 6,500-34,999	-	-	60,500	88,730	70,000	-0.0103
LINKASSURE	13 : ITQ	23 : 35,000-126,499	-	52,100	394,890	521,752	489,900	0.0045
LINKASSURE	13 : ITQ	24 : 126,500 & above	-	300,500	2,142,142	3,114,516	345,754	-0.0131
LINKASSURE	14 : ATQ	21 : 0-6,499	-	-	-	8,178	-	-0.0331
LINKASSURE	14 : ATQ	22 : 6,500-34,999	-	-	-	96,600	26,285	-0.0131
LINKASSURE	14 : ATQ	23 : 35,000-126,499	-	91,000	190,646	864,000	406,000	-0.0286
LINKASSURE	14 : ATQ	24 : 126,500 & above	430,772	-	1,415,083	3,983,428	1,410,573	-0.0253
LINKASSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0048
LINKASSURE	15 : NTQ	22 : 6,500-34,999	-	-	19,000	-	20,000	-0.0315
LINKASSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	329,535	232,457	-0.0634
LINKASSURE	15 : NTQ	24 : 126,500 & above	287,176,167	7,880,000	680,500	1,279,100	891,350	-0.0694
LIVESTOCK	11 : MKT	21 : 0-6,499	55,601	-	-	-	-	0.0352
LIVESTOCK	11 : MKT	22 : 6,500-34,999	313,880	-	-	-	-	0.0354
LIVESTOCK	11 : MKT	23 : 35,000-126,499	763,260	-	-	-	-	0.0238
LIVESTOCK	11 : MKT	24 : 126,500 & above	2,949,250	-	-	-	-	0.0265
LIVESTOCK	12 : MLO	21 : 0-6,499	163,357	1,000	200	20,510	1,294	0.0127

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
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										
LINKASSURE	14 : ATQ	22 : 6,500-34,999										
LINKASSURE	14 : ATQ	23 : 35,000-126,499										
LINKASSURE	14 : ATQ	24 : 126,500 & above										
LINKASSURE	15 : NTQ	21 : 0-6,499										
LINKASSURE	15 : NTQ	22 : 6,500-34,999										
LINKASSURE	15 : NTQ	23 : 35,000-126,499										
LINKASSURE	15 : NTQ	24 : 126,500 & above										
LIVESTOCK	11 : MKT	21 : 0-6,499	0.042952		0	0.0000	0.0	55,601	0.0	0	0.0000	0.0
LIVESTOCK	11 : MKT	22 : 6,500-34,999	0.035919		0	0.0000	0.0	257,480	0.0	56,400	0.0068	0.0
LIVESTOCK	11 : MKT	23 : 35,000-126,499	0.028594		0	0.0000	0.0	575,260	0.0	188,000	0.0175	0.0
LIVESTOCK	11 : MKT	24 : 126,500 & above	0.045001		0	0.0000	0.0	1,149,250	0.0	1,800,000	0.0117	0.0
LIVESTOCK	12 : MLO	21 : 0-6,499	0.018250		0	0.0000	0.0	186,161	118.0	200	0.0100	164.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	LIVESTOCK	12 : MLO	22 : 6,500-34,999	101	1,700,658	58,380	1,512,278	0	
NSE	NSE	201802	LIVESTOCK	12 : MLO	23 : 35,000-126,499	80	5,974,210	121,780	5,700,284	0	
NSE	NSE	201802	LIVESTOCK	12 : MLO	24 : 126,500 & above	63	32,091,223	3,380,869	23,274,980	0	
NSE	NSE	201802	LIVESTOCK	13 : ITQ	21 : 0-6,499	20	53,012	9,114	27,790	0	
NSE	NSE	201802	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	37	611,125	191,820	364,840	0	
NSE	NSE	201802	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	30	2,063,149	591,047	1,036,210	0	
NSE	NSE	201802	LIVESTOCK	13 : ITQ	24 : 126,500 & above	13	3,830,587	1,535,700	618,687	0	
NSE	NSE	201802	LIVESTOCK	14 : ATQ	21 : 0-6,499	43	106,107	7,693	55,025	0	
NSE	NSE	201802	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	51	853,407	237,050	355,838	0	
NSE	NSE	201802	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	57	4,274,579	1,442,444	1,454,469	0	
NSE	NSE	201802	LIVESTOCK	14 : ATQ	24 : 126,500 & above	39	13,336,572	3,555,697	5,659,097	0	
NSE	NSE	201802	LIVESTOCK	15 : NTQ	21 : 0-6,499	17	47,569	2,000	5,700	0	
NSE	NSE	201802	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	50	777,046	213,161	210,430	0	
NSE	NSE	201802	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	69	5,453,185	1,572,404	813,346	0	
NSE	NSE	201802	LIVESTOCK	15 : NTQ	24 : 126,500 & above	42	11,682,188	3,839,240	1,443,405	0	
NSE	NSE	201802	MANSARD	11 : MKT	21 : 0-6,499	20	27,542	0	27,542	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	22 : 6,500-34,999	1,341,702	19,700	3,293	61,993	55,590	0.0153
LIVESTOCK	12 : MLO	23 : 35,000-126,499	4,786,738	246,985	132,727	507,728	16,376	0.0009
LIVESTOCK	12 : MLO	24 : 126,500 & above	16,128,244	871,377	484,585	1,863,391	3,418,229	0.0148
LIVESTOCK	13 : ITQ	21 : 0-6,499	-	4,610	-	7,360	8,015	-0.0167
LIVESTOCK	13 : ITQ	22 : 6,500-34,999	3,000	4,254	10,500	261,026	64,060	-0.0151
LIVESTOCK	13 : ITQ	23 : 35,000-126,499	-	-	63,100	451,340	88,980	-0.0121
LIVESTOCK	13 : ITQ	24 : 126,500 & above	-	-	-	10,000	159,500	-0.0380
LIVESTOCK	14 : ATQ	21 : 0-6,499	-	1,000	4,296	15,177	19,402	-0.0359
LIVESTOCK	14 : ATQ	22 : 6,500-34,999	-	22,000	58,425	127,508	26,000	-0.0325
LIVESTOCK	14 : ATQ	23 : 35,000-126,499	-	-	107,000	751,410	268,575	-0.0303
LIVESTOCK	14 : ATQ	24 : 126,500 & above	-	10,000	1,042,300	2,900,928	66,203	-0.0354
LIVESTOCK	15 : NTQ	21 : 0-6,499	-	-	1,000	1,700	-	-0.0354
LIVESTOCK	15 : NTQ	22 : 6,500-34,999	-	-	-	119,980	60,450	-0.0501
LIVESTOCK	15 : NTQ	23 : 35,000-126,499	-	-	91,020	163,277	254,049	-0.0370
LIVESTOCK	15 : NTQ	24 : 126,500 & above	-	-	150,000	347,551	172,761	-0.0490
MANSARD	11 : MKT	21 : 0-6,499	27,542	-	-	-	-	0.1480

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
LIVESTOCK	12 : MLO	22 : 6,500-34,999	0.022767		0	0.0000	0.0	1,482,278	134.8	30,000	0.0100	3665.0
LIVESTOCK	12 : MLO	23 : 35,000-126,499	0.020547		0	0.0000	0.0	5,438,184	93.2	262,100	0.0109	8.4
LIVESTOCK	12 : MLO	24 : 126,500 & above	0.034069		0	0.0000	0.0	18,094,187	466.6	5,180,793	0.0174	670.5
LIVESTOCK	13 : ITQ	21 : 0-6,499										
LIVESTOCK	13 : ITQ	22 : 6,500-34,999										
LIVESTOCK	13 : ITQ	23 : 35,000-126,499										
LIVESTOCK	13 : ITQ	24 : 126,500 & above										
LIVESTOCK	14 : ATQ	21 : 0-6,499										
LIVESTOCK	14 : ATQ	22 : 6,500-34,999										
LIVESTOCK	14 : ATQ	23 : 35,000-126,499										
LIVESTOCK	14 : ATQ	24 : 126,500 & above										
LIVESTOCK	15 : NTQ	21 : 0-6,499										
LIVESTOCK	15 : NTQ	22 : 6,500-34,999										
LIVESTOCK	15 : NTQ	23 : 35,000-126,499										
LIVESTOCK	15 : NTQ	24 : 126,500 & above										
MANSARD	11 : MKT	21 : 0-6,499	0.118534		0	0.0000	0.0	27,542	0.0	0	0.0000	0.0

Guidance:

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

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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	201802	MANSARD	11 : MKT	22 : 6,500-34,999	6	96,400	6,900	89,500	0	
NSE	NSE	201802	MANSARD	11 : MKT	23 : 35,000-126,499	7	487,094	115,000	372,094	0	
NSE	NSE	201802	MANSARD	11 : MKT	24 : 126,500 & above	3	603,000	0	603,000	0	
NSE	NSE	201802	MANSARD	12 : MLO	21 : 0-6,499	30	65,213	0	62,113	0	
NSE	NSE	201802	MANSARD	12 : MLO	22 : 6,500-34,999	22	307,702	9,821	277,881	0	
NSE	NSE	201802	MANSARD	12 : MLO	23 : 35,000-126,499	31	2,445,478	400,199	1,967,378	0	
NSE	NSE	201802	MANSARD	12 : MLO	24 : 126,500 & above	30	10,295,043	532,274	8,407,708	0	
NSE	NSE	201802	MANSARD	13 : ITQ	21 : 0-6,499	15	47,106	9,000	17,211	0	
NSE	NSE	201802	MANSARD	13 : ITQ	22 : 6,500-34,999	13	138,380	51,793	57,040	0	
NSE	NSE	201802	MANSARD	13 : ITQ	23 : 35,000-126,499	18	1,420,885	484,973	191,432	0	
NSE	NSE	201802	MANSARD	13 : ITQ	24 : 126,500 & above	11	2,161,201	204,301	559,100	0	
NSE	NSE	201802	MANSARD	14 : ATQ	21 : 0-6,499	9	19,279	10,064	3,715	0	
NSE	NSE	201802	MANSARD	14 : ATQ	22 : 6,500-34,999	13	224,297	10,000	184,457	0	
NSE	NSE	201802	MANSARD	14 : ATQ	23 : 35,000-126,499	18	1,390,807	50,905	435,314	0	
NSE	NSE	201802	MANSARD	14 : ATQ	24 : 126,500 & above	19	8,402,026	2,195,900	344,528	0	
NSE	NSE	201802	MANSARD	15 : NTQ	21 : 0-6,499	6	14,643	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)
MANSARD	11 : MKT	22 : 6,500-34,999	89,500	-	-	-	-	0.1372
MANSARD	11 : MKT	23 : 35,000-126,499	372,094	-	-	-	-	0.0469
MANSARD	11 : MKT	24 : 126,500 & above	603,000	-	-	-	-	0.0574
MANSARD	12 : MLO	21 : 0-6,499	57,194	-	-	1,900	-	0.0395
MANSARD	12 : MLO	22 : 6,500-34,999	267,898	-	-	-	-	0.0943
MANSARD	12 : MLO	23 : 35,000-126,499	1,817,437	-	100,819	10,017	39,105	0.0429
MANSARD	12 : MLO	24 : 126,500 & above	5,824,782	-	656,293	1,386,569	1	-0.0036
MANSARD	13 : ITQ	21 : 0-6,499	-	-	-	1	600	-0.1235
MANSARD	13 : ITQ	22 : 6,500-34,999	-	-	2,456	5,000	28,364	-0.0010
MANSARD	13 : ITQ	23 : 35,000-126,499	-	-	-	65,105	26,327	-0.0680
MANSARD	13 : ITQ	24 : 126,500 & above	-	-	350,000	55,000	52,000	0.0595
MANSARD	14 : ATQ	21 : 0-6,499	-	-	-	-	2,500	-0.0383
MANSARD	14 : ATQ	22 : 6,500-34,999	-	20,000	68,000	55,651	8,000	-0.1289
MANSARD	14 : ATQ	23 : 35,000-126,499	-	100,000	110,831	102,535	-	-0.0865
MANSARD	14 : ATQ	24 : 126,500 & above	-	-	-	84,829	205,835	-0.1125
MANSARD	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MANSARD	11 : MKT	22 : 6,500-34,999	0.144446		0	0.0000	0.0	69,500	0.0	20,000	0.0302	0.0
MANSARD	11 : MKT	23 : 35,000-126,499	0.068403		0	0.0000	0.0	222,094	0.0	150,000	0.0259	0.0
MANSARD	11 : MKT	24 : 126,500 & above	0.086119		0	0.0000	0.0	430,000	0.0	173,000	0.0357	0.0
MANSARD	12 : MLO	21 : 0-6,499	0.068877		0	0.0000	0.0	62,113	450.7	0	0.0000	0.0
MANSARD	12 : MLO	22 : 6,500-34,999	0.083072		0	0.0000	0.0	277,881	133.6	0	0.0000	0.0
MANSARD	12 : MLO	23 : 35,000-126,499	0.070579		0	0.0000	0.0	1,833,574	7.9	133,804	0.0242	924.3
MANSARD	12 : MLO	24 : 126,500 & above	0.030398		0	0.0000	0.0	7,982,100	526.8	425,608	0.0318	3306.7
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	MANSARD	15 : NTQ	22 : 6,500-34,999	8	136,429	11,300	20,509	0	
NSE	NSE	201802	MANSARD	15 : NTQ	23 : 35,000-126,499	19	1,359,029	298,656	9,080	0	
NSE	NSE	201802	MANSARD	15 : NTQ	24 : 126,500 & above	7	2,853,500	370,000	187,395	0	
NSE	NSE	201802	MAYBAKER	11 : MKT	21 : 0-6,499	47	92,532	0	92,532	0	
NSE	NSE	201802	MAYBAKER	11 : MKT	22 : 6,500-34,999	24	380,790	0	380,790	0	
NSE	NSE	201802	MAYBAKER	11 : MKT	23 : 35,000-126,499	7	484,590	0	484,590	0	
NSE	NSE	201802	MAYBAKER	11 : MKT	24 : 126,500 & above	5	1,067,000	300,000	767,000	0	
NSE	NSE	201802	MAYBAKER	12 : MLO	21 : 0-6,499	146	288,811	1,315	280,604	0	
NSE	NSE	201802	MAYBAKER	12 : MLO	22 : 6,500-34,999	95	1,573,476	49,286	1,444,342	0	
NSE	NSE	201802	MAYBAKER	12 : MLO	23 : 35,000-126,499	61	4,132,082	327,260	3,570,197	0	
NSE	NSE	201802	MAYBAKER	12 : MLO	24 : 126,500 & above	34	10,945,923	2,165,197	8,264,055	0	
NSE	NSE	201802	MAYBAKER	13 : ITQ	21 : 0-6,499	62	133,205	42,481	74,971	0	
NSE	NSE	201802	MAYBAKER	13 : ITQ	22 : 6,500-34,999	81	1,448,430	450,521	657,410	0	
NSE	NSE	201802	MAYBAKER	13 : ITQ	23 : 35,000-126,499	55	4,013,033	1,236,744	1,348,535	0	
NSE	NSE	201802	MAYBAKER	13 : ITQ	24 : 126,500 & above	16	5,250,000	2,400,000	624,146	0	
NSE	NSE	201802	MAYBAKER	14 : ATQ	21 : 0-6,499	28	69,703	13,878	31,125	0	

Guidance:

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

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Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
MANSARD	15 : NTQ	22 : 6,500-34,999	-	-	-	2,000	-	-0.2000	
MANSARD	15 : NTQ	23 : 35,000-126,499	-	-	-	1,500	-	-0.0817	
MANSARD	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.2400	
MAYBAKER	11 : MKT	21 : 0-6,499	92,532	-	-	-	-	0.0786	
MAYBAKER	11 : MKT	22 : 6,500-34,999	380,790	-	-	-	-	0.0843	
MAYBAKER	11 : MKT	23 : 35,000-126,499	484,590	-	-	-	-	0.1477	
MAYBAKER	11 : MKT	24 : 126,500 & above	767,000	-	-	-	-	0.0847	
MAYBAKER	12 : MLO	21 : 0-6,499	259,116	2,851	3,800	1,913	4,124	0.0780	
MAYBAKER	12 : MLO	22 : 6,500-34,999	1,279,485	17,600	7,980	80,328	200	0.0417	
MAYBAKER	12 : MLO	23 : 35,000-126,499	2,746,012	75,000	72,894	350,113	13,400	0.0220	
MAYBAKER	12 : MLO	24 : 126,500 & above	6,611,768	220,399	638,544	450,333	153,292	0.0296	
MAYBAKER	13 : ITQ	21 : 0-6,499	-	400	15,815	38,870	7,398	-0.0537	
MAYBAKER	13 : ITQ	22 : 6,500-34,999	2,000	10,000	92,150	227,146	189,495	-0.0480	
MAYBAKER	13 : ITQ	23 : 35,000-126,499	-	30,850	256,755	393,384	277,005	-0.0398	
MAYBAKER	13 : ITQ	24 : 126,500 & above	85,510	-	12,800	7,723	188,598	-0.0908	
MAYBAKER	14 : ATQ	21 : 0-6,499	-	1,523	1,350	22,984	3,768	-0.0468	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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	0.089654		0	0.0000	0.0	79,702	0.0	12,830	0.0207	0.0
MAYBAKER	11 : MKT	22 : 6,500-34,999	0.075565		0	0.0000	0.0	340,790	0.0	40,000	0.0399	0.0
MAYBAKER	11 : MKT	23 : 35,000-126,499	0.104857		0	0.0000	0.0	264,590	0.0	220,000	0.0236	0.0
MAYBAKER	11 : MKT	24 : 126,500 & above	0.143644		0	0.0000	0.0	150,000	0.0	617,000	0.0435	0.0
MAYBAKER	12 : MLO	21 : 0-6,499	0.077665		0	0.0000	0.0	276,268	252.4	4,336	0.0770	327.1
MAYBAKER	12 : MLO	22 : 6,500-34,999	0.058954		0	0.0000	0.0	1,213,833	347.1	230,509	0.0126	106.0
MAYBAKER	12 : MLO	23 : 35,000-126,499	0.064643		0	0.0000	0.0	2,787,970	704.2	782,227	0.0226	288.8
MAYBAKER	12 : MLO	24 : 126,500 & above	0.075584		0	0.0000	0.0	5,473,757	337.7	2,790,298	0.0417	13.7
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	MAYBAKER	14 : ATQ	22 : 6,500-34,999	52	1,215,574	363,339	370,915	0
NSE	NSE	201802	MAYBAKER	14 : ATQ	23 : 35,000-126,499	47	3,362,173	846,513	1,056,633	0
NSE	NSE	201802	MAYBAKER	14 : ATQ	24 : 126,500 & above	12	3,121,433	980,049	496,461	0
NSE	NSE	201802	MAYBAKER	15 : NTQ	21 : 0-6,499	63	185,867	56,327	29,229	0
NSE	NSE	201802	MAYBAKER	15 : NTQ	22 : 6,500-34,999	110	2,290,703	629,695	366,950	0
NSE	NSE	201802	MAYBAKER	15 : NTQ	23 : 35,000-126,499	62	4,116,190	1,446,101	596,744	0
NSE	NSE	201802	MAYBAKER	15 : NTQ	24 : 126,500 & above	48	13,629,201	2,916,869	2,351,271	0
NSE	NSE	201802	MBENEFIT	11 : MKT	21 : 0-6,499	3	9,573	0	9,573	0
NSE	NSE	201802	MBENEFIT	11 : MKT	22 : 6,500-34,999	2	17,500	0	17,500	0
NSE	NSE	201802	MBENEFIT	11 : MKT	24 : 126,500 & above	1	500,000	500,000	0	0
NSE	NSE	201802	MBENEFIT	12 : MLO	21 : 0-6,499	5	7,000	0	7,000	0
NSE	NSE	201802	MBENEFIT	12 : MLO	22 : 6,500-34,999	2	40,000	0	0	0
NSE	NSE	201802	MBENEFIT	12 : MLO	23 : 35,000-126,499	1	52,536	0	0	0
NSE	NSE	201802	MBENEFIT	12 : MLO	24 : 126,500 & above	5	1,654,267	0	0	0
NSE	NSE	201802	MBENEFIT	14 : ATQ	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201802	MCNICHOLS	12 : MLO	21 : 0-6,499	10	6,400	0	6,400	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MAYBAKER	14 : ATQ	22 : 6,500-34,999	-	23,000	72,370	102,702	21,566	-0.0612
MAYBAKER	14 : ATQ	23 : 35,000-126,499	-	90,827	20,020	315,562	214,199	-0.0831
MAYBAKER	14 : ATQ	24 : 126,500 & above	-	-	-	121,740	15,694	-0.0152
MAYBAKER	15 : NTQ	21 : 0-6,499	3,000	2,832	-	3,947	3,800	-0.0401
MAYBAKER	15 : NTQ	22 : 6,500-34,999	-	20,000	-	36,915	181,535	-0.0496
MAYBAKER	15 : NTQ	23 : 35,000-126,499	-	-	68,150	277,255	106,339	-0.1130
MAYBAKER	15 : NTQ	24 : 126,500 & above	-	-	-	303,995	-	-0.0982
MBENEFIT	11 : MKT	21 : 0-6,499	9,573	-	-	-	-	0.0100
MBENEFIT	11 : MKT	22 : 6,500-34,999	17,500	-	-	-	-	0.0043
MBENEFIT	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
MBENEFIT	12 : MLO	21 : 0-6,499	7,000	-	-	-	-	0.0000
MBENEFIT	12 : MLO	22 : 6,500-34,999	-	-	-	-	-	0.0000
MBENEFIT	12 : MLO	23 : 35,000-126,499	-	-	-	-	-	0.0000
MBENEFIT	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0000
MBENEFIT	14 : ATQ	23 : 35,000-126,499	1,573	-	98,427	-	-	-0.0100
MCNICHOLS	12 : MLO	21 : 0-6,499	6,400	-	-	-	-	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

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	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									
MAYBAKER	15 : NTQ	24 : 126,500 & above									
MBENEFIT	11 : MKT	21 : 0-6,499	0.010000	0	0.0000	0.0	9,573	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	22 : 6,500-34,999	0.004285	0	0.0000	0.0	17,500	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	7,000	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
MBENEFIT	14 : ATQ	23 : 35,000-126,499									
MCNICHOLS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,400	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	201802	MCNICHOLS	12 : MLO	22 : 6,500-34,999	1	29,389	0	29,389	0
NSE	NSE	201802	MCNICHOLS	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201802	MEYER	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201802	MEYER	12 : MLO	21 : 0-6,499	4	6,516	0	6,516	0
NSE	NSE	201802	MEYER	12 : MLO	22 : 6,500-34,999	4	70,088	0	65,242	0
NSE	NSE	201802	MEYER	12 : MLO	23 : 35,000-126,499	2	150,000	0	116,908	0
NSE	NSE	201802	MEYER	13 : ITQ	21 : 0-6,499	3	5,815	0	0	0
NSE	NSE	201802	MEYER	14 : ATQ	21 : 0-6,499	4	7,115	5,815	1,300	0
NSE	NSE	201802	MEYER	14 : ATQ	22 : 6,500-34,999	7	86,251	0	24,836	0
NSE	NSE	201802	MEYER	14 : ATQ	23 : 35,000-126,499	1	66,900	0	0	0
NSE	NSE	201802	MEYER	15 : NTQ	21 : 0-6,499	1	3,815	3,815	0	0
NSE	NSE	201802	MEYER	15 : NTQ	23 : 35,000-126,499	2	210,000	100,000	2,500	0
NSE	NSE	201802	MOBIL	11 : MKT	21 : 0-6,499	31	10,599	681	9,918	0
NSE	NSE	201802	MOBIL	12 : MLO	21 : 0-6,499	161	154,040	8,693	121,980	0
NSE	NSE	201802	MOBIL	12 : MLO	22 : 6,500-34,999	19	254,881	49,369	155,856	0
NSE	NSE	201802	MOBIL	12 : MLO	23 : 35,000-126,499	5	278,688	106,899	171,789	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
MCNICHOLS	12 : MLO	22 : 6,500-34,999	29,389	-	-	-	-	0.0000
MCNICHOLS	12 : MLO	23 : 35,000-126,499	50,000	-	-	-	-	0.0000
MEYER	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
MEYER	12 : MLO	21 : 0-6,499	6,516	-	-	-	-	0.0466
MEYER	12 : MLO	22 : 6,500-34,999	65,242	-	-	-	-	0.0246
MEYER	12 : MLO	23 : 35,000-126,499	66,908	-	-	-	50,000	0.0170
MEYER	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
MEYER	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0600
MEYER	14 : ATQ	22 : 6,500-34,999	-	-	-	22,321	-	-0.0402
MEYER	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MEYER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
MEYER	15 : NTQ	23 : 35,000-126,499	-	-	-	2,500	-	-0.0300
MOBIL	11 : MKT	21 : 0-6,499	9,918	-	-	-	-	5.2809
MOBIL	12 : MLO	21 : 0-6,499	94,411	1,657	4,985	9,093	7,121	3.8925
MOBIL	12 : MLO	22 : 6,500-34,999	149,061	-	2,432	2,783	-	1.3308
MOBIL	12 : MLO	23 : 35,000-126,499	113,208	5,000	53,581	-	-	-2.3676

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
MCNICHOLS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	29,389	0.0	0	0.0000	0.0
MCNICHOLS	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
MEYER	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
MEYER	12 : MLO	21 : 0-6,499	0.035131	0	0.0000	0.0	6,516	0.0	0	0.0000	0.0
MEYER	12 : MLO	22 : 6,500-34,999	0.027616	0	0.0000	0.0	65,242	0.0	0	0.0000	0.0
MEYER	12 : MLO	23 : 35,000-126,499	0.025661	0	0.0000	0.0	116,908	1097.9	0	0.0000	0.0
MEYER	13 : ITQ	21 : 0-6,499									
MEYER	14 : ATQ	21 : 0-6,499									
MEYER	14 : ATQ	22 : 6,500-34,999									
MEYER	14 : ATQ	23 : 35,000-126,499									
MEYER	15 : NTQ	21 : 0-6,499									
MEYER	15 : NTQ	23 : 35,000-126,499									
MOBIL	11 : MKT	21 : 0-6,499	4.976789	0	0.0000	0.0	9,889	0.0	29	0.8690	0.0
MOBIL	12 : MLO	21 : 0-6,499	4.713388	0	0.0000	0.0	109,666	422.8	12,314	2.2326	382.1
MOBIL	12 : MLO	22 : 6,500-34,999	4.400876	0	0.0000	0.0	78,589	140.7	77,267	2.9415	0.0
MOBIL	12 : MLO	23 : 35,000-126,499	11.072287	0	0.0000	0.0	38,081	0.0	133,708	5.0872	68.6

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201802	MOBIL	13 : ITQ	21 : 0-6,499	65	75,676	22,111	17,107	0
NSE	NSE	201802	MOBIL	13 : ITQ	22 : 6,500-34,999	11	144,136	81,347	1,584	0
NSE	NSE	201802	MOBIL	13 : ITQ	23 : 35,000-126,499	4	192,196	146,021	4,179	0
NSE	NSE	201802	MOBIL	14 : ATQ	21 : 0-6,499	68	72,157	8,924	34,336	0
NSE	NSE	201802	MOBIL	14 : ATQ	22 : 6,500-34,999	6	78,599	10,953	31,440	0
NSE	NSE	201802	MOBIL	14 : ATQ	23 : 35,000-126,499	1	42,196	42,196	0	0
NSE	NSE	201802	MOBIL	15 : NTQ	21 : 0-6,499	14	21,726	4,562	6,064	0
NSE	NSE	201802	MOBIL	15 : NTQ	22 : 6,500-34,999	3	48,786	6,786	3,924	0
NSE	NSE	201802	MORISON	11 : MKT	21 : 0-6,499	1	500	0	500	0
NSE	NSE	201802	MORISON	12 : MLO	21 : 0-6,499	6	7,078	0	7,078	0
NSE	NSE	201802	MORISON	12 : MLO	22 : 6,500-34,999	2	18,442	0	18,442	0
NSE	NSE	201802	MORISON	12 : MLO	23 : 35,000-126,499	1	60,348	0	60,348	0
NSE	NSE	201802	MORISON	13 : ITQ	22 : 6,500-34,999	1	10,000	5,000	0	0
NSE	NSE	201802	MORISON	14 : ATQ	21 : 0-6,499	2	2,000	0	0	0
NSE	NSE	201802	MORISON	14 : ATQ	22 : 6,500-34,999	3	45,000	34,000	0	0
NSE	NSE	201802	MORISON	14 : ATQ	23 : 35,000-126,499	5	345,218	0	2,558	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MOBIL	13 : ITQ	21 : 0-6,499	-	500	345	8,210	2,191	-4.6848
MOBIL	13 : ITQ	22 : 6,500-34,999	-	-	97	1,487	-	-13.2189
MOBIL	13 : ITQ	23 : 35,000-126,499	-	-	410	3,200	569	-3.4939
MOBIL	14 : ATQ	21 : 0-6,499	-	4,673	345	4,957	13,718	-5.7473
MOBIL	14 : ATQ	22 : 6,500-34,999	-	-	10	-	11,430	-3.7340
MOBIL	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MOBIL	15 : NTQ	21 : 0-6,499	-	-	-	2,515	-	-6.9347
MOBIL	15 : NTQ	22 : 6,500-34,999	-	-	1,490	69	-	-0.3198
MORISON	11 : MKT	21 : 0-6,499	500	-	-	-	-	0.0000
MORISON	12 : MLO	21 : 0-6,499	7,078	-	-	-	-	0.0254
MORISON	12 : MLO	22 : 6,500-34,999	18,442	-	-	-	-	0.0137
MORISON	12 : MLO	23 : 35,000-126,499	60,348	-	-	-	-	0.0000
MORISON	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MORISON	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
MORISON	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MORISON	14 : ATQ	23 : 35,000-126,499	-	-	-	2,558	-	-0.0200

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
MOBIL	13 : ITQ	21 : 0-6,499									
MOBIL	13 : ITQ	22 : 6,500-34,999									
MOBIL	13 : ITQ	23 : 35,000-126,499									
MOBIL	14 : ATQ	21 : 0-6,499									
MOBIL	14 : ATQ	22 : 6,500-34,999									
MOBIL	14 : ATQ	23 : 35,000-126,499									
MOBIL	15 : NTQ	21 : 0-6,499									
MOBIL	15 : NTQ	22 : 6,500-34,999									
MORISON	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
MORISON	12 : MLO	21 : 0-6,499	0.027626	0	0.0000	0.0	4,078	0.0	3,000	0.0187	0.0
MORISON	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	18,442	0.0	0	0.0000	0.0
MORISON	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	60,348	0.0	0	0.0000	0.0
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									

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	MORISON	15 : NTQ	21 : 0-6,499	1	5,000	0	0	0
NSE	NSE	201802	MRS	11 : MKT	21 : 0-6,499	39	52,233	500	51,733	0
NSE	NSE	201802	MRS	11 : MKT	22 : 6,500-34,999	2	21,958	0	21,958	0
NSE	NSE	201802	MRS	11 : MKT	24 : 126,500 & above	1	196,790	196,790	0	0
NSE	NSE	201802	MRS	12 : MLO	21 : 0-6,499	82	122,570	4,249	115,816	0
NSE	NSE	201802	MRS	12 : MLO	22 : 6,500-34,999	19	201,265	20,031	177,510	0
NSE	NSE	201802	MRS	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201802	MRS	13 : ITQ	21 : 0-6,499	81	152,592	44,407	48,702	0
NSE	NSE	201802	MRS	13 : ITQ	22 : 6,500-34,999	22	258,949	47,573	39,169	0
NSE	NSE	201802	MRS	13 : ITQ	23 : 35,000-126,499	5	397,790	0	102,520	0
NSE	NSE	201802	MRS	14 : ATQ	21 : 0-6,499	46	72,239	11,585	15,304	0
NSE	NSE	201802	MRS	14 : ATQ	22 : 6,500-34,999	23	292,843	94,551	45,020	0
NSE	NSE	201802	MRS	14 : ATQ	23 : 35,000-126,499	15	730,344	428,949	98,013	0
NSE	NSE	201802	MRS	15 : NTQ	21 : 0-6,499	19	28,145	9,500	2,079	0
NSE	NSE	201802	MRS	15 : NTQ	22 : 6,500-34,999	4	45,051	10,000	0	0
NSE	NSE	201802	MULTITREX	12 : MLO	21 : 0-6,499	2	5,010	0	5,010	0

Guidance:

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

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Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
MORISON	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
MRS	11 : MKT	21 : 0-6,499	51,733	-	-	-	-	1.4787	
MRS	11 : MKT	22 : 6,500-34,999	21,958	-	-	-	-	2.2556	
MRS	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000	
MRS	12 : MLO	21 : 0-6,499	103,755	6,118	513	4,292	510	0.7492	
MRS	12 : MLO	22 : 6,500-34,999	159,989	12,724	4,097	-	700	1.1767	
MRS	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	1.7925	
MRS	13 : ITQ	21 : 0-6,499	-	2,100	620	16,668	12,509	-0.8987	
MRS	13 : ITQ	22 : 6,500-34,999	-	-	-	10,377	360	-1.4683	
MRS	13 : ITQ	23 : 35,000-126,499	-	-	-	-	850	-1.7777	
MRS	14 : ATQ	21 : 0-6,499	-	-	-	8,000	3,015	-0.9360	
MRS	14 : ATQ	22 : 6,500-34,999	903	760	-	25,000	6,242	-0.9659	
MRS	14 : ATQ	23 : 35,000-126,499	-	-	9,800	3,309	20,000	-0.3586	
MRS	15 : NTQ	21 : 0-6,499	-	-	-	-	2,079	0.6560	
MRS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
MULTITREX	12 : MLO	21 : 0-6,499	5,010	-	-	-	-	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)	
MORISON	15 : NTQ	21 : 0-6,499										
MRS	11 : MKT	21 : 0-6,499	1.422987		0	0.0000	0.0	44,293	0.0	7,440	0.2507	0.0
MRS	11 : MKT	22 : 6,500-34,999	2.893200		0	0.0000	0.0	0	0.0	21,958	0.7394	0.0
MRS	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
MRS	12 : MLO	21 : 0-6,499	0.964459		0	0.0000	0.0	105,412	75.1	10,404	0.4104	37.4
MRS	12 : MLO	22 : 6,500-34,999	1.149678		0	0.0000	0.0	149,373	13.4	28,137	1.1461	20.8
MRS	12 : MLO	23 : 35,000-126,499	1.942500		0	0.0000	0.0	0	0.0	100,000	0.1463	0.0
MRS	13 : ITQ	21 : 0-6,499										
MRS	13 : ITQ	22 : 6,500-34,999										
MRS	13 : ITQ	23 : 35,000-126,499										
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										
MULTITREX	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,010	0.0	0	0.0000	0.0

Guidance:

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

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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	201802	MULTITREX	12 : MLO	22 : 6,500-34,999	2	40,000	0	40,000	0
NSE	NSE	201802	MULTITREX	12 : MLO	23 : 35,000-126,499	1	60,000	0	60,000	0
NSE	NSE	201802	MULTIVERSE	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201802	MULTIVERSE	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201802	MULTIVERSE	11 : MKT	24 : 126,500 & above	1	1,000,000	0	1,000,000	0
NSE	NSE	201802	MULTIVERSE	12 : MLO	21 : 0-6,499	1	395	0	395	0
NSE	NSE	201802	MULTIVERSE	12 : MLO	22 : 6,500-34,999	4	70,300	0	70,300	0
NSE	NSE	201802	MULTIVERSE	12 : MLO	23 : 35,000-126,499	15	1,332,000	0	1,103,200	0
NSE	NSE	201802	MULTIVERSE	12 : MLO	24 : 126,500 & above	6	2,211,000	0	1,260,000	0
NSE	NSE	201802	MULTIVERSE	14 : ATQ	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201802	NAHCO	11 : MKT	21 : 0-6,499	61	95,741	0	95,741	0
NSE	NSE	201802	NAHCO	11 : MKT	22 : 6,500-34,999	16	264,287	35,000	229,287	0
NSE	NSE	201802	NAHCO	11 : MKT	23 : 35,000-126,499	3	162,303	0	162,303	0
NSE	NSE	201802	NAHCO	12 : MLO	21 : 0-6,499	188	381,351	14,459	355,674	0
NSE	NSE	201802	NAHCO	12 : MLO	22 : 6,500-34,999	78	1,227,886	72,451	1,074,717	0
NSE	NSE	201802	NAHCO	12 : MLO	23 : 35,000-126,499	84	6,008,789	677,724	4,892,353	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
MULTITREX	12 : MLO	22 : 6,500-34,999	40,000	-	-	-	-	0.0000
MULTITREX	12 : MLO	23 : 35,000-126,499	60,000	-	-	-	-	0.0000
MULTIVERSE	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
MULTIVERSE	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
MULTIVERSE	11 : MKT	24 : 126,500 & above	1,000,000	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	21 : 0-6,499	395	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	22 : 6,500-34,999	70,300	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	23 : 35,000-126,499	1,103,200	-	-	-	-	0.0000
MULTIVERSE	12 : MLO	24 : 126,500 & above	1,161,000	-	99,000	-	-	0.0016
MULTIVERSE	14 : ATQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.0100
NAHCO	11 : MKT	21 : 0-6,499	95,741	-	-	-	-	0.1254
NAHCO	11 : MKT	22 : 6,500-34,999	229,287	-	-	-	-	0.1058
NAHCO	11 : MKT	23 : 35,000-126,499	162,303	-	-	-	-	0.1937
NAHCO	12 : MLO	21 : 0-6,499	345,556	1,257	1,633	2,511	4,717	0.0925
NAHCO	12 : MLO	22 : 6,500-34,999	963,672	13,017	34,250	42,835	20,943	0.0558
NAHCO	12 : MLO	23 : 35,000-126,499	4,020,171	47,760	388,506	393,888	12,666	0.0366

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
MULTITREX	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
MULTITREX	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	1,000,000	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	395	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	70,300	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	1,103,200	0.0	0	0.0000	0.0
MULTIVERSE	12 : MLO	24 : 126,500 & above	0.001571		0	0.0000	0.0	1,260,000	16.5	0	0.0000	0.0
MULTIVERSE	14 : ATQ	23 : 35,000-126,499										
NAHCO	11 : MKT	21 : 0-6,499	0.115498		0	0.0000	0.0	94,491	0.0	1,250	0.0084	0.0
NAHCO	11 : MKT	22 : 6,500-34,999	0.089720		0	0.0000	0.0	195,287	0.0	34,000	0.0488	0.0
NAHCO	11 : MKT	23 : 35,000-126,499	0.217771		0	0.0000	0.0	112,303	0.0	50,000	0.0360	0.0
NAHCO	12 : MLO	21 : 0-6,499	0.078871		0	0.0000	0.0	347,109	47.3	8,565	0.0421	0.0
NAHCO	12 : MLO	22 : 6,500-34,999	0.076999		0	0.0000	0.0	984,514	58.1	90,203	0.0324	100.7
NAHCO	12 : MLO	23 : 35,000-126,499	0.077728		0	0.0000	0.0	4,299,356	153.1	592,997	0.0187	2.3

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	201802	NAHCO	12 : MLO	24 : 126,500 & above	23	4,670,647	971,690	3,344,985	0	
NSE	NSE	201802	NAHCO	13 : ITQ	21 : 0-6,499	73	192,187	56,195	114,183	0	
NSE	NSE	201802	NAHCO	13 : ITQ	22 : 6,500-34,999	70	1,235,048	409,993	531,233	0	
NSE	NSE	201802	NAHCO	13 : ITQ	23 : 35,000-126,499	73	4,853,095	1,733,792	1,581,301	0	
NSE	NSE	201802	NAHCO	13 : ITQ	24 : 126,500 & above	16	3,102,584	1,847,070	322,888	0	
NSE	NSE	201802	NAHCO	14 : ATQ	21 : 0-6,499	63	156,777	77,668	50,462	0	
NSE	NSE	201802	NAHCO	14 : ATQ	22 : 6,500-34,999	50	898,078	387,005	279,470	0	
NSE	NSE	201802	NAHCO	14 : ATQ	23 : 35,000-126,499	49	2,991,920	1,489,588	580,100	0	
NSE	NSE	201802	NAHCO	14 : ATQ	24 : 126,500 & above	12	2,571,430	744,720	712,265	0	
NSE	NSE	201802	NAHCO	15 : NTQ	21 : 0-6,499	56	120,742	32,818	24,422	0	
NSE	NSE	201802	NAHCO	15 : NTQ	22 : 6,500-34,999	53	942,267	307,129	160,782	0	
NSE	NSE	201802	NAHCO	15 : NTQ	23 : 35,000-126,499	89	6,573,875	2,001,367	442,203	0	
NSE	NSE	201802	NAHCO	15 : NTQ	24 : 126,500 & above	13	2,731,828	1,253,774	200,000	0	
NSE	NSE	201802	NASCON	11 : MKT	21 : 0-6,499	45	75,846	0	75,846	0	
NSE	NSE	201802	NASCON	11 : MKT	22 : 6,500-34,999	19	270,165	36,890	233,275	0	
NSE	NSE	201802	NASCON	11 : MKT	23 : 35,000-126,499	3	227,620	0	227,620	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	24 : 126,500 & above	2,758,331	-	299,352	195,254	40,966	0.0615
NAHCO	13 : ITQ	21 : 0-6,499	-	8,205	39,220	39,727	12,350	-0.0536
NAHCO	13 : ITQ	22 : 6,500-34,999	-	2,493	90,533	254,839	65,639	-0.0938
NAHCO	13 : ITQ	23 : 35,000-126,499	-	5,171	192,043	337,491	569,253	-0.0396
NAHCO	13 : ITQ	24 : 126,500 & above	506	998	3,511	60,862	154,801	-0.1128
NAHCO	14 : ATQ	21 : 0-6,499	-	5,720	6,429	12,321	9,938	-0.0782
NAHCO	14 : ATQ	22 : 6,500-34,999	1,000	31,800	38,859	61,924	48,952	-0.0805
NAHCO	14 : ATQ	23 : 35,000-126,499	-	-	101,660	170,224	112,415	-0.0929
NAHCO	14 : ATQ	24 : 126,500 & above	-	360,265	-	352,000	-	-0.0975
NAHCO	15 : NTQ	21 : 0-6,499	-	-	860	6,425	4,912	0.0247
NAHCO	15 : NTQ	22 : 6,500-34,999	-	-	-	50,377	42,223	-0.0721
NAHCO	15 : NTQ	23 : 35,000-126,499	-	-	40,000	53,674	162,234	-0.0633
NAHCO	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.1200
NASCON	11 : MKT	21 : 0-6,499	75,846	-	-	-	-	0.6763
NASCON	11 : MKT	22 : 6,500-34,999	233,275	-	-	-	-	0.5441
NASCON	11 : MKT	23 : 35,000-126,499	227,620	-	-	-	-	0.6176

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	24 : 126,500 & above	0.092292		0	0.0000	0.0	2,170,285	231.1	1,174,700	0.0465	4.6
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	0.673304	4,000	0.1000	0.0	65,113	0.0	6,733	0.0221	0.0	
NASCON	11 : MKT	22 : 6,500-34,999	0.625994	10,000	0.1000	0.0	144,275	0.0	79,000	0.2350	0.0	
NASCON	11 : MKT	23 : 35,000-126,499	0.963695	0	0.0000	0.0	91,620	0.0	136,000	0.5384	0.0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	NASCON	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0	
NSE	NSE	201802	NASCON	12 : MLO	21 : 0-6,499	187	243,633	3,620	239,313	0	
NSE	NSE	201802	NASCON	12 : MLO	22 : 6,500-34,999	53	945,123	58,933	853,670	0	
NSE	NSE	201802	NASCON	12 : MLO	23 : 35,000-126,499	62	4,897,007	564,787	4,208,628	0	
NSE	NSE	201802	NASCON	12 : MLO	24 : 126,500 & above	26	11,217,926	53,633	10,766,212	0	
NSE	NSE	201802	NASCON	13 : ITQ	21 : 0-6,499	88	203,634	48,603	113,137	0	
NSE	NSE	201802	NASCON	13 : ITQ	22 : 6,500-34,999	60	1,009,742	267,312	373,909	0	
NSE	NSE	201802	NASCON	13 : ITQ	23 : 35,000-126,499	53	3,245,150	1,170,287	984,472	0	
NSE	NSE	201802	NASCON	13 : ITQ	24 : 126,500 & above	7	2,525,500	139,188	2,186,312	0	
NSE	NSE	201802	NASCON	14 : ATQ	21 : 0-6,499	61	155,923	41,331	66,220	0	
NSE	NSE	201802	NASCON	14 : ATQ	22 : 6,500-34,999	61	884,968	219,582	395,925	0	
NSE	NSE	201802	NASCON	14 : ATQ	23 : 35,000-126,499	44	3,176,413	605,000	710,365	0	
NSE	NSE	201802	NASCON	14 : ATQ	24 : 126,500 & above	6	2,810,062	97,100	2,302,900	0	
NSE	NSE	201802	NASCON	15 : NTQ	21 : 0-6,499	22	52,130	19,056	5,840	0	
NSE	NSE	201802	NASCON	15 : NTQ	22 : 6,500-34,999	24	401,945	172,285	74,725	0	
NSE	NSE	201802	NASCON	15 : NTQ	23 : 35,000-126,499	22	1,405,527	250,000	320,000	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)	
NASCON	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.9599	
NASCON	12 : MLO	21 : 0-6,499	220,829	300	5,745	10,041	167	0.3958	
NASCON	12 : MLO	22 : 6,500-34,999	764,951	7,000	26,300	42,584	6,285	0.3475	
NASCON	12 : MLO	23 : 35,000-126,499	3,735,523	34,801	352,899	54,340	31,065	0.0709	
NASCON	12 : MLO	24 : 126,500 & above	10,171,139	174,996	343,525	54,784	1	0.3737	
NASCON	13 : ITQ	21 : 0-6,499	-	5,469	21,200	62,702	13,696	-0.2251	
NASCON	13 : ITQ	22 : 6,500-34,999	21,000	-	54,460	159,922	41,330	-0.0517	
NASCON	13 : ITQ	23 : 35,000-126,499	-	49,020	99,473	476,758	119,621	-0.2669	
NASCON	13 : ITQ	24 : 126,500 & above	1,126,750	-	-	11,912	399,500	-0.1285	
NASCON	14 : ATQ	21 : 0-6,499	6,095	3,000	11,000	9,810	6,380	-0.0244	
NASCON	14 : ATQ	22 : 6,500-34,999	-	10,000	22,284	171,790	35,981	-0.0175	
NASCON	14 : ATQ	23 : 35,000-126,499	10,000	100,000	25,200	300,465	151,500	-0.1315	
NASCON	14 : ATQ	24 : 126,500 & above	1,902,900	-	-	250,000	-	-0.4045	
NASCON	15 : NTQ	21 : 0-6,499	-	-	-	2,240	-	0.3486	
NASCON	15 : NTQ	22 : 6,500-34,999	-	-	5,000	10,000	10,000	0.0171	
NASCON	15 : NTQ	23 : 35,000-126,499	-	70,000	-	100,000	100,000	-0.0751	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	24 : 126,500 & above	2.559906		0	0.0000	0.0	0	0.0	200,000	1.2550	0.0
NASCON	12 : MLO	21 : 0-6,499	0.460775		0	0.0000	0.0	224,888	49.0	14,425	0.0569	434.0
NASCON	12 : MLO	22 : 6,500-34,999	0.460805		0	0.0000	0.0	743,100	145.3	110,570	0.1158	0.0
NASCON	12 : MLO	23 : 35,000-126,499	0.383725		0	0.0000	0.0	3,496,158	41.0	712,470	0.0414	28.1
NASCON	12 : MLO	24 : 126,500 & above	0.495813		0	0.0000	0.0	5,755,858	27.3	5,010,354	0.1090	6.9
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	14 : ATQ	24 : 126,500 & above										
NASCON	15 : NTQ	21 : 0-6,499										
NASCON	15 : NTQ	22 : 6,500-34,999										
NASCON	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	NASCON	15 : NTQ	24 : 126,500 & above	6	1,626,052	328,052	521,491	0	
NSE	NSE	201802	NB	11 : MKT	21 : 0-6,499	187	264,684	0	264,684	0	
NSE	NSE	201802	NB	11 : MKT	22 : 6,500-34,999	44	625,637	0	625,637	0	
NSE	NSE	201802	NB	11 : MKT	23 : 35,000-126,499	11	661,960	0	661,960	0	
NSE	NSE	201802	NB	12 : MLO	21 : 0-6,499	914	1,465,924	37,506	1,394,750	0	
NSE	NSE	201802	NB	12 : MLO	22 : 6,500-34,999	437	6,799,185	524,752	6,072,833	0	
NSE	NSE	201802	NB	12 : MLO	23 : 35,000-126,499	125	7,573,796	457,541	6,606,652	0	
NSE	NSE	201802	NB	12 : MLO	24 : 126,500 & above	32	35,280,731	254,819	34,547,497	0	
NSE	NSE	201802	NB	13 : ITQ	21 : 0-6,499	443	887,306	367,990	466,322	0	
NSE	NSE	201802	NB	13 : ITQ	22 : 6,500-34,999	225	3,557,271	1,914,361	1,458,735	0	
NSE	NSE	201802	NB	13 : ITQ	23 : 35,000-126,499	41	2,440,925	1,109,284	978,641	0	
NSE	NSE	201802	NB	13 : ITQ	24 : 126,500 & above	3	799,990	299,990	500,000	0	
NSE	NSE	201802	NB	14 : ATQ	21 : 0-6,499	450	913,304	392,393	446,401	0	
NSE	NSE	201802	NB	14 : ATQ	22 : 6,500-34,999	247	3,750,890	1,828,316	1,567,923	0	
NSE	NSE	201802	NB	14 : ATQ	23 : 35,000-126,499	47	2,662,023	1,162,324	1,081,283	0	
NSE	NSE	201802	NB	14 : ATQ	24 : 126,500 & above	8	5,546,944	66,294	5,097,634	0	

Guidance:

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

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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)
NASCON	15 : NTQ	24 : 126,500 & above	321,491	-	-	-	-	-0.4729
NB	11 : MKT	21 : 0-6,499	264,684	-	-	-	-	0.7988
NB	11 : MKT	22 : 6,500-34,999	625,637	-	-	-	-	0.7801
NB	11 : MKT	23 : 35,000-126,499	661,960	-	-	-	-	0.2387
NB	12 : MLO	21 : 0-6,499	1,310,153	21,154	27,165	20,811	7,117	0.4254
NB	12 : MLO	22 : 6,500-34,999	5,538,896	252,277	154,995	70,375	48,225	0.6892
NB	12 : MLO	23 : 35,000-126,499	5,333,944	373,618	480,159	200,361	218,570	0.3931
NB	12 : MLO	24 : 126,500 & above	34,440,638	1,916	87,641	17,302	-	1.1822
NB	13 : ITQ	21 : 0-6,499	20,014	69,880	137,597	196,092	30,055	-0.6838
NB	13 : ITQ	22 : 6,500-34,999	91,261	344,787	434,802	403,091	100,173	-0.2679
NB	13 : ITQ	23 : 35,000-126,499	84,476	204,735	293,354	316,187	-	-0.8322
NB	13 : ITQ	24 : 126,500 & above	-	-	200,920	-	-	0.1505
NB	14 : ATQ	21 : 0-6,499	23,494	53,629	112,303	154,904	60,481	-0.7241
NB	14 : ATQ	22 : 6,500-34,999	115,785	205,530	237,055	561,312	250,475	-0.5229
NB	14 : ATQ	23 : 35,000-126,499	404,686	20,067	238,002	295,000	123,528	-0.8751
NB	14 : ATQ	24 : 126,500 & above	891,360	3,515,385	289,584	251,305	150,000	-1.0078

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)	
NASCON	15 : NTQ	24 : 126,500 & above										
NB	11 : MKT	21 : 0-6,499	1.394122		0	0.0000	0.0	189,228	0.0	75,456	0.3294	0.0
NB	11 : MKT	22 : 6,500-34,999	1.119931		0	0.0000	0.0	416,757	0.0	208,880	0.2785	0.0
NB	11 : MKT	23 : 35,000-126,499	0.912385		0	0.0000	0.0	231,000	0.0	430,960	0.2123	0.0
NB	12 : MLO	21 : 0-6,499	0.763663		10	0.4000	0.0	1,265,807	63.4	128,933	0.1800	0.3
NB	12 : MLO	22 : 6,500-34,999	0.969447		0	0.0000	0.0	5,303,151	51.2	769,682	0.2971	0.6
NB	12 : MLO	23 : 35,000-126,499	0.888376		0	0.0000	0.0	4,331,369	208.4	2,275,283	0.2735	4.2
NB	12 : MLO	24 : 126,500 & above	1.604235		0	0.0000	0.0	6,415,877	6.2	28,131,620	0.5495	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	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	201802	NB	15 : NTQ	21 : 0-6,499	341	728,201	376,110	245,312	0
NSE	NSE	201802	NB	15 : NTQ	22 : 6,500-34,999	221	3,409,204	1,672,458	1,063,479	0
NSE	NSE	201802	NB	15 : NTQ	23 : 35,000-126,499	41	2,601,631	1,289,895	268,561	0
NSE	NSE	201802	NB	15 : NTQ	24 : 126,500 & above	8	26,836,384	5,124,567	21,561,817	0
NSE	NSE	201802	NCR	11 : MKT	21 : 0-6,499	3	4	0	4	0
NSE	NSE	201802	NCR	12 : MLO	21 : 0-6,499	66	2,342	0	2,342	0
NSE	NSE	201802	NEIMETH	11 : MKT	21 : 0-6,499	13	39,750	0	39,750	0
NSE	NSE	201802	NEIMETH	11 : MKT	22 : 6,500-34,999	4	56,750	41,500	15,250	0
NSE	NSE	201802	NEIMETH	11 : MKT	23 : 35,000-126,499	2	130,000	0	130,000	0
NSE	NSE	201802	NEIMETH	11 : MKT	24 : 126,500 & above	2	323,058	0	323,058	0
NSE	NSE	201802	NEIMETH	12 : MLO	21 : 0-6,499	35	68,514	0	66,013	0
NSE	NSE	201802	NEIMETH	12 : MLO	22 : 6,500-34,999	31	592,972	0	445,616	0
NSE	NSE	201802	NEIMETH	12 : MLO	23 : 35,000-126,499	19	1,433,280	91,439	1,202,172	0
NSE	NSE	201802	NEIMETH	12 : MLO	24 : 126,500 & above	7	2,229,378	0	732,254	0
NSE	NSE	201802	NEIMETH	13 : ITQ	21 : 0-6,499	4	3,305	1,425	1,880	0
NSE	NSE	201802	NEIMETH	13 : ITQ	22 : 6,500-34,999	5	100,914	10,000	10,800	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
NB	15 : NTQ	21 : 0-6,499	1,000	8,565	22,314	108,112	52,465	-0.1275
NB	15 : NTQ	22 : 6,500-34,999	2,500	89,950	176,088	317,503	248,769	-0.4452
NB	15 : NTQ	23 : 35,000-126,499	51,462	88,598	32,652	95,049	800	-0.7801
NB	15 : NTQ	24 : 126,500 & above	21,555,817	6,000	-	-	-	-1.8421
NCR	11 : MKT	21 : 0-6,499	4	-	-	-	-	0.0000
NCR	12 : MLO	21 : 0-6,499	2,342	-	-	-	-	0.0000
NEIMETH	11 : MKT	21 : 0-6,499	39,750	-	-	-	-	0.0044
NEIMETH	11 : MKT	22 : 6,500-34,999	15,250	-	-	-	-	0.0216
NEIMETH	11 : MKT	23 : 35,000-126,499	130,000	-	-	-	-	0.0277
NEIMETH	11 : MKT	24 : 126,500 & above	323,058	-	-	-	-	0.0521
NEIMETH	12 : MLO	21 : 0-6,499	65,888	-	-	-	125	0.0236
NEIMETH	12 : MLO	22 : 6,500-34,999	408,542	-	-	4,510	32,564	0.0091
NEIMETH	12 : MLO	23 : 35,000-126,499	1,040,854	-	10,311	48,230	40,535	0.0104
NEIMETH	12 : MLO	24 : 126,500 & above	372,779	181,600	2,700	9,000	100,930	0.0271
NEIMETH	13 : ITQ	21 : 0-6,499	-	-	-	-	1,880	0.0100
NEIMETH	13 : ITQ	22 : 6,500-34,999	-	-	-	1,000	9,800	-0.0378

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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										
NCR	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	4	0.0	0	0.0000	0.0
NCR	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,342	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	21 : 0-6,499	0.005283		0	0.0000	0.0	39,750	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	22 : 6,500-34,999	0.021639		0	0.0000	0.0	15,250	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	23 : 35,000-126,499	0.027692		0	0.0000	0.0	130,000	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	24 : 126,500 & above	0.042151		0	0.0000	0.0	323,058	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	21 : 0-6,499	0.023196		0	0.0000	0.0	62,213	5.0	3,800	0.0209	0.0
NEIMETH	12 : MLO	22 : 6,500-34,999	0.009511		0	0.0000	0.0	445,616	218.7	0	0.0000	0.0
NEIMETH	12 : MLO	23 : 35,000-126,499	0.016212		0	0.0000	0.0	1,085,172	330.6	117,000	0.0069	0.0
NEIMETH	12 : MLO	24 : 126,500 & above	0.035890		0	0.0000	0.0	732,254	759.6	0	0.0000	0.0
NEIMETH	13 : ITQ	21 : 0-6,499										
NEIMETH	13 : ITQ	22 : 6,500-34,999										

Guidance:

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

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Market 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	201802	NEIMETH	13 : ITQ	23 : 35,000-126,499	4	383,169	158,439	143,000	0	
NSE	NSE	201802	NEIMETH	13 : ITQ	24 : 126,500 & above	3	474,153	130,000	179,153	0	
NSE	NSE	201802	NEIMETH	14 : ATQ	21 : 0-6,499	8	20,487	1,260	17,227	0	
NSE	NSE	201802	NEIMETH	14 : ATQ	22 : 6,500-34,999	5	91,914	0	62,914	0	
NSE	NSE	201802	NEIMETH	14 : ATQ	23 : 35,000-126,499	7	389,660	50,000	145,507	0	
NSE	NSE	201802	NEIMETH	14 : ATQ	24 : 126,500 & above	3	1,365,000	0	392,372	0	
NSE	NSE	201802	NEIMETH	15 : NTQ	21 : 0-6,499	7	15,175	1,425	0	0	
NSE	NSE	201802	NEIMETH	15 : NTQ	22 : 6,500-34,999	3	24,000	0	0	0	
NSE	NSE	201802	NEIMETH	15 : NTQ	23 : 35,000-126,499	2	94,153	50,000	0	0	
NSE	NSE	201802	NEIMETH	15 : NTQ	24 : 126,500 & above	3	1,128,000	0	0	0	
NSE	NSE	201802	NEM	11 : MKT	21 : 0-6,499	20	43,250	0	43,250	0	
NSE	NSE	201802	NEM	11 : MKT	22 : 6,500-34,999	17	280,501	0	280,501	0	
NSE	NSE	201802	NEM	11 : MKT	23 : 35,000-126,499	14	1,049,966	100,000	949,966	0	
NSE	NSE	201802	NEM	11 : MKT	24 : 126,500 & above	9	3,114,697	239,835	2,874,862	0	
NSE	NSE	201802	NEM	12 : MLO	21 : 0-6,499	53	113,039	0	113,039	0	
NSE	NSE	201802	NEM	12 : MLO	22 : 6,500-34,999	63	1,025,538	20,214	1,005,324	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NEIMETH	13 : ITQ	23 : 35,000-126,499	-	-	90,000	-	10,000	-0.0370
NEIMETH	13 : ITQ	24 : 126,500 & above	-	-	-	144,153	-	-0.0220
NEIMETH	14 : ATQ	21 : 0-6,499	-	-	-	11,227	-	-0.0383
NEIMETH	14 : ATQ	22 : 6,500-34,999	-	-	-	4,950	-	-0.0317
NEIMETH	14 : ATQ	23 : 35,000-126,499	-	-	-	44,153	68,639	-0.0461
NEIMETH	14 : ATQ	24 : 126,500 & above	-	-	-	99,752	283,631	-0.0711
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	-	-	-	-	-	0.0000
NEIMETH	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NEM	11 : MKT	21 : 0-6,499	43,250	-	-	-	-	0.0788
NEM	11 : MKT	22 : 6,500-34,999	280,501	-	-	-	-	0.0283
NEM	11 : MKT	23 : 35,000-126,499	949,966	-	-	-	-	0.0512
NEM	11 : MKT	24 : 126,500 & above	2,874,862	-	-	-	-	0.1123
NEM	12 : MLO	21 : 0-6,499	108,031	-	200	4,808	-	0.0403
NEM	12 : MLO	22 : 6,500-34,999	964,624	12,200	8,500	-	20,000	0.0478

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
NEIMETH	13 : ITQ	23 : 35,000-126,499									
NEIMETH	13 : ITQ	24 : 126,500 & above									
NEIMETH	14 : ATQ	21 : 0-6,499									
NEIMETH	14 : ATQ	22 : 6,500-34,999									
NEIMETH	14 : ATQ	23 : 35,000-126,499									
NEIMETH	14 : ATQ	24 : 126,500 & above									
NEIMETH	15 : NTQ	21 : 0-6,499									
NEIMETH	15 : NTQ	22 : 6,500-34,999									
NEIMETH	15 : NTQ	23 : 35,000-126,499									
NEIMETH	15 : NTQ	24 : 126,500 & above									
NEM	11 : MKT	21 : 0-6,499	0.068579	0	0.0000	0.0	43,250	0.0	0	0.0000	0.0
NEM	11 : MKT	22 : 6,500-34,999	0.045811	0	0.0000	0.0	260,501	0.0	20,000	0.0052	0.0
NEM	11 : MKT	23 : 35,000-126,499	0.049827	0	0.0000	0.0	699,966	0.0	250,000	0.0152	0.0
NEM	11 : MKT	24 : 126,500 & above	0.115589	0	0.0000	0.0	1,139,862	0.0	1,735,000	0.0167	0.0
NEM	12 : MLO	21 : 0-6,499	0.046128	0	0.0000	0.0	107,194	10.6	5,845	0.0661	285.2
NEM	12 : MLO	22 : 6,500-34,999	0.045454	0	0.0000	0.0	962,324	53.5	43,000	0.0069	28.9

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	201802	NEM	12 : MLO	23 : 35,000-126,499	66	4,827,966	419,468	4,213,173	0	
NSE	NSE	201802	NEM	12 : MLO	24 : 126,500 & above	31	13,729,909	977,400	8,355,347	0	
NSE	NSE	201802	NEM	13 : ITQ	21 : 0-6,499	20	73,068	14,733	55,490	0	
NSE	NSE	201802	NEM	13 : ITQ	22 : 6,500-34,999	20	357,480	77,000	152,478	0	
NSE	NSE	201802	NEM	13 : ITQ	23 : 35,000-126,499	32	2,560,725	446,000	1,470,425	0	
NSE	NSE	201802	NEM	13 : ITQ	24 : 126,500 & above	23	9,391,067	3,719,192	2,507,075	0	
NSE	NSE	201802	NEM	14 : ATQ	21 : 0-6,499	9	19,298	13,798	5,000	0	
NSE	NSE	201802	NEM	14 : ATQ	22 : 6,500-34,999	28	461,225	58,070	319,055	0	
NSE	NSE	201802	NEM	14 : ATQ	23 : 35,000-126,499	29	1,970,363	737,640	409,250	0	
NSE	NSE	201802	NEM	14 : ATQ	24 : 126,500 & above	26	7,966,890	1,465,274	2,544,006	0	
NSE	NSE	201802	NEM	15 : NTQ	21 : 0-6,499	12	33,926	15,188	10,738	0	
NSE	NSE	201802	NEM	15 : NTQ	22 : 6,500-34,999	17	265,114	87,760	10,000	0	
NSE	NSE	201802	NEM	15 : NTQ	23 : 35,000-126,499	27	2,222,225	704,000	378,913	0	
NSE	NSE	201802	NEM	15 : NTQ	24 : 126,500 & above	29	10,276,970	4,397,337	779,570	0	
NSE	NSE	201802	NESF	11 : MKT	21 : 0-6,499	3	255	200	55	0	
NSE	NSE	201802	NESF	12 : MLO	21 : 0-6,499	1	180	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)
NEM	12 : MLO	23 : 35,000-126,499	4,013,538	-	20,075	124,560	49,000	0.0440
NEM	12 : MLO	24 : 126,500 & above	7,594,308	36,500	20,000	344,539	-	0.0516
NEM	13 : ITQ	21 : 0-6,499	-	5,000	16,495	17,555	16,440	-0.0092
NEM	13 : ITQ	22 : 6,500-34,999	-	-	2,798	62,590	31,650	-0.0445
NEM	13 : ITQ	23 : 35,000-126,499	105,000	-	138,420	518,825	422,300	-0.0595
NEM	13 : ITQ	24 : 126,500 & above	-	341,975	3,000	1,444,000	178,000	-0.0649
NEM	14 : ATQ	21 : 0-6,499	-	-	1,000	1,000	-	0.0080
NEM	14 : ATQ	22 : 6,500-34,999	-	75,755	44,620	105,280	59,500	-0.0643
NEM	14 : ATQ	23 : 35,000-126,499	-	-	190,000	108,750	62,500	-0.0760
NEM	14 : ATQ	24 : 126,500 & above	-	279,520	1,200,000	652,400	211,086	-0.0418
NEM	15 : NTQ	21 : 0-6,499	-	-	-	5,400	5,338	-0.0654
NEM	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0200
NEM	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	35,640	-0.0804
NEM	15 : NTQ	24 : 126,500 & above	-	-	-	90,604	-	-0.0460
NESF	11 : MKT	21 : 0-6,499	55	-	-	-	-	0.0000
NESF	12 : MLO	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	0.050895		0	0.0000	0.0	3,948,173	72.2	265,000	0.0103	0.0
NEM	12 : MLO	24 : 126,500 & above	0.050587		0	0.0000	0.0	7,238,809	19.4	1,116,538	0.0141	1579.7
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	0.000000		0	0.0000	0.0	55	0.0	0	0.0000	0.0
NESF	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order 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	201802	NESF	14 : ATQ	21 : 0-6,499	1	5,000	0	0	0
NSE	NSE	201802	NESTLE	11 : MKT	21 : 0-6,499	85	50,954	3,935	47,019	0
NSE	NSE	201802	NESTLE	11 : MKT	22 : 6,500-34,999	3	29,124	0	29,124	0
NSE	NSE	201802	NESTLE	12 : MLO	21 : 0-6,499	377	403,318	36,216	356,156	0
NSE	NSE	201802	NESTLE	12 : MLO	22 : 6,500-34,999	32	495,828	49,299	443,819	0
NSE	NSE	201802	NESTLE	12 : MLO	23 : 35,000-126,499	18	1,290,740	42,383	1,248,357	0
NSE	NSE	201802	NESTLE	12 : MLO	24 : 126,500 & above	10	3,178,016	404,628	2,773,388	0
NSE	NSE	201802	NESTLE	13 : ITQ	21 : 0-6,499	405	622,670	370,257	169,260	0
NSE	NSE	201802	NESTLE	13 : ITQ	22 : 6,500-34,999	29	391,019	148,649	161,837	0
NSE	NSE	201802	NESTLE	13 : ITQ	23 : 35,000-126,499	3	162,745	112,745	0	0
NSE	NSE	201802	NESTLE	13 : ITQ	24 : 126,500 & above	3	750,000	0	692,353	0
NSE	NSE	201802	NESTLE	14 : ATQ	21 : 0-6,499	203	342,161	238,156	39,534	0
NSE	NSE	201802	NESTLE	14 : ATQ	22 : 6,500-34,999	13	213,040	75,000	33,045	0
NSE	NSE	201802	NESTLE	14 : ATQ	23 : 35,000-126,499	3	210,702	0	47,957	0
NSE	NSE	201802	NESTLE	14 : ATQ	24 : 126,500 & above	2	373,000	210,539	162,461	0
NSE	NSE	201802	NESTLE	15 : NTQ	21 : 0-6,499	226	540,900	311,126	25,065	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
NESF	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
NESTLE	11 : MKT	21 : 0-6,499	47,019	-	-	-	-	49.2961
NESTLE	11 : MKT	22 : 6,500-34,999	29,124	-	-	-	-	-5.8387
NESTLE	12 : MLO	21 : 0-6,499	317,529	9,474	7,865	5,033	14,738	25.8603
NESTLE	12 : MLO	22 : 6,500-34,999	391,413	27,626	-	19,990	4,790	22.9834
NESTLE	12 : MLO	23 : 35,000-126,499	1,243,357	5,000	-	-	-	11.7442
NESTLE	12 : MLO	24 : 126,500 & above	2,773,388	-	-	-	-	-5.1143
NESTLE	13 : ITQ	21 : 0-6,499	50,390	21,809	31,939	35,735	16,411	-17.6920
NESTLE	13 : ITQ	22 : 6,500-34,999	109,125	31,309	10,483	620	-	-31.0114
NESTLE	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NESTLE	13 : ITQ	24 : 126,500 & above	450,000	142,353	100,000	-	-	44.2536
NESTLE	14 : ATQ	21 : 0-6,499	6,000	1,412	16,328	8,359	5,392	-23.5840
NESTLE	14 : ATQ	22 : 6,500-34,999	17,040	16,000	-	-	5	-63.0318
NESTLE	14 : ATQ	23 : 35,000-126,499	47,957	-	-	-	-	30.0000
NESTLE	14 : ATQ	24 : 126,500 & above	162,461	-	-	-	-	-29.0000
NESTLE	15 : NTQ	21 : 0-6,499	-	9,723	1,362	7,875	-	-6.4535

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
NESF	14 : ATQ	21 : 0-6,499										
NESTLE	11 : MKT	21 : 0-6,499	47.594668		0	0.0000	0.0	28,487	0.0	18,532	4.7874	0.0
NESTLE	11 : MKT	22 : 6,500-34,999	17.729494		0	0.0000	0.0	20,124	0.0	9,000	2.6174	0.0
NESTLE	12 : MLO	21 : 0-6,499	32.372997		0	0.0000	0.0	293,764	179.5	62,392	3.1632	6.6
NESTLE	12 : MLO	22 : 6,500-34,999	40.735851		0	0.0000	0.0	222,633	45.9	221,186	7.1525	56.8
NESTLE	12 : MLO	23 : 35,000-126,499	26.834873		0	0.0000	0.0	804,317	0.2	444,040	14.7796	0.0
NESTLE	12 : MLO	24 : 126,500 & above	54.312496		0	0.0000	0.0	355,000	0.0	2,418,388	19.9483	0.0
NESTLE	13 : ITQ	21 : 0-6,499										
NESTLE	13 : ITQ	22 : 6,500-34,999										
NESTLE	13 : ITQ	23 : 35,000-126,499										
NESTLE	13 : ITQ	24 : 126,500 & above										
NESTLE	14 : ATQ	21 : 0-6,499										
NESTLE	14 : ATQ	22 : 6,500-34,999										
NESTLE	14 : ATQ	23 : 35,000-126,499										
NESTLE	14 : ATQ	24 : 126,500 & above										
NESTLE	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	NESTLE	15 : NTQ	22 : 6,500-34,999	20	294,368	187,727	31,296	0
NSE	NSE	201802	NESTLE	15 : NTQ	23 : 35,000-126,499	4	292,904	75,000	87,904	0
NSE	NSE	201802	NESTLE	15 : NTQ	24 : 126,500 & above	3	954,076	0	954,076	0
NSE	NSE	201802	NIGERINS	11 : MKT	21 : 0-6,499	1	10	0	10	0
NSE	NSE	201802	NIGERINS	12 : MLO	21 : 0-6,499	8	4,630	0	4,630	0
NSE	NSE	201802	NIGERINS	12 : MLO	22 : 6,500-34,999	1	30,000	0	30,000	0
NSE	NSE	201802	NIGERINS	12 : MLO	23 : 35,000-126,499	3	221,800	0	221,800	0
NSE	NSE	201802	NIGERINS	12 : MLO	24 : 126,500 & above	1	4,889,810	0	4,889,810	0
NSE	NSE	201802	NNFM	11 : MKT	21 : 0-6,499	6	7,170	0	7,170	0
NSE	NSE	201802	NNFM	12 : MLO	21 : 0-6,499	11	15,740	0	15,740	0
NSE	NSE	201802	NNFM	12 : MLO	22 : 6,500-34,999	4	43,555	0	38,106	0
NSE	NSE	201802	NNFM	13 : ITQ	21 : 0-6,499	2	1,350	1,200	0	0
NSE	NSE	201802	NNFM	13 : ITQ	22 : 6,500-34,999	1	14,340	0	0	0
NSE	NSE	201802	NNFM	14 : ATQ	21 : 0-6,499	6	8,891	6,249	385	0
NSE	NSE	201802	NNFM	14 : ATQ	22 : 6,500-34,999	8	132,500	10,000	10,626	0
NSE	NSE	201802	NNFM	14 : ATQ	23 : 35,000-126,499	2	90,000	0	5,449	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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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	22 : 6,500-34,999	-	19,500	-	11,296	-	-17.8076
NESTLE	15 : NTQ	23 : 35,000-126,499	-	87,904	-	-	-	-28.4000
NESTLE	15 : NTQ	24 : 126,500 & above	656,096	204,076	-	93,904	-	14.4547
NIGERINS	11 : MKT	21 : 0-6,499	10	-	-	-	-	0.0000
NIGERINS	12 : MLO	21 : 0-6,499	4,630	-	-	-	-	0.0000
NIGERINS	12 : MLO	22 : 6,500-34,999	30,000	-	-	-	-	0.0000
NIGERINS	12 : MLO	23 : 35,000-126,499	221,800	-	-	-	-	0.0000
NIGERINS	12 : MLO	24 : 126,500 & above	4,889,810	-	-	-	-	0.0000
NNFM	11 : MKT	21 : 0-6,499	7,170	-	-	-	-	0.2779
NNFM	12 : MLO	21 : 0-6,499	15,740	-	-	-	-	0.2297
NNFM	12 : MLO	22 : 6,500-34,999	38,106	-	-	-	-	0.0738
NNFM	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
NNFM	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
NNFM	14 : ATQ	21 : 0-6,499	-	-	-	200	-	-0.3799
NNFM	14 : ATQ	22 : 6,500-34,999	-	-	-	195	-	-0.2500
NNFM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.5000

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	22 : 6,500-34,999										
NESTLE	15 : NTQ	23 : 35,000-126,499										
NESTLE	15 : NTQ	24 : 126,500 & above										
NIGERINS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	10	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	4,630	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	221,800	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	4,889,810	0.0	0	0.0000	0.0
NNFM	11 : MKT	21 : 0-6,499	0.068688		0	0.0000	0.0	7,170	0.0	0	0.0000	0.0
NNFM	12 : MLO	21 : 0-6,499	0.225841		0	0.0000	0.0	15,740	0.0	0	0.0000	0.0
NNFM	12 : MLO	22 : 6,500-34,999	0.176402		0	0.0000	0.0	38,106	0.0	0	0.0000	0.0
NNFM	13 : ITQ	21 : 0-6,499										
NNFM	13 : ITQ	22 : 6,500-34,999										
NNFM	14 : ATQ	21 : 0-6,499										
NNFM	14 : ATQ	22 : 6,500-34,999										
NNFM	14 : ATQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	NNFM	14 : ATQ	24 : 126,500 & above	1	140,600	0	0	0	
NSE	NSE	201802	NPFMCRFBK	11 : MKT	21 : 0-6,499	9	22,230	0	22,230	0	
NSE	NSE	201802	NPFMCRFBK	11 : MKT	22 : 6,500-34,999	8	118,114	23,000	95,114	0	
NSE	NSE	201802	NPFMCRFBK	11 : MKT	23 : 35,000-126,499	5	313,820	100,000	213,820	0	
NSE	NSE	201802	NPFMCRFBK	11 : MKT	24 : 126,500 & above	3	1,432,000	960,000	472,000	0	
NSE	NSE	201802	NPFMCRFBK	12 : MLO	21 : 0-6,499	41	88,651	2,613	79,438	0	
NSE	NSE	201802	NPFMCRFBK	12 : MLO	22 : 6,500-34,999	51	772,449	14,413	727,388	0	
NSE	NSE	201802	NPFMCRFBK	12 : MLO	23 : 35,000-126,499	51	3,439,204	407,307	2,754,389	0	
NSE	NSE	201802	NPFMCRFBK	12 : MLO	24 : 126,500 & above	15	7,067,174	791,000	5,830,534	0	
NSE	NSE	201802	NPFMCRFBK	13 : ITQ	21 : 0-6,499	16	28,813	8,400	14,113	0	
NSE	NSE	201802	NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	17	253,208	106,885	89,843	0	
NSE	NSE	201802	NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	19	1,229,562	327,082	448,692	0	
NSE	NSE	201802	NPFMCRFBK	13 : ITQ	24 : 126,500 & above	8	2,322,854	930,000	178,600	0	
NSE	NSE	201802	NPFMCRFBK	14 : ATQ	21 : 0-6,499	18	53,935	8,300	31,335	0	
NSE	NSE	201802	NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	36	658,916	122,896	169,770	0	
NSE	NSE	201802	NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	43	2,898,294	857,032	1,102,062	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
NNFM	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NPFMCRFBK	11 : MKT	21 : 0-6,499	22,230	-	-	-	-	0.0663
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	95,114	-	-	-	-	0.0816
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	213,820	-	-	-	-	0.0648
NPFMCRFBK	11 : MKT	24 : 126,500 & above	472,000	-	-	-	-	0.1489
NPFMCRFBK	12 : MLO	21 : 0-6,499	69,038	2,387	-	4,400	3,613	0.0553
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	659,152	-	2,000	31,371	26,400	0.0458
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	2,272,299	70,821	157,750	223,519	30,000	0.0266
NPFMCRFBK	12 : MLO	24 : 126,500 & above	5,239,334	91,400	155,000	32,000	302,220	0.0822
NPFMCRFBK	13 : ITQ	21 : 0-6,499	-	-	3,001	3,000	5,557	-0.0599
NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	-	11,000	5,000	13,700	48,500	-0.0031
NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	-	-	-	82,420	94,830	-0.0219
NPFMCRFBK	13 : ITQ	24 : 126,500 & above	-	-	-	144,100	24,500	-0.0002
NPFMCRFBK	14 : ATQ	21 : 0-6,499	-	-	5,085	2,415	4,535	-0.0483
NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	-	-	25,000	53,970	18,000	-0.0434
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	-	260,200	101,818	193,882	73,800	-0.0786

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
NNFM	14 : ATQ	24 : 126,500 & above										
NPFMCRFBK	11 : MKT	21 : 0-6,499	0.064858		0	0.0000	0.0	22,230	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	0.064234		0	0.0000	0.0	95,114	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	0.103370		0	0.0000	0.0	129,000	0.0	84,820	0.0470	0.0
NPFMCRFBK	11 : MKT	24 : 126,500 & above	0.208916		0	0.0000	0.0	0	0.0	472,000	0.0595	0.0
NPFMCRFBK	12 : MLO	21 : 0-6,499	0.048087		0	0.0000	0.0	77,051	173.6	2,387	0.0100	30.0
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	0.051832		0	0.0000	0.0	727,388	184.7	0	0.0000	0.0
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	0.046043		0	0.0000	0.0	2,697,571	103.0	56,818	0.0140	0.0
NPFMCRFBK	12 : MLO	24 : 126,500 & above	0.107656		0	0.0000	0.0	2,894,534	355.6	2,936,000	0.0903	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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	NPFMCRFBK	14 : ATQ	24 : 126,500 & above	7	3,955,737	1,642,324	1,815,090	0	
NSE	NSE	201802	NPFMCRFBK	15 : NTQ	21 : 0-6,499	14	13,500	700	1,700	0	
NSE	NSE	201802	NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	26	522,622	82,460	151,068	0	
NSE	NSE	201802	NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	42	2,765,869	736,999	450,040	0	
NSE	NSE	201802	NPFMCRFBK	15 : NTQ	24 : 126,500 & above	7	2,660,000	798,545	527,825	0	
NSE	NSE	201802	NSLTECH	11 : MKT	21 : 0-6,499	1	100	0	100	0	
NSE	NSE	201802	NSLTECH	12 : MLO	21 : 0-6,499	1	5,000	0	5,000	0	
NSE	NSE	201802	OANDO	11 : MKT	21 : 0-6,499	27	45,614	0	45,614	0	
NSE	NSE	201802	OANDO	11 : MKT	22 : 6,500-34,999	4	79,228	0	79,228	0	
NSE	NSE	201802	OANDO	11 : MKT	23 : 35,000-126,499	2	104,000	0	104,000	0	
NSE	NSE	201802	OANDO	12 : MLO	21 : 0-6,499	119	150,240	0	150,240	0	
NSE	NSE	201802	OANDO	12 : MLO	22 : 6,500-34,999	34	503,631	0	503,631	0	
NSE	NSE	201802	OANDO	12 : MLO	23 : 35,000-126,499	7	335,900	0	335,900	0	
NSE	NSE	201802	OANDO	12 : MLO	24 : 126,500 & above	9	4,289,204	0	4,289,204	0	
NSE	NSE	201802	OKOMUOIL	11 : MKT	21 : 0-6,499	44	50,109	1,234	48,875	0	
NSE	NSE	201802	OKOMUOIL	11 : MKT	22 : 6,500-34,999	5	55,707	0	55,707	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
NPFMCRFBK	14 : ATQ	24 : 126,500 & above	-	163,413	33,730	-	936,272	-0.0416
NPFMCRFBK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	-	-	-	39,568	80,000	-0.0555
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	-	290,000	30,210	72,290	40	-0.0610
NPFMCRFBK	15 : NTQ	24 : 126,500 & above	-	126,370	-	-	146,456	-0.0476
NSLTECH	11 : MKT	21 : 0-6,499	100	-	-	-	-	0.0000
NSLTECH	12 : MLO	21 : 0-6,499	5,000	-	-	-	-	0.0000
OANDO	11 : MKT	21 : 0-6,499	45,614	-	-	-	-	0.0000
OANDO	11 : MKT	22 : 6,500-34,999	79,228	-	-	-	-	0.0000
OANDO	11 : MKT	23 : 35,000-126,499	104,000	-	-	-	-	0.0000
OANDO	12 : MLO	21 : 0-6,499	150,240	-	-	-	-	0.0000
OANDO	12 : MLO	22 : 6,500-34,999	503,631	-	-	-	-	0.0000
OANDO	12 : MLO	23 : 35,000-126,499	335,900	-	-	-	-	0.0000
OANDO	12 : MLO	24 : 126,500 & above	4,289,204	-	-	-	-	0.0000
OKOMUOIL	11 : MKT	21 : 0-6,499	48,875	-	-	-	-	2.8313
OKOMUOIL	11 : MKT	22 : 6,500-34,999	55,707	-	-	-	-	2.9991

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NPFMCRFBK	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	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
NSLTECH	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
OANDO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	45,614	0.0	0	0.0000	0.0
OANDO	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	79,228	0.0	0	0.0000	0.0
OANDO	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	104,000	0.0	0	0.0000	0.0
OANDO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	150,240	0.0	0	0.0000	0.0
OANDO	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	503,631	0.0	0	0.0000	0.0
OANDO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	335,900	0.0	0	0.0000	0.0
OANDO	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	4,289,204	0.0	0	0.0000	0.0
OKOMUOIL	11 : MKT	21 : 0-6,499	2.931352		0	0.0000	0.0	31,300	0.0	17,575	1.2335	0.0
OKOMUOIL	11 : MKT	22 : 6,500-34,999	2.448242		0	0.0000	0.0	37,757	0.0	17,950	0.0347	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	OKOMUOIL	11 : MKT	23 : 35,000-126,499	1	87,198	0	87,198	0
NSE	NSE	201802	OKOMUOIL	12 : MLO	21 : 0-6,499	153	252,097	1,948	248,388	0
NSE	NSE	201802	OKOMUOIL	12 : MLO	22 : 6,500-34,999	60	921,455	36,916	871,832	0
NSE	NSE	201802	OKOMUOIL	12 : MLO	23 : 35,000-126,499	17	876,056	126,790	749,266	0
NSE	NSE	201802	OKOMUOIL	12 : MLO	24 : 126,500 & above	5	1,272,063	433,063	839,000	0
NSE	NSE	201802	OKOMUOIL	13 : ITQ	21 : 0-6,499	115	215,280	66,760	93,371	0
NSE	NSE	201802	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	57	814,856	383,681	259,178	0
NSE	NSE	201802	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	19	1,122,254	621,418	56,211	0
NSE	NSE	201802	OKOMUOIL	13 : ITQ	24 : 126,500 & above	4	1,050,000	249,900	34,132	0
NSE	NSE	201802	OKOMUOIL	14 : ATQ	21 : 0-6,499	47	76,559	24,073	18,689	0
NSE	NSE	201802	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	28	437,048	107,923	90,598	0
NSE	NSE	201802	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	9	645,000	250,000	83,952	0
NSE	NSE	201802	OKOMUOIL	15 : NTQ	21 : 0-6,499	22	38,152	12,472	9,030	0
NSE	NSE	201802	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	12	194,850	45,150	54,900	0
NSE	NSE	201802	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	3	200,000	100,000	0	0
NSE	NSE	201802	OKOMUOIL	15 : NTQ	24 : 126,500 & above	2	830,900	0	0	0

Guidance:

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

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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)	
OKOMUOIL	11 : MKT	23 : 35,000-126,499	87,198	-	-	-	-	2.6484	
OKOMUOIL	12 : MLO	21 : 0-6,499	232,670	2,440	3,506	9,772	-	0.9647	
OKOMUOIL	12 : MLO	22 : 6,500-34,999	806,058	17,900	37,069	3,265	7,540	1.3650	
OKOMUOIL	12 : MLO	23 : 35,000-126,499	729,258	-	3,708	10,500	5,800	0.8450	
OKOMUOIL	12 : MLO	24 : 126,500 & above	839,000	-	-	-	-	0.8050	
OKOMUOIL	13 : ITQ	21 : 0-6,499	-	9,636	9,178	43,513	23,542	-0.9898	
OKOMUOIL	13 : ITQ	22 : 6,500-34,999	9,700	308	46,202	116,151	37,547	0.6117	
OKOMUOIL	13 : ITQ	23 : 35,000-126,499	-	30,000	2,035	10,915	7,728	-0.9165	
OKOMUOIL	13 : ITQ	24 : 126,500 & above	-	-	-	-	34,032	-1.5099	
OKOMUOIL	14 : ATQ	21 : 0-6,499	-	3	1,120	10,426	6,285	-1.1884	
OKOMUOIL	14 : ATQ	22 : 6,500-34,999	10,000	-	56,284	21,000	-	-0.1618	
OKOMUOIL	14 : ATQ	23 : 35,000-126,499	-	78,082	-	-	-	-2.0163	
OKOMUOIL	15 : NTQ	21 : 0-6,499	-	3	4,000	3,400	1,127	0.8716	
OKOMUOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	54,900	-	-1.7150	
OKOMUOIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
OKOMUOIL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
OKOMUOIL	11 : MKT	23 : 35,000-126,499	3.148368		0	0.0000	0.0	0	0.0	87,198	0.5742	0.0
OKOMUOIL	12 : MLO	21 : 0-6,499	1.496172		0	0.0000	0.0	214,288	28.8	34,100	0.1273	1.3
OKOMUOIL	12 : MLO	22 : 6,500-34,999	2.009754		0	0.0000	0.0	779,832	39.2	92,000	0.2356	0.0
OKOMUOIL	12 : MLO	23 : 35,000-126,499	1.215475		0	0.0000	0.0	537,348	30.9	211,918	0.0546	0.0
OKOMUOIL	12 : MLO	24 : 126,500 & above	1.964716		0	0.0000	0.0	29,000	0.0	810,000	0.0903	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										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	PAINTCOM	11 : MKT	21 : 0-6,499	3	1,300	0	1,300	0
NSE	NSE	201802	PAINTCOM	12 : MLO	22 : 6,500-34,999	1	18,000	0	18,000	0
NSE	NSE	201802	PAINTCOM	12 : MLO	23 : 35,000-126,499	2	140,000	0	30,090	0
NSE	NSE	201802	PAINTCOM	14 : ATQ	22 : 6,500-34,999	2	38,869	0	0	0
NSE	NSE	201802	PAINTCOM	14 : ATQ	23 : 35,000-126,499	1	80,000	80,000	0	0
NSE	NSE	201802	PHARMDEKO	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201802	PHARMDEKO	12 : MLO	21 : 0-6,499	7	12,233	0	6,683	0
NSE	NSE	201802	PHARMDEKO	12 : MLO	22 : 6,500-34,999	1	18,567	0	18,567	0
NSE	NSE	201802	PHARMDEKO	12 : MLO	24 : 126,500 & above	1	4,000,000	0	4,000,000	0
NSE	NSE	201802	PHARMDEKO	14 : ATQ	22 : 6,500-34,999	2	34,497	16,290	1,000	0
NSE	NSE	201802	PHARMDEKO	14 : ATQ	24 : 126,500 & above	1	140,000	0	0	0
NSE	NSE	201802	PORTPAINT	11 : MKT	21 : 0-6,499	2	120	0	120	0
NSE	NSE	201802	PORTPAINT	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0
NSE	NSE	201802	PORTPAINT	12 : MLO	21 : 0-6,499	8	15,710	0	15,710	0
NSE	NSE	201802	PORTPAINT	12 : MLO	22 : 6,500-34,999	3	42,919	0	42,919	0
NSE	NSE	201802	PORTPAINT	12 : MLO	23 : 35,000-126,499	4	351,000	100,000	237,709	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
PAINTCOM	11 : MKT	21 : 0-6,499	1,300	-	-	-	-	0.0000
PAINTCOM	12 : MLO	22 : 6,500-34,999	18,000	-	-	-	-	0.0000
PAINTCOM	12 : MLO	23 : 35,000-126,499	30,090	-	-	-	-	0.0000
PAINTCOM	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
PAINTCOM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PHARMDEKO	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
PHARMDEKO	12 : MLO	21 : 0-6,499	6,683	-	-	-	-	0.0768
PHARMDEKO	12 : MLO	22 : 6,500-34,999	18,567	-	-	-	-	0.1249
PHARMDEKO	12 : MLO	24 : 126,500 & above	4,000,000	-	-	-	-	0.0000
PHARMDEKO	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.2200
PHARMDEKO	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PORTPAINT	11 : MKT	21 : 0-6,499	120	-	-	-	-	0.2200
PORTPAINT	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.1100
PORTPAINT	12 : MLO	21 : 0-6,499	15,710	-	-	-	-	0.1247
PORTPAINT	12 : MLO	22 : 6,500-34,999	29,628	-	-	-	-	0.0681
PORTPAINT	12 : MLO	23 : 35,000-126,499	125,069	-	13,400	17,628	-	0.1319

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
PAINTCOM	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,300	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	18,000	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	30,090	0.0	0	0.0000	0.0
PAINTCOM	14 : ATQ	22 : 6,500-34,999										
PAINTCOM	14 : ATQ	23 : 35,000-126,499										
PHARMDEKO	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	21 : 0-6,499	0.076800		0	0.0000	0.0	6,683	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	22 : 6,500-34,999	0.124920		0	0.0000	0.0	0	0.0	18,567	0.0625	0.0
PHARMDEKO	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	4,000,000	0.0	0	0.0000	0.0
PHARMDEKO	14 : ATQ	22 : 6,500-34,999										
PHARMDEKO	14 : ATQ	24 : 126,500 & above										
PORTPAINT	11 : MKT	21 : 0-6,499	0.220000		0	0.0000	0.0	120	0.0	0	0.0000	0.0
PORTPAINT	11 : MKT	22 : 6,500-34,999	0.110000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	21 : 0-6,499	0.126422		0	0.0000	0.0	15,710	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	22 : 6,500-34,999	0.071225		0	0.0000	0.0	29,628	0.0	13,291	0.0100	7355.0
PORTPAINT	12 : MLO	23 : 35,000-126,499	0.135292		0	0.0000	0.0	156,597	128.8	81,112	0.0100	7791.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	PORTPAINT	12 : MLO	24 : 126,500 & above	1	149,000	0	94,403	0
NSE	NSE	201802	PORTPAINT	13 : ITQ	21 : 0-6,499	2	5,010	5,000	0	0
NSE	NSE	201802	PORTPAINT	13 : ITQ	23 : 35,000-126,499	2	189,219	0	0	0
NSE	NSE	201802	PORTPAINT	14 : ATQ	21 : 0-6,499	1	1,000	0	0	0
NSE	NSE	201802	PORTPAINT	14 : ATQ	22 : 6,500-34,999	10	214,288	13,400	18,908	0
NSE	NSE	201802	PRESKO	11 : MKT	21 : 0-6,499	33	38,040	4,550	33,490	0
NSE	NSE	201802	PRESKO	11 : MKT	22 : 6,500-34,999	5	69,165	0	69,165	0
NSE	NSE	201802	PRESKO	12 : MLO	21 : 0-6,499	113	134,393	8,506	125,201	0
NSE	NSE	201802	PRESKO	12 : MLO	22 : 6,500-34,999	40	543,507	18,555	517,348	0
NSE	NSE	201802	PRESKO	12 : MLO	23 : 35,000-126,499	31	2,043,814	528,938	1,468,523	0
NSE	NSE	201802	PRESKO	12 : MLO	24 : 126,500 & above	6	1,696,204	0	1,696,204	0
NSE	NSE	201802	PRESKO	13 : ITQ	21 : 0-6,499	92	151,322	43,039	74,839	0
NSE	NSE	201802	PRESKO	13 : ITQ	22 : 6,500-34,999	51	940,419	329,181	213,926	0
NSE	NSE	201802	PRESKO	13 : ITQ	23 : 35,000-126,499	25	1,588,718	620,060	375,112	0
NSE	NSE	201802	PRESKO	14 : ATQ	21 : 0-6,499	76	144,793	32,219	35,680	0
NSE	NSE	201802	PRESKO	14 : ATQ	22 : 6,500-34,999	26	459,613	148,560	115,267	0

Guidance:

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

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Market Execution Quality Detail: February 2018

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	12 : MLO	24 : 126,500 & above	94,403	-	-	-	-	-0.2200	
PORTPAINT	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000	
PORTPAINT	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
PORTPAINT	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000	
PORTPAINT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	18,908	-0.2100	
PRESKO	11 : MKT	21 : 0-6,499	33,490	-	-	-	-	1.2792	
PRESKO	11 : MKT	22 : 6,500-34,999	69,165	-	-	-	-	1.7740	
PRESKO	12 : MLO	21 : 0-6,499	118,665	2,050	250	3,986	250	0.8376	
PRESKO	12 : MLO	22 : 6,500-34,999	484,739	15,716	500	16,393	-	1.1226	
PRESKO	12 : MLO	23 : 35,000-126,499	1,241,538	8,000	13,300	97,352	36,032	-0.1909	
PRESKO	12 : MLO	24 : 126,500 & above	1,696,204	-	-	-	-	0.9093	
PRESKO	13 : ITQ	21 : 0-6,499	1,000	1,857	7,576	26,172	26,333	-0.6957	
PRESKO	13 : ITQ	22 : 6,500-34,999	-	-	11,563	97,003	79,340	-1.2908	
PRESKO	13 : ITQ	23 : 35,000-126,499	-	-	76	188,378	40,999	-0.0930	
PRESKO	14 : ATQ	21 : 0-6,499	-	4,780	1,315	2,468	594	0.2776	
PRESKO	14 : ATQ	22 : 6,500-34,999	-	200	9,962	65,225	9,775	-1.2971	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: February 2018

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	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	94,403	0.0	0	0.0000	0.0
PORTPAINT	13 : ITQ	21 : 0-6,499										
PORTPAINT	13 : ITQ	23 : 35,000-126,499										
PORTPAINT	14 : ATQ	21 : 0-6,499										
PORTPAINT	14 : ATQ	22 : 6,500-34,999										
PRESKO	11 : MKT	21 : 0-6,499	1.546696		0	0.0000	0.0	22,147	0.0	11,343	0.7062	0.0
PRESKO	11 : MKT	22 : 6,500-34,999	1.720346		0	0.0000	0.0	60,920	0.0	8,245	0.2974	0.0
PRESKO	12 : MLO	21 : 0-6,499	1.161076		0	0.0000	0.0	123,001	46.7	2,200	0.0631	0.0
PRESKO	12 : MLO	22 : 6,500-34,999	1.561644		0	0.0000	0.0	375,599	41.3	141,749	0.4204	55.5
PRESKO	12 : MLO	23 : 35,000-126,499	1.133447		0	0.0000	0.0	1,225,022	494.7	243,501	0.0835	0.0
PRESKO	12 : MLO	24 : 126,500 & above	1.618588		0	0.0000	0.0	1,318,246	0.0	377,958	0.5258	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	14 : ATQ	21 : 0-6,499										
PRESKO	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	201802	PRESCO	14 : ATQ	23 : 35,000-126,499	18	1,188,016	250,000	257,384	0
NSE	NSE	201802	PRESCO	14 : ATQ	24 : 126,500 & above	11	3,663,410	0	601,240	0
NSE	NSE	201802	PRESCO	15 : NTQ	21 : 0-6,499	31	76,037	9,250	17,820	0
NSE	NSE	201802	PRESCO	15 : NTQ	22 : 6,500-34,999	11	194,314	47,042	17,786	0
NSE	NSE	201802	PRESCO	15 : NTQ	23 : 35,000-126,499	9	467,873	140,000	65,423	0
NSE	NSE	201802	PRESCO	15 : NTQ	24 : 126,500 & above	6	1,864,323	0	342,006	0
NSE	NSE	201802	PRESTIGE	11 : MKT	21 : 0-6,499	6	9,802	0	9,802	0
NSE	NSE	201802	PRESTIGE	11 : MKT	22 : 6,500-34,999	6	64,120	0	64,120	0
NSE	NSE	201802	PRESTIGE	11 : MKT	23 : 35,000-126,499	8	661,005	0	661,005	0
NSE	NSE	201802	PRESTIGE	11 : MKT	24 : 126,500 & above	5	2,743,500	2,000,000	743,500	0
NSE	NSE	201802	PRESTIGE	12 : MLO	21 : 0-6,499	31	69,243	0	62,243	0
NSE	NSE	201802	PRESTIGE	12 : MLO	22 : 6,500-34,999	36	638,062	20,000	478,062	0
NSE	NSE	201802	PRESTIGE	12 : MLO	23 : 35,000-126,499	54	4,267,619	91,000	3,114,691	0
NSE	NSE	201802	PRESTIGE	12 : MLO	24 : 126,500 & above	117	156,339,826	5,994,076	123,037,250	0
NSE	NSE	201802	PRESTIGE	13 : ITQ	21 : 0-6,499	4	2,890	0	910	0
NSE	NSE	201802	PRESTIGE	13 : ITQ	22 : 6,500-34,999	9	132,800	33,480	73,591	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	23 : 35,000-126,499	-	-	-	65,300	68,060	-1.6824	
PRESCO	14 : ATQ	24 : 126,500 & above	601,240	-	-	-	-	-0.9500	
PRESCO	15 : NTQ	21 : 0-6,499	-	-	4,500	2,610	350	-2.5929	
PRESCO	15 : NTQ	22 : 6,500-34,999	-	-	17,786	-	-	0.0000	
PRESCO	15 : NTQ	23 : 35,000-126,499	-	-	-	57,352	8,071	0.3124	
PRESCO	15 : NTQ	24 : 126,500 & above	-	342,006	-	-	-	-1.0000	
PRESTIGE	11 : MKT	21 : 0-6,499	9,802	-	-	-	-	0.0050	
PRESTIGE	11 : MKT	22 : 6,500-34,999	64,120	-	-	-	-	0.0079	
PRESTIGE	11 : MKT	23 : 35,000-126,499	661,005	-	-	-	-	0.0057	
PRESTIGE	11 : MKT	24 : 126,500 & above	743,500	-	-	-	-	0.0230	
PRESTIGE	12 : MLO	21 : 0-6,499	57,823	-	-	759	3,661	0.0194	
PRESTIGE	12 : MLO	22 : 6,500-34,999	451,332	-	20,000	-	6,730	0.0222	
PRESTIGE	12 : MLO	23 : 35,000-126,499	2,365,431	100,000	180,000	369,260	100,000	0.0155	
PRESTIGE	12 : MLO	24 : 126,500 & above	86,884,330	9,601,062	3,052,739	11,717,408	5,650,887	0.0064	
PRESTIGE	13 : ITQ	21 : 0-6,499	-	-	-	910	-	-0.0032	
PRESTIGE	13 : ITQ	22 : 6,500-34,999	-	-	-	73,591	-	0.0051	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
PRESCO	14 : ATQ	23 : 35,000-126,499									
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	11 : MKT	21 : 0-6,499	0.014034	0	0.0000	0.0	9,802	0.0	0	0.0000	0.0
PRESTIGE	11 : MKT	22 : 6,500-34,999	0.015515	0	0.0000	0.0	64,120	0.0	0	0.0000	0.0
PRESTIGE	11 : MKT	23 : 35,000-126,499	0.014130	0	0.0000	0.0	661,005	0.0	0	0.0000	0.0
PRESTIGE	11 : MKT	24 : 126,500 & above	0.023012	0	0.0000	0.0	500,000	0.0	243,500	0.0099	0.0
PRESTIGE	12 : MLO	21 : 0-6,499	0.019760	0	0.0000	0.0	62,243	140.5	0	0.0000	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.016716	0	0.0000	0.0	478,062	37.3	0	0.0000	0.0
PRESTIGE	12 : MLO	23 : 35,000-126,499	0.013185	0	0.0000	0.0	3,114,691	183.6	0	0.0000	0.0
PRESTIGE	12 : MLO	24 : 126,500 & above	0.013664	0	0.0000	0.0	105,720,367	518.5	17,316,883	0.0170	536.2
PRESTIGE	13 : ITQ	21 : 0-6,499									
PRESTIGE	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	201802	PRESTIGE	13 : ITQ	23 : 35,000-126,499	13	950,575	308,333	414,179	0	
NSE	NSE	201802	PRESTIGE	13 : ITQ	24 : 126,500 & above	7	4,304,450	1,300,000	1,190,000	0	
NSE	NSE	201802	PRESTIGE	14 : ATQ	21 : 0-6,499	9	25,859	4,000	20,359	0	
NSE	NSE	201802	PRESTIGE	14 : ATQ	22 : 6,500-34,999	11	185,844	85,970	86,791	0	
NSE	NSE	201802	PRESTIGE	14 : ATQ	23 : 35,000-126,499	18	1,587,000	482,000	711,700	0	
NSE	NSE	201802	PRESTIGE	14 : ATQ	24 : 126,500 & above	44	26,420,460	2,878,894	10,269,043	0	
NSE	NSE	201802	PRESTIGE	15 : NTQ	21 : 0-6,499	9	12,964	11,324	1,640	0	
NSE	NSE	201802	PRESTIGE	15 : NTQ	22 : 6,500-34,999	1	17,500	0	0	0	
NSE	NSE	201802	PRESTIGE	15 : NTQ	23 : 35,000-126,499	10	725,000	120,000	0	0	
NSE	NSE	201802	PRESTIGE	15 : NTQ	24 : 126,500 & above	39	54,596,917	7,997,233	9,712,280	0	
NSE	NSE	201802	PZ	11 : MKT	21 : 0-6,499	62	61,658	0	61,658	0	
NSE	NSE	201802	PZ	11 : MKT	22 : 6,500-34,999	11	173,783	0	173,783	0	
NSE	NSE	201802	PZ	11 : MKT	23 : 35,000-126,499	3	245,375	0	245,375	0	
NSE	NSE	201802	PZ	12 : MLO	21 : 0-6,499	222	416,792	17,179	393,677	0	
NSE	NSE	201802	PZ	12 : MLO	22 : 6,500-34,999	116	1,937,915	119,158	1,803,771	0	
NSE	NSE	201802	PZ	12 : MLO	23 : 35,000-126,499	78	5,045,431	123,665	4,647,804	0	

Guidance:

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

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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)
PRESTIGE	13 : ITQ	23 : 35,000-126,499	-	-	-	243,004	90,498	-0.0047
PRESTIGE	13 : ITQ	24 : 126,500 & above	-	-	-	1,190,000	-	0.0117
PRESTIGE	14 : ATQ	21 : 0-6,499	-	-	-	2,859	17,500	-0.0307
PRESTIGE	14 : ATQ	22 : 6,500-34,999	-	10,000	-	55,291	10,000	-0.0153
PRESTIGE	14 : ATQ	23 : 35,000-126,499	-	-	239,000	89,000	325,000	-0.0264
PRESTIGE	14 : ATQ	24 : 126,500 & above	-	1,756,996	1,776,996	3,879,597	2,305,454	-0.0322
PRESTIGE	15 : NTQ	21 : 0-6,499	-	-	-	-	1,640	-0.0300
PRESTIGE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	24 : 126,500 & above	-	500,000	-	8,280,645	-	-0.0457
PZ	11 : MKT	21 : 0-6,499	61,658	-	-	-	-	0.5146
PZ	11 : MKT	22 : 6,500-34,999	173,783	-	-	-	-	0.4890
PZ	11 : MKT	23 : 35,000-126,499	245,375	-	-	-	-	0.4544
PZ	12 : MLO	21 : 0-6,499	354,471	1,614	3,403	15,500	3,449	0.3001
PZ	12 : MLO	22 : 6,500-34,999	1,571,961	41,822	35,742	50,412	30,832	0.3820
PZ	12 : MLO	23 : 35,000-126,499	3,351,113	222,662	172,528	401,024	70,737	0.3420

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
PRESTIGE	13 : ITQ	23 : 35,000-126,499									
PRESTIGE	13 : ITQ	24 : 126,500 & above									
PRESTIGE	14 : ATQ	21 : 0-6,499									
PRESTIGE	14 : ATQ	22 : 6,500-34,999									
PRESTIGE	14 : ATQ	23 : 35,000-126,499									
PRESTIGE	14 : ATQ	24 : 126,500 & above									
PRESTIGE	15 : NTQ	21 : 0-6,499									
PRESTIGE	15 : NTQ	22 : 6,500-34,999									
PRESTIGE	15 : NTQ	23 : 35,000-126,499									
PRESTIGE	15 : NTQ	24 : 126,500 & above									
PZ	11 : MKT	21 : 0-6,499	0.514164	0	0.0000	0.0	52,283	0.0	9,375	0.0540	0.0
PZ	11 : MKT	22 : 6,500-34,999	0.425258	0	0.0000	0.0	173,783	0.0	0	0.0000	0.0
PZ	11 : MKT	23 : 35,000-126,499	0.524758	0	0.0000	0.0	100,000	0.0	145,375	0.0959	0.0
PZ	12 : MLO	21 : 0-6,499	0.373367	0	0.0000	0.0	383,923	292.8	9,754	0.2074	0.0
PZ	12 : MLO	22 : 6,500-34,999	0.463978	0	0.0000	0.0	1,608,732	489.5	195,039	0.1306	26.3
PZ	12 : MLO	23 : 35,000-126,499	0.478308	0	0.0000	0.0	3,929,896	1649.4	717,908	0.1441	18.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	PZ	12 : MLO	24 : 126,500 & above	42	17,773,934	721,736	15,841,359	0
NSE	NSE	201802	PZ	13 : ITQ	21 : 0-6,499	99	203,742	61,319	105,088	0
NSE	NSE	201802	PZ	13 : ITQ	22 : 6,500-34,999	77	1,528,263	735,142	535,708	0
NSE	NSE	201802	PZ	13 : ITQ	23 : 35,000-126,499	44	2,815,398	889,640	954,670	0
NSE	NSE	201802	PZ	13 : ITQ	24 : 126,500 & above	5	901,815	734,784	167,031	0
NSE	NSE	201802	PZ	14 : ATQ	21 : 0-6,499	71	131,664	43,665	51,453	0
NSE	NSE	201802	PZ	14 : ATQ	22 : 6,500-34,999	71	1,203,041	598,200	254,158	0
NSE	NSE	201802	PZ	14 : ATQ	23 : 35,000-126,499	29	1,638,069	652,541	707,349	0
NSE	NSE	201802	PZ	14 : ATQ	24 : 126,500 & above	4	1,167,483	388,026	200,000	0
NSE	NSE	201802	PZ	15 : NTQ	21 : 0-6,499	38	103,662	22,826	29,877	0
NSE	NSE	201802	PZ	15 : NTQ	22 : 6,500-34,999	66	1,398,797	343,703	79,544	0
NSE	NSE	201802	PZ	15 : NTQ	23 : 35,000-126,499	19	1,302,087	206,405	417,467	0
NSE	NSE	201802	PZ	15 : NTQ	24 : 126,500 & above	9	2,126,854	282,288	927,310	0
NSE	NSE	201802	REDSTAREX	11 : MKT	21 : 0-6,499	21	40,995	0	40,995	0
NSE	NSE	201802	REDSTAREX	11 : MKT	22 : 6,500-34,999	4	72,263	20,000	52,263	0
NSE	NSE	201802	REDSTAREX	12 : MLO	21 : 0-6,499	40	47,610	0	43,003	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
PZ	12 : MLO	24 : 126,500 & above	11,997,246	402,994	168,429	1,269,034	112,000	0.4427
PZ	13 : ITQ	21 : 0-6,499	5,000	2,397	29,928	46,277	13,463	-0.2283
PZ	13 : ITQ	22 : 6,500-34,999	34,000	72,437	110,286	175,392	41,389	-0.1887
PZ	13 : ITQ	23 : 35,000-126,499	65,000	196,282	187,255	205,224	287,859	-0.2601
PZ	13 : ITQ	24 : 126,500 & above	-	15,000	-	152,031	-	0.4181
PZ	14 : ATQ	21 : 0-6,499	-	1,305	4,355	25,324	11,800	-0.2889
PZ	14 : ATQ	22 : 6,500-34,999	-	55,000	20,000	120,997	3,296	-0.5980
PZ	14 : ATQ	23 : 35,000-126,499	-	50,000	5,864	396,125	85,360	-0.4141
PZ	14 : ATQ	24 : 126,500 & above	-	200,000	-	-	-	-0.4500
PZ	15 : NTQ	21 : 0-6,499	-	1,183	6,570	1,676	5,800	-0.3513
PZ	15 : NTQ	22 : 6,500-34,999	-	-	-	-	50,183	-0.3582
PZ	15 : NTQ	23 : 35,000-126,499	-	353,580	4,887	9,000	50,000	-0.1637
PZ	15 : NTQ	24 : 126,500 & above	-	475,000	169,566	-	32,744	-0.1318
REDSTAREX	11 : MKT	21 : 0-6,499	40,995	-	-	-	-	0.3735
REDSTAREX	11 : MKT	22 : 6,500-34,999	52,263	-	-	-	-	0.3106
REDSTAREX	12 : MLO	21 : 0-6,499	40,503	-	-	-	1,000	0.1481

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	12 : MLO	24 : 126,500 & above	0.727883		0	0.0000	0.0	9,843,899	1748.5	5,997,460	0.3555	0.5
PZ	13 : ITQ	21 : 0-6,499										
PZ	13 : ITQ	22 : 6,500-34,999										
PZ	13 : ITQ	23 : 35,000-126,499										
PZ	13 : ITQ	24 : 126,500 & above										
PZ	14 : ATQ	21 : 0-6,499										
PZ	14 : ATQ	22 : 6,500-34,999										
PZ	14 : ATQ	23 : 35,000-126,499										
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	0.292133		0	0.0000	0.0	40,995	0.0	0	0.0000	0.0
REDSTAREX	11 : MKT	22 : 6,500-34,999	0.347514		0	0.0000	0.0	32,263	0.0	20,000	0.0498	0.0
REDSTAREX	12 : MLO	21 : 0-6,499	0.195074		0	0.0000	0.0	40,503	216.2	2,500	0.0917	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	REDSTAREX	12 : MLO	22 : 6,500-34,999	31	457,335	29,000	406,966	0
NSE	NSE	201802	REDSTAREX	12 : MLO	23 : 35,000-126,499	8	559,656	0	469,449	0
NSE	NSE	201802	REDSTAREX	12 : MLO	24 : 126,500 & above	6	1,696,512	0	1,696,512	0
NSE	NSE	201802	REDSTAREX	13 : ITQ	21 : 0-6,499	13	26,054	9,550	13,767	0
NSE	NSE	201802	REDSTAREX	13 : ITQ	22 : 6,500-34,999	18	269,863	118,083	79,280	0
NSE	NSE	201802	REDSTAREX	13 : ITQ	23 : 35,000-126,499	16	984,847	290,000	127,906	0
NSE	NSE	201802	REDSTAREX	13 : ITQ	24 : 126,500 & above	1	540,000	0	1,000	0
NSE	NSE	201802	REDSTAREX	14 : ATQ	21 : 0-6,499	27	44,189	17,183	13,306	0
NSE	NSE	201802	REDSTAREX	14 : ATQ	22 : 6,500-34,999	31	477,646	85,363	180,128	0
NSE	NSE	201802	REDSTAREX	14 : ATQ	23 : 35,000-126,499	17	1,005,351	164,340	391,264	0
NSE	NSE	201802	REDSTAREX	14 : ATQ	24 : 126,500 & above	2	582,500	0	220,000	0
NSE	NSE	201802	REDSTAREX	15 : NTQ	21 : 0-6,499	3	2,010	0	0	0
NSE	NSE	201802	REDSTAREX	15 : NTQ	22 : 6,500-34,999	4	90,450	31,450	40,000	0
NSE	NSE	201802	REDSTAREX	15 : NTQ	23 : 35,000-126,499	6	320,000	105,000	50,000	0
NSE	NSE	201802	REDSTAREX	15 : NTQ	24 : 126,500 & above	4	1,350,000	550,000	800,000	0
NSE	NSE	201802	REGALINS	12 : MLO	21 : 0-6,499	3	810	0	810	0

Guidance:

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

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Market 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)
REDSTAREX	12 : MLO	22 : 6,500-34,999	371,266	-	2,780	32,569	351	0.2196
REDSTAREX	12 : MLO	23 : 35,000-126,499	442,131	17,318	-	10,000	-	0.2738
REDSTAREX	12 : MLO	24 : 126,500 & above	1,546,512	141,600	-	-	1,334	0.1892
REDSTAREX	13 : ITQ	21 : 0-6,499	-	5,000	-	6,167	600	-0.1377
REDSTAREX	13 : ITQ	22 : 6,500-34,999	180	-	100	38,100	-	-0.1291
REDSTAREX	13 : ITQ	23 : 35,000-126,499	-	200	56,407	45,199	880	-0.3218
REDSTAREX	13 : ITQ	24 : 126,500 & above	-	-	-	1,000	-	0.4000
REDSTAREX	14 : ATQ	21 : 0-6,499	-	-	20	2,540	4,891	-0.2468
REDSTAREX	14 : ATQ	22 : 6,500-34,999	-	-	-	81,746	41,245	-0.2756
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	-	50,000	-	50,664	-0.3233
REDSTAREX	14 : ATQ	24 : 126,500 & above	-	-	210,000	10,000	-	-0.2523
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
REDSTAREX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.4500
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0500
REDSTAREX	15 : NTQ	24 : 126,500 & above	-	-	300,000	-	500,000	-0.4813
REGALINS	12 : MLO	21 : 0-6,499	810	-	-	-	-	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)	
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.245720		0	0.0000	0.0	406,966	62.1	0	0.0000	0.0
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.264340		0	0.0000	0.0	280,449	41.4	189,000	0.0715	0.0
REDSTAREX	12 : MLO	24 : 126,500 & above	0.209809		0	0.0000	0.0	1,346,512	32.9	350,000	0.0497	0.0
REDSTAREX	13 : ITQ	21 : 0-6,499										
REDSTAREX	13 : ITQ	22 : 6,500-34,999										
REDSTAREX	13 : ITQ	23 : 35,000-126,499										
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	21 : 0-6,499										
REDSTAREX	15 : NTQ	22 : 6,500-34,999										
REDSTAREX	15 : NTQ	23 : 35,000-126,499										
REDSTAREX	15 : NTQ	24 : 126,500 & above										
REGALINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	810	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	201802	REGALINS	12 : MLO	24 : 126,500 & above	1	275,000	0	275,000	0	
NSE	NSE	201802	ROYALEX	11 : MKT	21 : 0-6,499	6	18,541	0	18,541	0	
NSE	NSE	201802	ROYALEX	11 : MKT	22 : 6,500-34,999	9	177,017	0	177,017	0	
NSE	NSE	201802	ROYALEX	11 : MKT	23 : 35,000-126,499	6	471,527	0	471,527	0	
NSE	NSE	201802	ROYALEX	11 : MKT	24 : 126,500 & above	2	527,650	237,650	290,000	0	
NSE	NSE	201802	ROYALEX	12 : MLO	21 : 0-6,499	32	69,422	270	63,652	0	
NSE	NSE	201802	ROYALEX	12 : MLO	22 : 6,500-34,999	34	711,933	6,504	584,236	0	
NSE	NSE	201802	ROYALEX	12 : MLO	23 : 35,000-126,499	46	3,810,330	93,194	3,381,976	0	
NSE	NSE	201802	ROYALEX	12 : MLO	24 : 126,500 & above	38	39,535,266	3,396,113	26,436,181	0	
NSE	NSE	201802	ROYALEX	13 : ITQ	21 : 0-6,499	5	16,441	5,000	11,441	0	
NSE	NSE	201802	ROYALEX	13 : ITQ	22 : 6,500-34,999	1	18,500	0	18,500	0	
NSE	NSE	201802	ROYALEX	13 : ITQ	23 : 35,000-126,499	2	193,194	0	190,070	0	
NSE	NSE	201802	ROYALEX	13 : ITQ	24 : 126,500 & above	6	1,588,690	1,288,688	5,657	0	
NSE	NSE	201802	ROYALEX	14 : ATQ	21 : 0-6,499	5	7,246	10	1,136	0	
NSE	NSE	201802	ROYALEX	14 : ATQ	22 : 6,500-34,999	6	172,507	35,000	52,507	0	
NSE	NSE	201802	ROYALEX	14 : ATQ	23 : 35,000-126,499	29	2,184,999	375,000	862,502	0	

Guidance:

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

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Order 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)
REGALINS	12 : MLO	24 : 126,500 & above	275,000	-	-	-	-	0.0000
ROYALEX	11 : MKT	21 : 0-6,499	18,541	-	-	-	-	0.0297
ROYALEX	11 : MKT	22 : 6,500-34,999	177,017	-	-	-	-	0.0134
ROYALEX	11 : MKT	23 : 35,000-126,499	471,527	-	-	-	-	0.0272
ROYALEX	11 : MKT	24 : 126,500 & above	290,000	-	-	-	-	0.0400
ROYALEX	12 : MLO	21 : 0-6,499	57,637	-	-	-	-	0.0086
ROYALEX	12 : MLO	22 : 6,500-34,999	520,483	-	5,000	39,467	1,640	0.0073
ROYALEX	12 : MLO	23 : 35,000-126,499	2,923,321	-	3,996	120,920	43,650	0.0041
ROYALEX	12 : MLO	24 : 126,500 & above	17,223,472	63,500	1,027,562	1,873,395	2,417,597	0.0062
ROYALEX	13 : ITQ	21 : 0-6,499	-	-	-	3,129	7,812	-0.0025
ROYALEX	13 : ITQ	22 : 6,500-34,999	-	-	-	18,500	-	0.0200
ROYALEX	13 : ITQ	23 : 35,000-126,499	-	-	-	182,337	1,000	-0.0149
ROYALEX	13 : ITQ	24 : 126,500 & above	-	-	-	-	5,656	-0.0400
ROYALEX	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0300
ROYALEX	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.0362
ROYALEX	14 : ATQ	23 : 35,000-126,499	-	-	105,000	505,000	198,493	-0.0156

Guidance:

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

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

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)	
REGALINS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	275,000	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	21 : 0-6,499	0.023983		0	0.0000	0.0	18,541	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	22 : 6,500-34,999	0.010958		0	0.0000	0.0	177,017	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	23 : 35,000-126,499	0.033024		0	0.0000	0.0	248,527	0.0	223,000	0.0116	0.0
ROYALEX	11 : MKT	24 : 126,500 & above	0.040000		0	0.0000	0.0	290,000	0.0	0	0.0000	0.0
ROYALEX	12 : MLO	21 : 0-6,499	0.010985		0	0.0000	0.0	63,652	748.2	0	0.0000	0.0
ROYALEX	12 : MLO	22 : 6,500-34,999	0.010742		0	0.0000	0.0	584,236	175.8	0	0.0000	0.0
ROYALEX	12 : MLO	23 : 35,000-126,499	0.009742		0	0.0000	0.0	3,091,976	276.4	290,000	0.0099	2976.3
ROYALEX	12 : MLO	24 : 126,500 & above	0.010692		0	0.0000	0.0	24,856,368	1498.7	1,579,813	0.0100	4638.3
ROYALEX	13 : ITQ	21 : 0-6,499										
ROYALEX	13 : ITQ	22 : 6,500-34,999										
ROYALEX	13 : ITQ	23 : 35,000-126,499										
ROYALEX	13 : ITQ	24 : 126,500 & above										
ROYALEX	14 : ATQ	21 : 0-6,499										
ROYALEX	14 : ATQ	22 : 6,500-34,999										
ROYALEX	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	201802	ROYALEX	14 : ATQ	24 : 126,500 & above	26	17,200,428	4,341,156	2,632,574	0	
NSE	NSE	201802	ROYALEX	15 : NTQ	21 : 0-6,499	4	20,000	15,000	0	0	
NSE	NSE	201802	ROYALEX	15 : NTQ	22 : 6,500-34,999	1	20,000	0	0	0	
NSE	NSE	201802	ROYALEX	15 : NTQ	23 : 35,000-126,499	13	1,053,194	343,194	100,000	0	
NSE	NSE	201802	ROYALEX	15 : NTQ	24 : 126,500 & above	20	13,980,000	6,800,000	565,911	0	
NSE	NSE	201802	RTBRISCOE	12 : MLO	21 : 0-6,499	4	2,850	0	2,850	0	
NSE	NSE	201802	RTBRISCOE	12 : MLO	22 : 6,500-34,999	1	11,790	0	11,790	0	
NSE	NSE	201802	RTBRISCOE	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201802	SCOA	11 : MKT	21 : 0-6,499	2	2,500	0	2,500	0	
NSE	NSE	201802	SCOA	12 : MLO	21 : 0-6,499	2	5,068	0	5,068	0	
NSE	NSE	201802	SEPLAT	11 : MKT	21 : 0-6,499	21	15,025	0	15,025	0	
NSE	NSE	201802	SEPLAT	12 : MLO	21 : 0-6,499	59	57,889	1,017	56,872	0	
NSE	NSE	201802	SEPLAT	12 : MLO	22 : 6,500-34,999	15	179,370	10,928	168,442	0	
NSE	NSE	201802	SEPLAT	12 : MLO	24 : 126,500 & above	1	185,532	0	185,532	0	
NSE	NSE	201802	SEPLAT	13 : ITQ	21 : 0-6,499	52	62,590	29,811	12,806	0	
NSE	NSE	201802	SEPLAT	13 : ITQ	22 : 6,500-34,999	8	156,956	89,275	7,647	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
ROYALEX	14 : ATQ	24 : 126,500 & above	-	-	67,000	900,626	724,706	-0.0329
ROYALEX	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
ROYALEX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
ROYALEX	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.0300
ROYALEX	15 : NTQ	24 : 126,500 & above	-	-	-	100,888	9,334	-0.0301
RTBRISCOE	12 : MLO	21 : 0-6,499	2,850	-	-	-	-	0.0000
RTBRISCOE	12 : MLO	22 : 6,500-34,999	11,790	-	-	-	-	0.0000
RTBRISCOE	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
SCOA	11 : MKT	21 : 0-6,499	2,500	-	-	-	-	0.0000
SCOA	12 : MLO	21 : 0-6,499	5,068	-	-	-	-	0.0000
SEPLAT	11 : MKT	21 : 0-6,499	15,025	-	-	-	-	11.8537
SEPLAT	12 : MLO	21 : 0-6,499	56,872	-	-	-	-	8.3656
SEPLAT	12 : MLO	22 : 6,500-34,999	168,442	-	-	-	-	10.2273
SEPLAT	12 : MLO	24 : 126,500 & above	185,532	-	-	-	-	1.9670
SEPLAT	13 : ITQ	21 : 0-6,499	788	1,546	3,354	2,994	643	-4.3511
SEPLAT	13 : ITQ	22 : 6,500-34,999	-	-	4,000	300	-	-9.9000

Guidance:

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

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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	14 : ATQ	24 : 126,500 & above										
ROYALEX	15 : NTQ	21 : 0-6,499										
ROYALEX	15 : NTQ	22 : 6,500-34,999										
ROYALEX	15 : NTQ	23 : 35,000-126,499										
ROYALEX	15 : NTQ	24 : 126,500 & above										
RTBRISCOE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,850	0.0	0	0.0000	0.0
RTBRISCOE	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	11,790	0.0	0	0.0000	0.0
RTBRISCOE	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
SCOA	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	2,500	0.0	0	0.0000	0.0
SCOA	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,068	0.0	0	0.0000	0.0
SEPLAT	11 : MKT	21 : 0-6,499	13.807247		0	0.0000	0.0	11,891	0.0	3,134	0.7697	0.0
SEPLAT	12 : MLO	21 : 0-6,499	11.331055		0	0.0000	0.0	50,872	0.0	6,000	0.8025	0.0
SEPLAT	12 : MLO	22 : 6,500-34,999	10.116054		0	0.0000	0.0	146,442	0.0	22,000	0.0951	0.0
SEPLAT	12 : MLO	24 : 126,500 & above	1.966996		0	0.0000	0.0	0	0.0	185,532	0.0335	0.0
SEPLAT	13 : ITQ	21 : 0-6,499										
SEPLAT	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	201802	SEPLAT	13 : ITQ	23 : 35,000-126,499	2	126,000	126,000	0	0
NSE	NSE	201802	SEPLAT	14 : ATQ	21 : 0-6,499	28	22,979	9,428	3,481	0
NSE	NSE	201802	SEPLAT	14 : ATQ	22 : 6,500-34,999	11	176,406	89,422	15,044	0
NSE	NSE	201802	SEPLAT	14 : ATQ	23 : 35,000-126,499	3	181,000	181,000	0	0
NSE	NSE	201802	SEPLAT	14 : ATQ	24 : 126,500 & above	1	500,000	0	26,475	0
NSE	NSE	201802	SEPLAT	15 : NTQ	21 : 0-6,499	12	4,665	4,412	10	0
NSE	NSE	201802	SEPLAT	15 : NTQ	22 : 6,500-34,999	6	68,983	40,961	0	0
NSE	NSE	201802	SEPLAT	15 : NTQ	23 : 35,000-126,499	3	200,304	63,000	0	0
NSE	NSE	201802	SEPLAT	15 : NTQ	24 : 126,500 & above	3	912,700	412,700	0	0
NSE	NSE	201802	SKYEBANK	11 : MKT	21 : 0-6,499	89	212,338	0	212,338	0
NSE	NSE	201802	SKYEBANK	11 : MKT	22 : 6,500-34,999	76	1,325,992	0	1,325,992	0
NSE	NSE	201802	SKYEBANK	11 : MKT	23 : 35,000-126,499	56	4,245,522	0	4,245,522	0
NSE	NSE	201802	SKYEBANK	11 : MKT	24 : 126,500 & above	71	51,705,186	19,303,224	32,401,962	0
NSE	NSE	201802	SKYEBANK	12 : MLO	21 : 0-6,499	386	958,211	9,011	839,410	0
NSE	NSE	201802	SKYEBANK	12 : MLO	22 : 6,500-34,999	371	6,437,830	85,750	5,474,677	0
NSE	NSE	201802	SKYEBANK	12 : MLO	23 : 35,000-126,499	444	34,188,586	1,600,739	27,217,768	0

Guidance:

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

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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)
SEPLAT	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
SEPLAT	14 : ATQ	21 : 0-6,499	-	-	-	2,396	50	-14.3321
SEPLAT	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-24.9395
SEPLAT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
SEPLAT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-33.9441
SEPLAT	15 : NTQ	21 : 0-6,499	-	-	-	10	-	2.9000
SEPLAT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
SEPLAT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
SEPLAT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
SKYEBANK	11 : MKT	21 : 0-6,499	212,338	-	-	-	-	0.0268
SKYEBANK	11 : MKT	22 : 6,500-34,999	1,325,992	-	-	-	-	0.0320
SKYEBANK	11 : MKT	23 : 35,000-126,499	4,245,522	-	-	-	-	0.0263
SKYEBANK	11 : MKT	24 : 126,500 & above	32,401,962	-	-	-	-	0.0256
SKYEBANK	12 : MLO	21 : 0-6,499	633,408	14,878	43,782	72,654	30,386	0.0146
SKYEBANK	12 : MLO	22 : 6,500-34,999	4,301,730	85,218	137,243	424,762	268,525	0.0119
SKYEBANK	12 : MLO	23 : 35,000-126,499	19,755,877	401,114	1,308,082	2,297,655	2,052,308	0.0153

Guidance:

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

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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	13 : ITQ	23 : 35,000-126,499									
SEPLAT	14 : ATQ	21 : 0-6,499									
SEPLAT	14 : ATQ	22 : 6,500-34,999									
SEPLAT	14 : ATQ	23 : 35,000-126,499									
SEPLAT	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									
SEPLAT	15 : NTQ	24 : 126,500 & above									
SKYEBANK	11 : MKT	21 : 0-6,499	0.022745	0	0.0000	0.0	203,733	0.0	8,605	0.0131	0.0
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.028240	0	0.0000	0.0	1,114,116	0.0	211,876	0.0330	0.0
SKYEBANK	11 : MKT	23 : 35,000-126,499	0.030260	0	0.0000	0.0	3,485,522	0.0	760,000	0.0358	0.0
SKYEBANK	11 : MKT	24 : 126,500 & above	0.045353	0	0.0000	0.0	20,963,079	0.0	11,438,883	0.0331	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.015779	0	0.0000	0.0	817,251	660.8	22,159	0.0440	670.3
SKYEBANK	12 : MLO	22 : 6,500-34,999	0.015860	0	0.0000	0.0	5,297,016	641.1	177,661	0.0235	1831.6
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.018817	0	0.0000	0.0	25,671,581	716.9	1,546,187	0.0299	1038.9

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	201802	SKYEBANK	12 : MLO	24 : 126,500 & above	877	1,272,423,273	84,265,646	1,008,566,479	0
NSE	NSE	201802	SKYEBANK	13 : ITQ	21 : 0-6,499	20	61,098	8,500	41,301	0
NSE	NSE	201802	SKYEBANK	13 : ITQ	22 : 6,500-34,999	47	827,807	282,428	491,166	0
NSE	NSE	201802	SKYEBANK	13 : ITQ	23 : 35,000-126,499	76	5,983,835	2,423,812	3,039,366	0
NSE	NSE	201802	SKYEBANK	13 : ITQ	24 : 126,500 & above	87	84,515,812	41,148,390	20,550,677	0
NSE	NSE	201802	SKYEBANK	14 : ATQ	21 : 0-6,499	74	186,221	52,295	115,689	0
NSE	NSE	201802	SKYEBANK	14 : ATQ	22 : 6,500-34,999	108	1,808,391	609,355	975,393	0
NSE	NSE	201802	SKYEBANK	14 : ATQ	23 : 35,000-126,499	173	13,257,415	4,596,196	6,805,951	0
NSE	NSE	201802	SKYEBANK	14 : ATQ	24 : 126,500 & above	277	231,662,471	101,961,513	86,880,506	0
NSE	NSE	201802	SKYEBANK	15 : NTQ	21 : 0-6,499	70	172,337	67,976	22,406	0
NSE	NSE	201802	SKYEBANK	15 : NTQ	22 : 6,500-34,999	162	2,722,179	1,103,017	483,040	0
NSE	NSE	201802	SKYEBANK	15 : NTQ	23 : 35,000-126,499	333	25,411,373	11,329,120	4,907,178	0
NSE	NSE	201802	SKYEBANK	15 : NTQ	24 : 126,500 & above	633	727,215,078	397,424,399	96,974,500	0
NSE	NSE	201802	SKYESHELT	11 : MKT	21 : 0-6,499	4	433	0	433	0
NSE	NSE	201802	SKYESHELT	12 : MLO	21 : 0-6,499	3	705	0	705	0
NSE	NSE	201802	SMURFIT	12 : MLO	21 : 0-6,499	1	600	0	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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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
SKYEBANK	12 : MLO	24 : 126,500 & above	533,312,133	45,405,141	38,746,978	143,154,377	59,756,045	0.0132
SKYEBANK	13 : ITQ	21 : 0-6,499	1,150	4,362	22,124	13,665	-	-0.0226
SKYEBANK	13 : ITQ	22 : 6,500-34,999	20,000	101,934	226,056	106,996	32,780	-0.0020
SKYEBANK	13 : ITQ	23 : 35,000-126,499	300,000	657,240	810,163	861,881	148,337	-0.0153
SKYEBANK	13 : ITQ	24 : 126,500 & above	1,771,567	7,596,903	5,775,143	4,266,266	318,130	-0.0261
SKYEBANK	14 : ATQ	21 : 0-6,499	1,625	17,265	22,550	50,888	19,143	-0.0064
SKYEBANK	14 : ATQ	22 : 6,500-34,999	22,942	84,250	406,166	336,635	31,872	-0.0177
SKYEBANK	14 : ATQ	23 : 35,000-126,499	100,000	799,385	1,380,111	3,218,046	526,129	-0.0122
SKYEBANK	14 : ATQ	24 : 126,500 & above	824,914	13,556,138	25,643,043	32,955,921	8,961,404	-0.0267
SKYEBANK	15 : NTQ	21 : 0-6,499	-	-	6,500	13,056	500	-0.0150
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	10,000	84,500	216,540	38,000	-0.0537
SKYEBANK	15 : NTQ	23 : 35,000-126,499	100,000	150,000	416,500	1,580,312	1,553,928	-0.0318
SKYEBANK	15 : NTQ	24 : 126,500 & above	9,880,000	11,470,242	15,395,288	13,873,707	10,495,513	-0.0202
SKYESHELT	11 : MKT	21 : 0-6,499	433	-	-	-	-	0.0000
SKYESHELT	12 : MLO	21 : 0-6,499	705	-	-	-	-	0.0000
SMURFIT	12 : MLO	21 : 0-6,499	600	-	-	-	-	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)	
SKYEBANK	12 : MLO	24 : 126,500 & above	0.021462		0	0.0000	0.0	899,882,588	2165.0	108,683,891	0.0214	1211.0
SKYEBANK	13 : ITQ	21 : 0-6,499										
SKYEBANK	13 : ITQ	22 : 6,500-34,999										
SKYEBANK	13 : ITQ	23 : 35,000-126,499										
SKYEBANK	13 : ITQ	24 : 126,500 & above										
SKYEBANK	14 : ATQ	21 : 0-6,499										
SKYEBANK	14 : ATQ	22 : 6,500-34,999										
SKYEBANK	14 : ATQ	23 : 35,000-126,499										
SKYEBANK	14 : ATQ	24 : 126,500 & above										
SKYEBANK	15 : NTQ	21 : 0-6,499										
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	433	0.0	0	0.0000	0.0
SKYESHELT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	705	0.0	0	0.0000	0.0
SMURFIT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	600	0.0	0	0.0000	0.0

Guidance:

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

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

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	201802	SOVRENINS	11 : MKT	22 : 6,500-34,999	1	16,000	0	16,000	0
NSE	NSE	201802	SOVRENINS	12 : MLO	21 : 0-6,499	3	1,030	0	1,030	0
NSE	NSE	201802	SOVRENINS	12 : MLO	23 : 35,000-126,499	3	302,000	0	302,000	0
NSE	NSE	201802	SOVRENINS	12 : MLO	24 : 126,500 & above	4	9,317,045	0	9,317,045	0
NSE	NSE	201802	STACO	12 : MLO	21 : 0-6,499	3	410	0	410	0
NSE	NSE	201802	STACO	12 : MLO	22 : 6,500-34,999	1	17,008	0	17,008	0
NSE	NSE	201802	STACO	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201802	STANBIC	11 : MKT	21 : 0-6,499	61	89,077	0	89,077	0
NSE	NSE	201802	STANBIC	11 : MKT	22 : 6,500-34,999	9	148,431	0	148,431	0
NSE	NSE	201802	STANBIC	11 : MKT	23 : 35,000-126,499	3	267,000	0	267,000	0
NSE	NSE	201802	STANBIC	11 : MKT	24 : 126,500 & above	1	179,000	0	179,000	0
NSE	NSE	201802	STANBIC	12 : MLO	21 : 0-6,499	208	324,197	8,062	316,135	0
NSE	NSE	201802	STANBIC	12 : MLO	22 : 6,500-34,999	63	1,002,592	74,557	912,844	0
NSE	NSE	201802	STANBIC	12 : MLO	23 : 35,000-126,499	45	3,058,101	296,382	2,684,247	0
NSE	NSE	201802	STANBIC	12 : MLO	24 : 126,500 & above	33	73,827,900	1,068,845	72,254,305	0
NSE	NSE	201802	STANBIC	13 : ITQ	21 : 0-6,499	80	164,179	78,840	77,730	0

Guidance:

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

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Market 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)
SOVRENINS	11 : MKT	22 : 6,500-34,999	16,000	-	-	-	-	0.0000
SOVRENINS	12 : MLO	21 : 0-6,499	1,030	-	-	-	-	0.0000
SOVRENINS	12 : MLO	23 : 35,000-126,499	302,000	-	-	-	-	0.0000
SOVRENINS	12 : MLO	24 : 126,500 & above	9,317,045	-	-	-	-	0.0000
STACO	12 : MLO	21 : 0-6,499	410	-	-	-	-	0.0000
STACO	12 : MLO	22 : 6,500-34,999	17,008	-	-	-	-	0.0000
STACO	12 : MLO	23 : 35,000-126,499	50,000	-	-	-	-	0.0000
STANBIC	11 : MKT	21 : 0-6,499	89,077	-	-	-	-	0.7813
STANBIC	11 : MKT	22 : 6,500-34,999	148,431	-	-	-	-	0.7375
STANBIC	11 : MKT	23 : 35,000-126,499	267,000	-	-	-	-	0.2903
STANBIC	11 : MKT	24 : 126,500 & above	179,000	-	-	-	-	2.1500
STANBIC	12 : MLO	21 : 0-6,499	310,290	-	70	5,588	187	0.6438
STANBIC	12 : MLO	22 : 6,500-34,999	885,102	-	7,691	20,051	-	0.4010
STANBIC	12 : MLO	23 : 35,000-126,499	2,397,305	22,324	3,000	158,805	102,813	0.5655
STANBIC	12 : MLO	24 : 126,500 & above	70,658,713	727,569	199,344	163,084	234,680	-0.0448
STANBIC	13 : ITQ	21 : 0-6,499	427	200	17,924	39,731	11,429	-0.1898

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
SOVRENINS	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	16,000	0.0	0	0.0000	0.0	
SOVRENINS	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,030	0.0	0	0.0000	0.0	
SOVRENINS	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	302,000	0.0	0	0.0000	0.0	
SOVRENINS	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	9,317,045	0.0	0	0.0000	0.0	
STACO	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	410	0.0	0	0.0000	0.0	
STACO	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	17,008	0.0	0	0.0000	0.0	
STACO	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	50,000	0.0	0	0.0000	0.0	
STANBIC	11 : MKT	21 : 0-6,499	0.834131	0	0.0000	0.0	71,409	0.0	17,668	0.0529	0.0	
STANBIC	11 : MKT	22 : 6,500-34,999	0.674707	0	0.0000	0.0	95,443	0.0	52,988	0.0547	0.0	
STANBIC	11 : MKT	23 : 35,000-126,499	0.513295	0	0.0000	0.0	267,000	0.0	0	0.0000	0.0	
STANBIC	11 : MKT	24 : 126,500 & above	0.300000	0	0.0000	0.0	179,000	0.0	0	0.0000	0.0	
STANBIC	12 : MLO	21 : 0-6,499	0.587313	0	0.0000	0.0	307,360	17.2	8,775	0.2370	0.0	
STANBIC	12 : MLO	22 : 6,500-34,999	0.496957	0	0.0000	0.0	844,813	7.7	68,031	0.0401	152.1	
STANBIC	12 : MLO	23 : 35,000-126,499	0.738455	0	0.0000	0.0	2,037,304	180.8	646,943	0.1965	31.0	
STANBIC	12 : MLO	24 : 126,500 & above	0.720229	0	0.0000	0.0	70,169,272	31.3	2,085,033	0.1597	176.8	
STANBIC	13 : ITQ	21 : 0-6,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201802	STANBIC	13 : ITQ	22 : 6,500-34,999	64	1,068,015	520,158	401,265	0	
NSE	NSE	201802	STANBIC	13 : ITQ	23 : 35,000-126,499	33	2,496,523	1,200,067	882,142	0	
NSE	NSE	201802	STANBIC	13 : ITQ	24 : 126,500 & above	27	20,959,546	3,481,288	16,996,564	0	
NSE	NSE	201802	STANBIC	14 : ATQ	21 : 0-6,499	38	64,820	20,501	31,931	0	
NSE	NSE	201802	STANBIC	14 : ATQ	22 : 6,500-34,999	24	372,387	146,076	184,079	0	
NSE	NSE	201802	STANBIC	14 : ATQ	23 : 35,000-126,499	29	2,135,064	579,338	726,744	0	
NSE	NSE	201802	STANBIC	14 : ATQ	24 : 126,500 & above	21	12,287,695	1,378,766	9,496,161	0	
NSE	NSE	201802	STANBIC	15 : NTQ	21 : 0-6,499	19	19,472	6,221	2,500	0	
NSE	NSE	201802	STANBIC	15 : NTQ	22 : 6,500-34,999	7	141,779	53,000	32,370	0	
NSE	NSE	201802	STANBIC	15 : NTQ	23 : 35,000-126,499	14	944,283	250,072	388,208	0	
NSE	NSE	201802	STANBIC	15 : NTQ	24 : 126,500 & above	12	4,859,590	353,855	1,679,959	0	
NSE	NSE	201802	STDINSURE	11 : MKT	24 : 126,500 & above	1	1,000,000	0	1,000,000	0	
NSE	NSE	201802	STDINSURE	12 : MLO	22 : 6,500-34,999	2	27,643	0	27,643	0	
NSE	NSE	201802	STERLNBANK	11 : MKT	21 : 0-6,499	61	122,967	0	122,967	0	
NSE	NSE	201802	STERLNBANK	11 : MKT	22 : 6,500-34,999	21	348,701	0	348,701	0	
NSE	NSE	201802	STERLNBANK	11 : MKT	23 : 35,000-126,499	21	1,607,695	194,663	1,413,032	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	22 : 6,500-34,999	-	3,667	78,743	180,866	64,662	-0.3311
STANBIC	13 : ITQ	23 : 35,000-126,499	-	214	139,629	548,456	55,325	-0.2716
STANBIC	13 : ITQ	24 : 126,500 & above	16,279,279	1,200	5,467	172,388	203,078	0.4755
STANBIC	14 : ATQ	21 : 0-6,499	-	-	5,434	9,447	9,178	-0.0207
STANBIC	14 : ATQ	22 : 6,500-34,999	-	10,000	13,543	62,568	50,801	-0.4468
STANBIC	14 : ATQ	23 : 35,000-126,499	45,146	100,000	95,432	239,455	22,666	-0.1124
STANBIC	14 : ATQ	24 : 126,500 & above	8,716,044	455,825	131,150	47,675	-	-0.2472
STANBIC	15 : NTQ	21 : 0-6,499	-	-	-	2,500	-	0.3000
STANBIC	15 : NTQ	22 : 6,500-34,999	-	-	-	250	1,015	-0.1250
STANBIC	15 : NTQ	23 : 35,000-126,499	-	-	74,325	127,262	175,540	-0.4688
STANBIC	15 : NTQ	24 : 126,500 & above	978,802	700,198	959	-	-	0.0822
STDINSURE	11 : MKT	24 : 126,500 & above	1,000,000	-	-	-	-	0.0000
STDINSURE	12 : MLO	22 : 6,500-34,999	27,643	-	-	-	-	0.0000
STERLNBANK	11 : MKT	21 : 0-6,499	122,967	-	-	-	-	0.0543
STERLNBANK	11 : MKT	22 : 6,500-34,999	348,701	-	-	-	-	0.0429
STERLNBANK	11 : MKT	23 : 35,000-126,499	1,413,032	-	-	-	-	0.0677

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	13 : ITQ	22 : 6,500-34,999									
STANBIC	13 : ITQ	23 : 35,000-126,499									
STANBIC	13 : ITQ	24 : 126,500 & above									
STANBIC	14 : ATQ	21 : 0-6,499									
STANBIC	14 : ATQ	22 : 6,500-34,999									
STANBIC	14 : ATQ	23 : 35,000-126,499									
STANBIC	14 : ATQ	24 : 126,500 & above									
STANBIC	15 : NTQ	21 : 0-6,499									
STANBIC	15 : NTQ	22 : 6,500-34,999									
STANBIC	15 : NTQ	23 : 35,000-126,499									
STANBIC	15 : NTQ	24 : 126,500 & above									
STDINSURE	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	1,000,000	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	27,643	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	21 : 0-6,499	0.047033	0	0.0000	0.0	115,467	0.0	7,500	0.0067	0.0
STERLNBANK	11 : MKT	22 : 6,500-34,999	0.043166	0	0.0000	0.0	275,501	0.0	73,200	0.0148	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.073021	0	0.0000	0.0	1,015,275	0.0	397,757	0.0110	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	STERLNBANK	11 : MKT	24 : 126,500 & above	21	8,620,182	660,000	7,960,182	0
NSE	NSE	201802	STERLNBANK	12 : MLO	21 : 0-6,499	172	430,467	1,703	422,233	0
NSE	NSE	201802	STERLNBANK	12 : MLO	22 : 6,500-34,999	156	2,877,818	88,821	2,596,215	0
NSE	NSE	201802	STERLNBANK	12 : MLO	23 : 35,000-126,499	253	19,359,704	796,085	16,756,836	0
NSE	NSE	201802	STERLNBANK	12 : MLO	24 : 126,500 & above	244	1,852,823,236	3,943,637	1,831,942,818	0
NSE	NSE	201802	STERLNBANK	13 : ITQ	21 : 0-6,499	36	106,748	10,630	68,201	0
NSE	NSE	201802	STERLNBANK	13 : ITQ	22 : 6,500-34,999	51	927,940	226,806	520,251	0
NSE	NSE	201802	STERLNBANK	13 : ITQ	23 : 35,000-126,499	109	8,263,099	2,489,320	4,427,384	0
NSE	NSE	201802	STERLNBANK	13 : ITQ	24 : 126,500 & above	88	37,386,275	15,211,321	11,008,750	0
NSE	NSE	201802	STERLNBANK	14 : ATQ	21 : 0-6,499	49	114,553	37,987	65,856	0
NSE	NSE	201802	STERLNBANK	14 : ATQ	22 : 6,500-34,999	66	1,268,377	354,081	625,587	0
NSE	NSE	201802	STERLNBANK	14 : ATQ	23 : 35,000-126,499	119	9,043,525	4,596,555	3,397,217	0
NSE	NSE	201802	STERLNBANK	14 : ATQ	24 : 126,500 & above	104	35,160,760	10,590,343	13,573,616	0
NSE	NSE	201802	STERLNBANK	15 : NTQ	21 : 0-6,499	48	137,303	70,268	23,828	0
NSE	NSE	201802	STERLNBANK	15 : NTQ	22 : 6,500-34,999	114	2,207,003	897,273	553,217	0
NSE	NSE	201802	STERLNBANK	15 : NTQ	23 : 35,000-126,499	253	19,614,058	8,695,987	4,497,063	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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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
STERLNBANK	11 : MKT	24 : 126,500 & above	7,960,182	-	-	-	-	0.0773
STERLNBANK	12 : MLO	21 : 0-6,499	372,140	526	2,187	30,986	13,394	0.0307
STERLNBANK	12 : MLO	22 : 6,500-34,999	2,035,350	28,181	173,916	159,136	63,671	0.0222
STERLNBANK	12 : MLO	23 : 35,000-126,499	11,944,077	495,994	929,499	1,028,883	731,243	0.0309
STERLNBANK	12 : MLO	24 : 126,500 & above	1,805,846,239	2,001,080	1,120,183	8,933,770	4,394,573	0.1249
STERLNBANK	13 : ITQ	21 : 0-6,499	4,500	3,000	17,306	35,557	2,000	-0.0406
STERLNBANK	13 : ITQ	22 : 6,500-34,999	-	61,052	103,225	235,199	91,275	-0.0222
STERLNBANK	13 : ITQ	23 : 35,000-126,499	9,408	688,299	1,426,675	1,523,934	362,378	-0.0244
STERLNBANK	13 : ITQ	24 : 126,500 & above	154,359	1,984,419	3,932,815	2,941,238	684,364	-0.0081
STERLNBANK	14 : ATQ	21 : 0-6,499	-	9,457	10,321	30,665	7,280	-0.0494
STERLNBANK	14 : ATQ	22 : 6,500-34,999	-	20,000	120,706	326,947	89,637	-0.0326
STERLNBANK	14 : ATQ	23 : 35,000-126,499	50,000	379,912	628,621	1,276,069	734,277	-0.0436
STERLNBANK	14 : ATQ	24 : 126,500 & above	434,373	826,966	3,155,144	4,270,387	2,953,056	-0.0477
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	1,500	15,670	2,200	-0.0565
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	-	21,675	135,920	140,710	-0.0618
STERLNBANK	15 : NTQ	23 : 35,000-126,499	-	338,714	559,022	1,408,713	916,620	-0.0813

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
STERLNBANK	11 : MKT	24 : 126,500 & above	0.081917		0	0.0000	0.0	3,220,599	0.0	4,739,583	0.0327	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.033085		0	0.0000	0.0	411,483	232.8	10,750	0.0096	0.0
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.033791		0	0.0000	0.0	2,586,215	529.7	10,000	0.0150	0.0
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.037485		0	0.0000	0.0	15,976,325	914.5	780,511	0.0227	4.4
STERLNBANK	12 : MLO	24 : 126,500 & above	0.164587	210,000	0.0200	0.0	77,542,401	1358.3	1,754,190,417	0.0498	0.0	
STERLNBANK	13 : ITQ	21 : 0-6,499										
STERLNBANK	13 : ITQ	22 : 6,500-34,999										
STERLNBANK	13 : ITQ	23 : 35,000-126,499										
STERLNBANK	13 : ITQ	24 : 126,500 & above										
STERLNBANK	14 : ATQ	21 : 0-6,499										
STERLNBANK	14 : ATQ	22 : 6,500-34,999										
STERLNBANK	14 : ATQ	23 : 35,000-126,499										
STERLNBANK	14 : ATQ	24 : 126,500 & above										
STERLNBANK	15 : NTQ	21 : 0-6,499										
STERLNBANK	15 : NTQ	22 : 6,500-34,999										
STERLNBANK	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	201802	STERLNANK	15 : NTQ	24 : 126,500 & above	221	1,835,400,932	30,829,708	1,751,077,421	0
NSE	NSE	201802	STUDPRESS	11 : MKT	21 : 0-6,499	2	500	0	500	0
NSE	NSE	201802	STUDPRESS	12 : MLO	21 : 0-6,499	3	5,000	0	3,500	0
NSE	NSE	201802	STUDPRESS	14 : ATQ	21 : 0-6,499	3	3,000	1,000	0	0
NSE	NSE	201802	STUDPRESS	14 : ATQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201802	TANTALIZER	11 : MKT	21 : 0-6,499	1	2,500	0	2,500	0
NSE	NSE	201802	TANTALIZER	12 : MLO	22 : 6,500-34,999	1	20,000	0	20,000	0
NSE	NSE	201802	THOMASWY	12 : MLO	21 : 0-6,499	1	10	0	10	0
NSE	NSE	201802	THOMASWY	12 : MLO	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201802	TIGERBRANDS	11 : MKT	21 : 0-6,499	166	281,027	0	281,027	0
NSE	NSE	201802	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	51	822,580	0	822,580	0
NSE	NSE	201802	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	21	1,486,671	50,000	1,436,671	0
NSE	NSE	201802	TIGERBRANDS	11 : MKT	24 : 126,500 & above	6	3,065,100	0	3,065,100	0
NSE	NSE	201802	TIGERBRANDS	12 : MLO	21 : 0-6,499	642	1,114,553	10,096	1,102,257	0
NSE	NSE	201802	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	260	4,473,826	177,785	4,239,041	0
NSE	NSE	201802	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	197	14,590,650	681,423	13,718,186	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
STERLNBANK	15 : NTQ	24 : 126,500 & above	1,679,935,038	3,110,996	43,948,081	11,319,016	5,009,343	-0.1298
STUDPRESS	11 : MKT	21 : 0-6,499	500	-	-	-	-	0.0000
STUDPRESS	12 : MLO	21 : 0-6,499	3,500	-	-	-	-	0.1629
STUDPRESS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
STUDPRESS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
TANTALIZER	11 : MKT	21 : 0-6,499	2,500	-	-	-	-	0.0000
TANTALIZER	12 : MLO	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
THOMASWY	12 : MLO	21 : 0-6,499	10	-	-	-	-	0.0000
THOMASWY	12 : MLO	23 : 35,000-126,499	50,000	-	-	-	-	0.0000
TIGERBRANDS	11 : MKT	21 : 0-6,499	281,027	-	-	-	-	0.1802
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	822,580	-	-	-	-	0.2408
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	1,436,671	-	-	-	-	0.3879
TIGERBRANDS	11 : MKT	24 : 126,500 & above	3,065,100	-	-	-	-	0.0471
TIGERBRANDS	12 : MLO	21 : 0-6,499	1,037,136	13,835	16,410	32,256	2,620	0.1421
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	3,788,730	99,960	143,539	183,927	7,129	0.0826
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	11,803,346	378,849	373,563	831,781	319,295	0.0915

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	24 : 126,500 & above										
STUDPRESS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	500	0.0	0	0.0000	0.0
STUDPRESS	12 : MLO	21 : 0-6,499	0.162857		0	0.0000	0.0	3,500	0.0	0	0.0000	0.0
STUDPRESS	14 : ATQ	21 : 0-6,499										
STUDPRESS	14 : ATQ	22 : 6,500-34,999										
TANTALIZER	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	2,500	0.0	0	0.0000	0.0
TANTALIZER	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	10	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
TIGERBRANDS	11 : MKT	21 : 0-6,499	0.185279	12,248	0.1397	0.0		228,003	0.0	40,776	0.0407	0.0
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	0.254376		0	0.0000	0.0	563,082	0.0	259,498	0.1246	0.0
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	0.338861		0	0.0000	0.0	941,677	0.0	494,994	0.1382	0.0
TIGERBRANDS	11 : MKT	24 : 126,500 & above	0.082564		0	0.0000	0.0	2,200,000	0.0	865,100	0.0981	0.0
TIGERBRANDS	12 : MLO	21 : 0-6,499	0.133171		0	0.0000	0.0	1,082,193	41.4	20,064	0.1283	104.9
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	0.109751		0	0.0000	0.0	3,970,154	47.2	268,887	0.0464	225.2
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	0.143549		0	0.0000	0.0	11,733,678	141.8	1,984,508	0.0731	9.2

Guidance:

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

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Market 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	201802	TIGERBRANDS	12 : MLO	24 : 126,500 & above	118	37,586,443	6,871,673	28,968,584	0
NSE	NSE	201802	TIGERBRANDS	13 : ITQ	21 : 0-6,499	143	318,541	71,482	234,373	0
NSE	NSE	201802	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	112	1,879,195	405,753	1,281,413	0
NSE	NSE	201802	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	58	4,095,959	1,221,079	1,785,026	0
NSE	NSE	201802	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	22	5,255,414	2,384,615	1,948,770	0
NSE	NSE	201802	TIGERBRANDS	14 : ATQ	21 : 0-6,499	231	492,409	112,791	321,747	0
NSE	NSE	201802	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	175	2,860,748	868,365	1,496,443	0
NSE	NSE	201802	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	120	8,391,633	2,427,159	4,832,425	0
NSE	NSE	201802	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	40	9,848,112	4,086,978	3,243,945	0
NSE	NSE	201802	TIGERBRANDS	15 : NTQ	21 : 0-6,499	130	273,486	94,273	98,551	0
NSE	NSE	201802	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	167	2,985,079	1,092,194	983,718	0
NSE	NSE	201802	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	138	9,707,479	3,482,070	2,720,400	0
NSE	NSE	201802	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	41	11,819,325	6,391,392	2,289,754	0
NSE	NSE	201802	TOTAL	11 : MKT	21 : 0-6,499	58	55,627	4,500	51,127	0
NSE	NSE	201802	TOTAL	11 : MKT	22 : 6,500-34,999	2	20,000	0	20,000	0
NSE	NSE	201802	TOTAL	12 : MLO	21 : 0-6,499	205	222,009	14,444	206,666	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
TIGERBRANDS	12 : MLO	24 : 126,500 & above	22,446,890	586,981	970,145	2,258,234	2,267,398	0.1243
TIGERBRANDS	13 : ITQ	21 : 0-6,499	4,110	28,057	51,217	107,714	21,059	-0.1638
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	5,000	148,987	292,310	595,442	115,263	-0.1144
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	150,000	75,121	339,319	816,101	209,963	-0.1596
TIGERBRANDS	13 : ITQ	24 : 126,500 & above	-	293,800	541,115	312,655	191,485	-0.1388
TIGERBRANDS	14 : ATQ	21 : 0-6,499	5,000	16,751	40,141	132,430	69,190	-0.0502
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	-	97,951	305,386	841,855	137,139	-0.1350
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	90,500	354,750	1,395,421	1,691,406	646,659	-0.1397
TIGERBRANDS	14 : ATQ	24 : 126,500 & above	-	400,000	744,618	1,061,894	439,813	-0.1682
TIGERBRANDS	15 : NTQ	21 : 0-6,499	10,697	2,380	1,200	37,700	31,380	-0.0779
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	140,066	31,155	162,129	240,326	134,742	-0.1528
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	223,678	96,010	302,900	838,652	627,952	-0.1920
TIGERBRANDS	15 : NTQ	24 : 126,500 & above	-	107,455	309,321	1,270,478	1,700	-0.1234
TOTAL	11 : MKT	21 : 0-6,499	51,127	-	-	-	-	5.8298
TOTAL	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	12.4414
TOTAL	12 : MLO	21 : 0-6,499	166,105	6,325	1,841	10,332	11,914	1.3214

Guidance:

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Market Execution Quality Detail: February 2018

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	12 : MLO	24 : 126,500 & above	0.202986		0	0.0000	0.0	18,650,013	604.0	10,318,571	0.1026	3.4
TIGERBRANDS	13 : ITQ	21 : 0-6,499										
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999										
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499										
TIGERBRANDS	13 : ITQ	24 : 126,500 & above										
TIGERBRANDS	14 : ATQ	21 : 0-6,499										
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999										
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499										
TIGERBRANDS	14 : ATQ	24 : 126,500 & above										
TIGERBRANDS	15 : NTQ	21 : 0-6,499										
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999										
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499										
TIGERBRANDS	15 : NTQ	24 : 126,500 & above										
TOTAL	11 : MKT	21 : 0-6,499	8.570817		0	0.0000	0.0	23,435	0.0	27,692	2.5468	0.0
TOTAL	11 : MKT	22 : 6,500-34,999	14.291370		0	0.0000	0.0	0	0.0	20,000	1.9457	0.0
TOTAL	12 : MLO	21 : 0-6,499	4.208572	400	0.1000	0.0	166,857	508.3	39,409	0.8748	208.2	

Guidance:

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

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Market 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	201802	TOTAL	12 : MLO	22 : 6,500-34,999	30	433,390	70,787	352,696	0
NSE	NSE	201802	TOTAL	12 : MLO	23 : 35,000-126,499	4	351,655	0	351,655	0
NSE	NSE	201802	TOTAL	12 : MLO	24 : 126,500 & above	1	200,000	0	200,000	0
NSE	NSE	201802	TOTAL	13 : ITQ	21 : 0-6,499	209	327,070	116,680	102,729	0
NSE	NSE	201802	TOTAL	13 : ITQ	22 : 6,500-34,999	28	325,725	82,393	93,019	0
NSE	NSE	201802	TOTAL	13 : ITQ	23 : 35,000-126,499	2	93,588	4,000	39,588	0
NSE	NSE	201802	TOTAL	14 : ATQ	21 : 0-6,499	132	174,373	52,521	49,428	0
NSE	NSE	201802	TOTAL	14 : ATQ	22 : 6,500-34,999	15	177,031	48,200	52,260	0
NSE	NSE	201802	TOTAL	14 : ATQ	24 : 126,500 & above	1	200,000	0	196,914	0
NSE	NSE	201802	TOTAL	15 : NTQ	21 : 0-6,499	81	176,432	58,552	18,629	0
NSE	NSE	201802	TOTAL	15 : NTQ	22 : 6,500-34,999	10	142,000	86,000	0	0
NSE	NSE	201802	TOURIST	12 : MLO	21 : 0-6,499	6	2,800	0	2,800	0
NSE	NSE	201802	TRANSCORP	11 : MKT	21 : 0-6,499	164	349,817	0	349,817	0
NSE	NSE	201802	TRANSCORP	11 : MKT	22 : 6,500-34,999	101	1,704,461	0	1,704,461	0
NSE	NSE	201802	TRANSCORP	11 : MKT	23 : 35,000-126,499	85	5,933,437	0	5,933,437	0
NSE	NSE	201802	TRANSCORP	11 : MKT	24 : 126,500 & above	86	40,536,617	2,900,000	37,636,617	0

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TOTAL	12 : MLO	22 : 6,500-34,999	262,987	20,734	23,603	19,707	592	5.3524
TOTAL	12 : MLO	23 : 35,000-126,499	351,655	-	-	-	-	7.5847
TOTAL	12 : MLO	24 : 126,500 & above	200,000	-	-	-	-	10.0846
TOTAL	13 : ITQ	21 : 0-6,499	1,543	4,873	20,185	21,373	13,014	-2.7783
TOTAL	13 : ITQ	22 : 6,500-34,999	-	-	20,335	26,145	25,920	-4.6057
TOTAL	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-2.0000
TOTAL	14 : ATQ	21 : 0-6,499	2,820	755	5,644	10,455	11,785	-5.7734
TOTAL	14 : ATQ	22 : 6,500-34,999	-	-	13,341	12,751	2,291	-0.6386
TOTAL	14 : ATQ	24 : 126,500 & above	-	196,914	-	-	-	-10.1000
TOTAL	15 : NTQ	21 : 0-6,499	-	5,000	3,889	2,738	1,333	-6.1705
TOTAL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
TOURIST	12 : MLO	21 : 0-6,499	2,800	-	-	-	-	0.0000
TRANSCORP	11 : MKT	21 : 0-6,499	349,817	-	-	-	-	0.0258
TRANSCORP	11 : MKT	22 : 6,500-34,999	1,704,461	-	-	-	-	0.0205
TRANSCORP	11 : MKT	23 : 35,000-126,499	5,933,437	-	-	-	-	0.0172
TRANSCORP	11 : MKT	24 : 126,500 & above	37,636,617	-	-	-	-	0.0162

Guidance:

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

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

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)	
TOTAL	12 : MLO	22 : 6,500-34,999	6.830204		0	0.0000	0.0	219,249	788.1	133,447	2.3362	86.2
TOTAL	12 : MLO	23 : 35,000-126,499	18.218181		0	0.0000	0.0	0	0.0	351,655	5.8612	0.0
TOTAL	12 : MLO	24 : 126,500 & above	10.984570		0	0.0000	0.0	0	0.0	200,000	0.9923	0.0
TOTAL	13 : ITQ	21 : 0-6,499										
TOTAL	13 : ITQ	22 : 6,500-34,999										
TOTAL	13 : ITQ	23 : 35,000-126,499										
TOTAL	14 : ATQ	21 : 0-6,499										
TOTAL	14 : ATQ	22 : 6,500-34,999										
TOTAL	14 : ATQ	24 : 126,500 & above										
TOTAL	15 : NTQ	21 : 0-6,499										
TOTAL	15 : NTQ	22 : 6,500-34,999										
TOURIST	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,800	0.0	0	0.0000	0.0
TRANSCORP	11 : MKT	21 : 0-6,499	0.021758		0	0.0000	0.0	347,292	0.0	2,525	0.0126	0.0
TRANSCORP	11 : MKT	22 : 6,500-34,999	0.020113		0	0.0000	0.0	1,613,635	0.0	90,826	0.0093	0.0
TRANSCORP	11 : MKT	23 : 35,000-126,499	0.023264		0	0.0000	0.0	5,158,941	0.0	774,496	0.0093	0.0
TRANSCORP	11 : MKT	24 : 126,500 & above	0.026981		0	0.0000	0.0	28,363,217	0.0	9,273,400	0.0131	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	TRANSCORP	12 : MLO	21 : 0-6,499	390	957,053	3,000	940,266	0	
NSE	NSE	201802	TRANSCORP	12 : MLO	22 : 6,500-34,999	439	7,680,806	74,524	7,522,341	0	
NSE	NSE	201802	TRANSCORP	12 : MLO	23 : 35,000-126,499	483	35,921,702	575,020	34,339,355	0	
NSE	NSE	201802	TRANSCORP	12 : MLO	24 : 126,500 & above	752	634,085,428	28,645,613	573,869,278	0	
NSE	NSE	201802	TRANSCORP	13 : ITQ	21 : 0-6,499	58	170,110	60,880	107,980	0	
NSE	NSE	201802	TRANSCORP	13 : ITQ	22 : 6,500-34,999	92	1,690,340	396,882	1,143,012	0	
NSE	NSE	201802	TRANSCORP	13 : ITQ	23 : 35,000-126,499	132	9,516,106	2,465,024	6,601,770	0	
NSE	NSE	201802	TRANSCORP	13 : ITQ	24 : 126,500 & above	156	83,401,362	30,941,666	46,139,564	0	
NSE	NSE	201802	TRANSCORP	14 : ATQ	21 : 0-6,499	112	284,184	85,002	195,682	0	
NSE	NSE	201802	TRANSCORP	14 : ATQ	22 : 6,500-34,999	208	3,668,817	1,163,396	2,312,963	0	
NSE	NSE	201802	TRANSCORP	14 : ATQ	23 : 35,000-126,499	305	22,706,769	7,899,994	12,139,277	0	
NSE	NSE	201802	TRANSCORP	14 : ATQ	24 : 126,500 & above	373	221,140,414	71,510,450	105,168,331	0	
NSE	NSE	201802	TRANSCORP	15 : NTQ	21 : 0-6,499	122	351,247	102,076	123,456	0	
NSE	NSE	201802	TRANSCORP	15 : NTQ	22 : 6,500-34,999	393	7,537,763	3,968,660	1,327,091	0	
NSE	NSE	201802	TRANSCORP	15 : NTQ	23 : 35,000-126,499	634	48,190,734	22,237,121	8,873,599	0	
NSE	NSE	201802	TRANSCORP	15 : NTQ	24 : 126,500 & above	1,026	587,406,833	264,861,602	80,716,751	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	21 : 0-6,499	817,012	22,961	15,223	54,315	9,200	0.0226
TRANSCORP	12 : MLO	22 : 6,500-34,999	6,406,025	81,852	300,608	397,379	131,850	0.0106
TRANSCORP	12 : MLO	23 : 35,000-126,499	28,391,381	833,947	1,659,730	1,600,016	843,190	0.0099
TRANSCORP	12 : MLO	24 : 126,500 & above	414,333,220	15,924,481	25,566,236	45,201,183	18,249,051	0.0079
TRANSCORP	13 : ITQ	21 : 0-6,499	1,700	20,726	38,893	39,536	3,125	-0.0193
TRANSCORP	13 : ITQ	22 : 6,500-34,999	30,500	156,750	469,588	433,120	38,054	0.0112
TRANSCORP	13 : ITQ	23 : 35,000-126,499	75,000	968,145	2,502,384	2,532,880	323,409	-0.0150
TRANSCORP	13 : ITQ	24 : 126,500 & above	491,670	5,547,527	13,129,928	17,695,040	6,351,276	-0.0170
TRANSCORP	14 : ATQ	21 : 0-6,499	500	13,556	38,769	89,056	27,901	-0.0106
TRANSCORP	14 : ATQ	22 : 6,500-34,999	28,000	245,388	644,571	998,254	244,630	-0.0145
TRANSCORP	14 : ATQ	23 : 35,000-126,499	218,262	762,490	3,197,093	5,521,917	1,487,752	-0.0167
TRANSCORP	14 : ATQ	24 : 126,500 & above	265,644	3,973,093	13,262,976	60,127,769	14,662,720	-0.0168
TRANSCORP	15 : NTQ	21 : 0-6,499	-	1,326	11,786	25,079	38,835	-0.0337
TRANSCORP	15 : NTQ	22 : 6,500-34,999	-	83,000	199,679	560,279	247,683	-0.0284
TRANSCORP	15 : NTQ	23 : 35,000-126,499	150,000	532,912	1,323,625	3,677,857	1,517,186	-0.0403
TRANSCORP	15 : NTQ	24 : 126,500 & above	1,000,000	5,558,353	9,320,090	35,198,065	12,997,342	-0.0339

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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)	
TRANSCORP	12 : MLO	21 : 0-6,499	0.017108	5,250	0.0300	0.0	932,016	194.7	3,000	0.0087	0.0	
TRANSCORP	12 : MLO	22 : 6,500-34,999	0.015798	25,000	0.0100	0.0	7,392,341	253.6	105,000	0.0162	0.0	
TRANSCORP	12 : MLO	23 : 35,000-126,499	0.016038	0	0.0000	0.0	33,766,321	272.4	573,034	0.0088	0.0	
TRANSCORP	12 : MLO	24 : 126,500 & above	0.021146	0	0.0000	0.0	462,321,213	808.4	111,548,065	0.0180	87.9	
TRANSCORP	13 : ITQ	21 : 0-6,499										
TRANSCORP	13 : ITQ	22 : 6,500-34,999										
TRANSCORP	13 : ITQ	23 : 35,000-126,499										
TRANSCORP	13 : ITQ	24 : 126,500 & above										
TRANSCORP	14 : ATQ	21 : 0-6,499										
TRANSCORP	14 : ATQ	22 : 6,500-34,999										
TRANSCORP	14 : ATQ	23 : 35,000-126,499										
TRANSCORP	14 : ATQ	24 : 126,500 & above										
TRANSCORP	15 : NTQ	21 : 0-6,499										
TRANSCORP	15 : NTQ	22 : 6,500-34,999										
TRANSCORP	15 : NTQ	23 : 35,000-126,499										
TRANSCORP	15 : NTQ	24 : 126,500 & above										

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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	201802	TRANSEXP	11 : MKT	21 : 0-6,499	2	440	0	440	0
NSE	NSE	201802	TRANSEXP	11 : MKT	22 : 6,500-34,999	3	50,000	10,000	40,000	0
NSE	NSE	201802	TRANSEXP	12 : MLO	21 : 0-6,499	10	23,988	0	20,087	0
NSE	NSE	201802	TRANSEXP	12 : MLO	22 : 6,500-34,999	8	135,100	0	109,450	0
NSE	NSE	201802	TRANSEXP	12 : MLO	23 : 35,000-126,499	8	567,341	0	311,824	0
NSE	NSE	201802	TRANSEXP	12 : MLO	24 : 126,500 & above	4	1,005,011	0	205,011	0
NSE	NSE	201802	TRANSEXP	13 : ITQ	21 : 0-6,499	1	900	900	0	0
NSE	NSE	201802	TRANSEXP	13 : ITQ	24 : 126,500 & above	1	394,955	0	0	0
NSE	NSE	201802	TRANSEXP	14 : ATQ	21 : 0-6,499	3	1,600	0	0	0
NSE	NSE	201802	TRANSEXP	14 : ATQ	22 : 6,500-34,999	4	90,000	30,000	35,000	0
NSE	NSE	201802	TRANSEXP	14 : ATQ	23 : 35,000-126,499	4	285,011	100,000	30,000	0
NSE	NSE	201802	TRANSEXP	14 : ATQ	24 : 126,500 & above	4	1,822,283	0	4,389	0
NSE	NSE	201802	TRANSEXP	15 : NTQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201802	TRIPPLEG	11 : MKT	21 : 0-6,499	2	7,500	0	7,500	0
NSE	NSE	201802	TRIPPLEG	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201802	TRIPPLEG	12 : MLO	21 : 0-6,499	2	6,500	0	6,500	0

Guidance:

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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	11 : MKT	21 : 0-6,499	440	-	-	-	-	0.0464
TRANSEXP	11 : MKT	22 : 6,500-34,999	40,000	-	-	-	-	0.0475
TRANSEXP	12 : MLO	21 : 0-6,499	18,488	-	-	-	-	0.0408
TRANSEXP	12 : MLO	22 : 6,500-34,999	96,450	-	-	13,000	-	0.0258
TRANSEXP	12 : MLO	23 : 35,000-126,499	233,427	-	20,000	-	-	0.0301
TRANSEXP	12 : MLO	24 : 126,500 & above	205,011	-	-	-	-	0.0000
TRANSEXP	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
TRANSEXP	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	14 : ATQ	22 : 6,500-34,999	-	-	-	20,000	15,000	-0.0600
TRANSEXP	14 : ATQ	23 : 35,000-126,499	-	-	-	30,000	-	-0.0600
TRANSEXP	14 : ATQ	24 : 126,500 & above	-	4,389	-	-	-	-0.0700
TRANSEXP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TRIPPLEG	11 : MKT	21 : 0-6,499	7,500	-	-	-	-	0.0000
TRIPPLEG	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	21 : 0-6,499	6,500	-	-	-	-	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)
TRANSEXP	11 : MKT	21 : 0-6,499	0.013636	0	0.0000	0.0	440	0.0	0	0.0000	0.0
TRANSEXP	11 : MKT	22 : 6,500-34,999	0.022500	0	0.0000	0.0	40,000	0.0	0	0.0000	0.0
TRANSEXP	12 : MLO	21 : 0-6,499	0.040780	0	0.0000	0.0	20,087	785.4	0	0.0000	0.0
TRANSEXP	12 : MLO	22 : 6,500-34,999	0.028104	0	0.0000	0.0	101,350	51.5	8,100	0.0170	0.0
TRANSEXP	12 : MLO	23 : 35,000-126,499	0.032620	0	0.0000	0.0	311,824	1493.8	0	0.0000	0.0
TRANSEXP	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	205,011	0.0	0	0.0000	0.0
TRANSEXP	13 : ITQ	21 : 0-6,499									
TRANSEXP	13 : ITQ	24 : 126,500 & above									
TRANSEXP	14 : ATQ	21 : 0-6,499									
TRANSEXP	14 : ATQ	22 : 6,500-34,999									
TRANSEXP	14 : ATQ	23 : 35,000-126,499									
TRANSEXP	14 : ATQ	24 : 126,500 & above									
TRANSEXP	15 : NTQ	23 : 35,000-126,499									
TRIPPLEG	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	7,500	0.0	0	0.0000	0.0
TRIPPLEG	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
TRIPPLEG	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,500	0.0	0	0.0000	0.0

Guidance:

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

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

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	201802	TRIPPLEG	12 : MLO	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201802	UACN	11 : MKT	21 : 0-6,499	67	108,071	0	108,071	0	
NSE	NSE	201802	UACN	11 : MKT	22 : 6,500-34,999	21	282,043	0	282,043	0	
NSE	NSE	201802	UACN	11 : MKT	23 : 35,000-126,499	3	210,000	0	210,000	0	
NSE	NSE	201802	UACN	11 : MKT	24 : 126,500 & above	1	198,202	0	198,202	0	
NSE	NSE	201802	UACN	12 : MLO	21 : 0-6,499	303	487,707	5,946	476,567	0	
NSE	NSE	201802	UACN	12 : MLO	22 : 6,500-34,999	130	2,191,780	164,335	1,964,693	0	
NSE	NSE	201802	UACN	12 : MLO	23 : 35,000-126,499	76	5,056,323	247,157	4,757,266	0	
NSE	NSE	201802	UACN	12 : MLO	24 : 126,500 & above	49	24,627,592	918,954	23,675,239	0	
NSE	NSE	201802	UACN	13 : ITQ	21 : 0-6,499	136	277,762	55,993	193,763	0	
NSE	NSE	201802	UACN	13 : ITQ	22 : 6,500-34,999	71	1,211,786	316,793	653,039	0	
NSE	NSE	201802	UACN	13 : ITQ	23 : 35,000-126,499	44	2,903,982	865,048	1,223,992	0	
NSE	NSE	201802	UACN	13 : ITQ	24 : 126,500 & above	10	2,546,410	666,238	1,783,633	0	
NSE	NSE	201802	UACN	14 : ATQ	21 : 0-6,499	165	309,548	94,170	163,714	0	
NSE	NSE	201802	UACN	14 : ATQ	22 : 6,500-34,999	80	1,318,805	297,461	649,766	0	
NSE	NSE	201802	UACN	14 : ATQ	23 : 35,000-126,499	45	3,203,612	802,172	1,699,922	0	

Guidance:

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

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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)
TRIPPLEG	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
UACN	11 : MKT	21 : 0-6,499	108,071	-	-	-	-	0.1858
UACN	11 : MKT	22 : 6,500-34,999	282,043	-	-	-	-	0.2968
UACN	11 : MKT	23 : 35,000-126,499	210,000	-	-	-	-	0.2569
UACN	11 : MKT	24 : 126,500 & above	198,202	-	-	-	-	0.1000
UACN	12 : MLO	21 : 0-6,499	433,625	2,550	17,163	21,015	2,214	0.1532
UACN	12 : MLO	22 : 6,500-34,999	1,705,891	68,817	30,516	123,084	15,177	0.1677
UACN	12 : MLO	23 : 35,000-126,499	4,297,297	129,101	44,479	211,250	24,777	0.2144
UACN	12 : MLO	24 : 126,500 & above	22,736,447	400,139	58,127	3,580	132	0.2778
UACN	13 : ITQ	21 : 0-6,499	1,000	6,170	69,167	81,859	23,142	-0.0084
UACN	13 : ITQ	22 : 6,500-34,999	9,000	64,945	124,218	201,750	134,671	-0.1194
UACN	13 : ITQ	23 : 35,000-126,499	100,000	91,835	383,100	329,116	318,781	-0.1564
UACN	13 : ITQ	24 : 126,500 & above	200,000	896,000	280,041	400,000	-	-0.2369
UACN	14 : ATQ	21 : 0-6,499	-	11,473	21,289	55,077	50,719	-0.1679
UACN	14 : ATQ	22 : 6,500-34,999	13,286	20,000	138,662	186,403	210,453	-0.2482
UACN	14 : ATQ	23 : 35,000-126,499	-	163,589	333,647	522,924	551,510	-0.1189

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
TRIPPLEG	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
UACN	11 : MKT	21 : 0-6,499	0.231840		0	0.0000	0.0	102,235	0.0	5,836	0.0299	0.0
UACN	11 : MKT	22 : 6,500-34,999	0.305101	10,000	0.0500	0.0	168,109	0.0	103,934	0.0754	0.0	
UACN	11 : MKT	23 : 35,000-126,499	0.396213		0	0.0000	0.0	45,000	0.0	165,000	0.1817	0.0
UACN	11 : MKT	24 : 126,500 & above	0.100000		0	0.0000	0.0	198,202	0.0	0	0.0000	0.0
UACN	12 : MLO	21 : 0-6,499	0.177233		0	0.0000	0.0	448,234	49.4	28,333	0.0562	37.2
UACN	12 : MLO	22 : 6,500-34,999	0.213634		0	0.0000	0.0	1,731,877	144.1	232,816	0.0768	0.0
UACN	12 : MLO	23 : 35,000-126,499	0.293827		0	0.0000	0.0	3,034,462	171.5	1,722,804	0.0582	71.5
UACN	12 : MLO	24 : 126,500 & above	0.397013		0	0.0000	0.0	16,324,380	121.0	7,350,859	0.2405	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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	UACN	14 : ATQ	24 : 126,500 & above	16	25,638,235	2,013,085	6,146,216	0	
NSE	NSE	201802	UACN	15 : NTQ	21 : 0-6,499	78	190,552	63,290	77,441	0	
NSE	NSE	201802	UACN	15 : NTQ	22 : 6,500-34,999	56	1,022,677	381,423	269,374	0	
NSE	NSE	201802	UACN	15 : NTQ	23 : 35,000-126,499	38	2,751,784	1,043,280	494,504	0	
NSE	NSE	201802	UACN	15 : NTQ	24 : 126,500 & above	20	5,778,389	2,682,606	1,439,474	0	
NSE	NSE	201802	UAC-PROP	11 : MKT	21 : 0-6,499	20	47,410	0	47,410	0	
NSE	NSE	201802	UAC-PROP	11 : MKT	22 : 6,500-34,999	8	90,392	0	90,392	0	
NSE	NSE	201802	UAC-PROP	11 : MKT	23 : 35,000-126,499	6	438,870	100,000	338,870	0	
NSE	NSE	201802	UAC-PROP	11 : MKT	24 : 126,500 & above	1	450,000	450,000	0	0	
NSE	NSE	201802	UAC-PROP	12 : MLO	21 : 0-6,499	83	154,610	1,000	150,766	0	
NSE	NSE	201802	UAC-PROP	12 : MLO	22 : 6,500-34,999	50	912,443	110,498	748,982	0	
NSE	NSE	201802	UAC-PROP	12 : MLO	23 : 35,000-126,499	25	1,875,624	288,106	1,512,417	0	
NSE	NSE	201802	UAC-PROP	12 : MLO	24 : 126,500 & above	21	21,567,167	1,125,502	16,725,917	0	
NSE	NSE	201802	UAC-PROP	13 : ITQ	21 : 0-6,499	30	78,383	28,568	46,202	0	
NSE	NSE	201802	UAC-PROP	13 : ITQ	22 : 6,500-34,999	35	546,424	122,415	206,487	0	
NSE	NSE	201802	UAC-PROP	13 : ITQ	23 : 35,000-126,499	38	2,576,910	476,037	1,122,730	0	

Guidance:

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

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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	14 : ATQ	24 : 126,500 & above	4,147,444	-	39,471	1,738,235	-	-0.0828
UACN	15 : NTQ	21 : 0-6,499	-	-	-	28,243	29,653	-0.2112
UACN	15 : NTQ	22 : 6,500-34,999	-	-	-	155,927	22,227	-0.2499
UACN	15 : NTQ	23 : 35,000-126,499	-	-	-	287,504	100,000	-0.1453
UACN	15 : NTQ	24 : 126,500 & above	-	-	74,474	1,165,000	-	-0.2635
UAC-PROP	11 : MKT	21 : 0-6,499	47,410	-	-	-	-	0.1382
UAC-PROP	11 : MKT	22 : 6,500-34,999	90,392	-	-	-	-	0.1384
UAC-PROP	11 : MKT	23 : 35,000-126,499	338,870	-	-	-	-	0.1432
UAC-PROP	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
UAC-PROP	12 : MLO	21 : 0-6,499	139,730	-	1,301	6,517	3,218	0.0693
UAC-PROP	12 : MLO	22 : 6,500-34,999	688,203	4,145	-	31,119	7,953	0.0721
UAC-PROP	12 : MLO	23 : 35,000-126,499	1,460,351	1,623	4,443	31,000	15,000	0.0668
UAC-PROP	12 : MLO	24 : 126,500 & above	15,223,152	3,000	166,626	1,333,139	-	0.0963
UAC-PROP	13 : ITQ	21 : 0-6,499	-	3,000	8,960	14,597	5,129	-0.0584
UAC-PROP	13 : ITQ	22 : 6,500-34,999	-	-	200	102,472	62,350	-0.1006
UAC-PROP	13 : ITQ	23 : 35,000-126,499	-	-	71,493	298,312	256,856	-0.1060

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UACN	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	0.129281		0	0.0000	0.0	41,402	0.0	6,008	0.0199	0.0
UAC-PROP	11 : MKT	22 : 6,500-34,999	0.098811		0	0.0000	0.0	71,955	0.0	18,437	0.0594	0.0
UAC-PROP	11 : MKT	23 : 35,000-126,499	0.129789		0	0.0000	0.0	200,000	0.0	138,870	0.0089	0.0
UAC-PROP	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
UAC-PROP	12 : MLO	21 : 0-6,499	0.097605		0	0.0000	0.0	145,766	105.4	5,000	0.0075	0.0
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.109203		0	0.0000	0.0	677,260	182.6	71,722	0.0737	147.0
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.093720		0	0.0000	0.0	1,204,082	51.6	308,335	0.0216	0.0
UAC-PROP	12 : MLO	24 : 126,500 & above	0.124414		0	0.0000	0.0	8,867,123	76.2	7,858,794	0.0292	16.9
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	UAC-PROP	13 : ITQ	24 : 126,500 & above	11	8,359,331	504,552	5,586,041	0
NSE	NSE	201802	UAC-PROP	14 : ATQ	21 : 0-6,499	33	72,609	12,954	25,149	0
NSE	NSE	201802	UAC-PROP	14 : ATQ	22 : 6,500-34,999	26	455,651	185,244	150,337	0
NSE	NSE	201802	UAC-PROP	14 : ATQ	23 : 35,000-126,499	18	1,192,815	239,575	368,775	0
NSE	NSE	201802	UAC-PROP	14 : ATQ	24 : 126,500 & above	15	7,096,762	460,357	1,596,944	0
NSE	NSE	201802	UAC-PROP	15 : NTQ	21 : 0-6,499	15	31,597	1,000	1,250	0
NSE	NSE	201802	UAC-PROP	15 : NTQ	22 : 6,500-34,999	33	482,248	108,220	89,577	0
NSE	NSE	201802	UAC-PROP	15 : NTQ	23 : 35,000-126,499	30	2,297,210	858,049	292,051	0
NSE	NSE	201802	UAC-PROP	15 : NTQ	24 : 126,500 & above	15	11,509,969	3,700,000	3,997,573	0
NSE	NSE	201802	UBA	11 : MKT	21 : 0-6,499	274	483,700	0	483,700	0
NSE	NSE	201802	UBA	11 : MKT	22 : 6,500-34,999	133	2,174,413	0	2,174,413	0
NSE	NSE	201802	UBA	11 : MKT	23 : 35,000-126,499	52	3,728,558	0	3,728,558	0
NSE	NSE	201802	UBA	11 : MKT	24 : 126,500 & above	24	7,814,203	0	7,814,203	0
NSE	NSE	201802	UBA	12 : MLO	21 : 0-6,499	979	1,898,848	5,023	1,848,831	0
NSE	NSE	201802	UBA	12 : MLO	22 : 6,500-34,999	637	10,338,426	211,250	9,735,235	0
NSE	NSE	201802	UBA	12 : MLO	23 : 35,000-126,499	548	39,078,257	912,615	37,021,616	0

Guidance:

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

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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	13 : ITQ	24 : 126,500 & above	1,090,480	-	4,229,626	174,718	1,000	-0.1230
UAC-PROP	14 : ATQ	21 : 0-6,499	-	-	46	9,357	4,718	-0.0963
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	700	55,944	43,625	29,168	-0.0406
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	-	105,000	50,000	58,930	-0.1375
UAC-PROP	14 : ATQ	24 : 126,500 & above	150,000	-	-	9,941	933,374	-0.0136
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	-	-	1,250	-0.0600
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	-	50,118	5,492	-0.1289
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	2,051	40,000	100,000	-0.1368
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	1,000,000	-	2,988,804	-	-0.0954
UBA	11 : MKT	21 : 0-6,499	483,700	-	-	-	-	0.0629
UBA	11 : MKT	22 : 6,500-34,999	2,174,413	-	-	-	-	0.1035
UBA	11 : MKT	23 : 35,000-126,499	3,728,558	-	-	-	-	0.0682
UBA	11 : MKT	24 : 126,500 & above	7,814,203	-	-	-	-	0.0238
UBA	12 : MLO	21 : 0-6,499	1,803,308	7,149	6,440	28,234	3,700	0.0486
UBA	12 : MLO	22 : 6,500-34,999	9,347,326	94,596	129,722	138,593	9,998	0.0463
UBA	12 : MLO	23 : 35,000-126,499	33,876,628	951,710	1,320,512	769,158	103,608	0.0348

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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									
UAC-PROP	15 : NTQ	24 : 126,500 & above									
UBA	11 : MKT	21 : 0-6,499	0.074879	0	0.0000	0.0	474,384	0.0	9,316	0.0506	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.092889	0	0.0000	0.0	1,926,391	0.0	248,022	0.0478	0.0
UBA	11 : MKT	23 : 35,000-126,499	0.094459	0	0.0000	0.0	3,148,382	0.0	580,176	0.0560	0.0
UBA	11 : MKT	24 : 126,500 & above	0.075467	0	0.0000	0.0	7,114,203	0.0	700,000	0.0811	0.0
UBA	12 : MLO	21 : 0-6,499	0.061275	6,500	0.0500	0.0	1,839,931	15.8	2,400	0.0491	6.7
UBA	12 : MLO	22 : 6,500-34,999	0.067633	0	0.0000	0.0	9,618,989	23.6	116,246	0.0700	0.7
UBA	12 : MLO	23 : 35,000-126,499	0.064764	0	0.0000	0.0	35,620,785	25.9	1,400,831	0.0508	30.7

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 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	201802	UBA	12 : MLO	24 : 126,500 & above	581	348,676,883	37,025,693	297,611,728	0
NSE	NSE	201802	UBA	13 : ITQ	21 : 0-6,499	83	200,025	35,926	159,400	0
NSE	NSE	201802	UBA	13 : ITQ	22 : 6,500-34,999	84	1,292,610	314,716	958,294	0
NSE	NSE	201802	UBA	13 : ITQ	23 : 35,000-126,499	75	5,029,773	1,131,199	3,616,601	0
NSE	NSE	201802	UBA	13 : ITQ	24 : 126,500 & above	63	34,386,834	9,408,702	24,569,915	0
NSE	NSE	201802	UBA	14 : ATQ	21 : 0-6,499	393	985,348	246,030	665,226	0
NSE	NSE	201802	UBA	14 : ATQ	22 : 6,500-34,999	373	6,270,000	1,667,737	3,974,982	0
NSE	NSE	201802	UBA	14 : ATQ	23 : 35,000-126,499	370	27,132,947	7,477,545	17,635,742	0
NSE	NSE	201802	UBA	14 : ATQ	24 : 126,500 & above	335	167,398,864	44,479,019	99,165,719	0
NSE	NSE	201802	UBA	15 : NTQ	21 : 0-6,499	183	493,344	199,679	161,249	0
NSE	NSE	201802	UBA	15 : NTQ	22 : 6,500-34,999	269	4,592,329	2,152,924	1,236,233	0
NSE	NSE	201802	UBA	15 : NTQ	23 : 35,000-126,499	300	21,456,228	10,914,759	6,471,986	0
NSE	NSE	201802	UBA	15 : NTQ	24 : 126,500 & above	327	131,561,162	50,229,773	29,603,425	0
NSE	NSE	201802	UBN	11 : MKT	21 : 0-6,499	129	170,310	1,200	169,110	0
NSE	NSE	201802	UBN	11 : MKT	22 : 6,500-34,999	45	631,206	10,000	621,206	0
NSE	NSE	201802	UBN	11 : MKT	23 : 35,000-126,499	14	791,919	58,700	733,219	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBA	12 : MLO	24 : 126,500 & above	263,067,885	11,517,734	11,023,691	9,399,975	1,804,293	0.0179
UBA	13 : ITQ	21 : 0-6,499	3,180	29,901	63,784	55,487	5,808	-0.0652
UBA	13 : ITQ	22 : 6,500-34,999	44,523	258,343	301,799	255,116	45,944	-0.0077
UBA	13 : ITQ	23 : 35,000-126,499	300,655	558,751	1,256,109	1,235,313	196,264	-0.0299
UBA	13 : ITQ	24 : 126,500 & above	14,731,971	1,953,662	2,613,667	3,540,392	180,003	-0.0299
UBA	14 : ATQ	21 : 0-6,499	7,874	69,910	171,739	331,045	62,992	-0.0175
UBA	14 : ATQ	22 : 6,500-34,999	175,410	465,865	984,577	1,727,400	516,380	-0.0209
UBA	14 : ATQ	23 : 35,000-126,499	485,294	1,466,611	4,432,922	8,233,617	1,782,471	-0.0323
UBA	14 : ATQ	24 : 126,500 & above	42,943,136	8,315,054	14,481,161	23,706,583	5,737,636	-0.0132
UBA	15 : NTQ	21 : 0-6,499	-	10,000	9,199	52,406	46,865	-0.0398
UBA	15 : NTQ	22 : 6,500-34,999	-	25,000	87,747	301,045	453,367	-0.0160
UBA	15 : NTQ	23 : 35,000-126,499	80,000	40,000	379,827	2,506,205	1,377,449	-0.0010
UBA	15 : NTQ	24 : 126,500 & above	200,000	1,183,657	3,476,445	9,753,809	5,808,637	-0.0511
UBN	11 : MKT	21 : 0-6,499	169,110	-	-	-	-	0.1399
UBN	11 : MKT	22 : 6,500-34,999	621,206	-	-	-	-	0.1697
UBN	11 : MKT	23 : 35,000-126,499	733,219	-	-	-	-	0.1023

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	12 : MLO	24 : 126,500 & above	0.071607		0	0.0000	0.0	262,855,691	56.9	34,756,037	0.0487	31.1
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										
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	0.146513		0	0.0000	0.0	146,810	0.0	22,300	0.0598	0.0
UBN	11 : MKT	22 : 6,500-34,999	0.177778		0	0.0000	0.0	464,320	0.0	156,886	0.0540	0.0
UBN	11 : MKT	23 : 35,000-126,499	0.190370		0	0.0000	0.0	383,755	0.0	349,464	0.0647	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	UBN	11 : MKT	24 : 126,500 & above	3	1,135,003	0	1,135,003	0	
NSE	NSE	201802	UBN	12 : MLO	21 : 0-6,499	446	718,032	4,223	675,549	0	
NSE	NSE	201802	UBN	12 : MLO	22 : 6,500-34,999	207	3,157,069	80,987	2,928,672	0	
NSE	NSE	201802	UBN	12 : MLO	23 : 35,000-126,499	135	9,562,054	938,262	8,095,503	0	
NSE	NSE	201802	UBN	12 : MLO	24 : 126,500 & above	65	18,935,695	1,056,590	16,553,456	0	
NSE	NSE	201802	UBN	13 : ITQ	21 : 0-6,499	102	259,261	60,953	162,603	0	
NSE	NSE	201802	UBN	13 : ITQ	22 : 6,500-34,999	80	1,297,890	394,168	729,177	0	
NSE	NSE	201802	UBN	13 : ITQ	23 : 35,000-126,499	54	3,623,495	1,031,767	1,974,068	0	
NSE	NSE	201802	UBN	13 : ITQ	24 : 126,500 & above	22	4,581,964	2,697,318	1,706,168	0	
NSE	NSE	201802	UBN	14 : ATQ	21 : 0-6,499	153	332,035	130,178	157,529	0	
NSE	NSE	201802	UBN	14 : ATQ	22 : 6,500-34,999	129	2,113,460	695,092	756,654	0	
NSE	NSE	201802	UBN	14 : ATQ	23 : 35,000-126,499	86	6,437,485	1,691,026	2,585,261	0	
NSE	NSE	201802	UBN	14 : ATQ	24 : 126,500 & above	28	6,635,465	3,196,472	1,634,211	0	
NSE	NSE	201802	UBN	15 : NTQ	21 : 0-6,499	61	184,327	58,004	46,923	0	
NSE	NSE	201802	UBN	15 : NTQ	22 : 6,500-34,999	115	2,130,356	753,727	698,369	0	
NSE	NSE	201802	UBN	15 : NTQ	23 : 35,000-126,499	81	6,019,744	2,111,682	1,501,729	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
UBN	11 : MKT	24 : 126,500 & above	1,135,003	-	-	-	-	-0.0199
UBN	12 : MLO	21 : 0-6,499	596,302	13,649	10,836	30,839	15,804	0.1098
UBN	12 : MLO	22 : 6,500-34,999	2,500,143	14,244	147,611	203,214	37,636	0.0546
UBN	12 : MLO	23 : 35,000-126,499	6,321,175	135,865	272,545	663,461	261,423	0.0687
UBN	12 : MLO	24 : 126,500 & above	14,741,174	130,000	621,418	748,535	50,267	0.2208
UBN	13 : ITQ	21 : 0-6,499	1,000	12,880	36,309	84,586	17,386	-0.0354
UBN	13 : ITQ	22 : 6,500-34,999	49,865	70,719	187,981	302,982	46,938	-0.1114
UBN	13 : ITQ	23 : 35,000-126,499	-	95,992	586,070	843,273	159,198	-0.0604
UBN	13 : ITQ	24 : 126,500 & above	-	111,787	423,322	871,791	106,619	-0.1228
UBN	14 : ATQ	21 : 0-6,499	3,833	4,239	24,343	60,349	42,053	-0.0777
UBN	14 : ATQ	22 : 6,500-34,999	15,197	7,000	163,065	206,994	201,652	-0.0721
UBN	14 : ATQ	23 : 35,000-126,499	100,000	45,959	507,934	1,070,505	345,350	-0.0873
UBN	14 : ATQ	24 : 126,500 & above	-	200,000	465,398	613,036	205,777	-0.2506
UBN	15 : NTQ	21 : 0-6,499	1,312	-	418	17,186	21,797	-0.1312
UBN	15 : NTQ	22 : 6,500-34,999	-	16,870	30,000	291,450	161,214	-0.0888
UBN	15 : NTQ	23 : 35,000-126,499	-	45,714	15,482	341,604	458,286	-0.0893

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	24 : 126,500 & above	0.367340		0	0.0000	0.0	0	0.0	1,135,003	0.0855	0.0
UBN	12 : MLO	21 : 0-6,499	0.122354		0	0.0000	0.0	649,909	171.7	25,640	0.0494	254.1
UBN	12 : MLO	22 : 6,500-34,999	0.100792		0	0.0000	0.0	2,821,590	154.5	107,082	0.0888	393.8
UBN	12 : MLO	23 : 35,000-126,499	0.120156		0	0.0000	0.0	7,259,484	560.8	836,019	0.0704	115.8
UBN	12 : MLO	24 : 126,500 & above	0.276084		0	0.0000	0.0	7,605,955	442.7	8,947,501	0.1144	19.7
UBN	13 : ITQ	21 : 0-6,499										
UBN	13 : ITQ	22 : 6,500-34,999										
UBN	13 : ITQ	23 : 35,000-126,499										
UBN	13 : ITQ	24 : 126,500 & above										
UBN	14 : ATQ	21 : 0-6,499										
UBN	14 : ATQ	22 : 6,500-34,999										
UBN	14 : ATQ	23 : 35,000-126,499										
UBN	14 : ATQ	24 : 126,500 & above										
UBN	15 : NTQ	21 : 0-6,499										
UBN	15 : NTQ	22 : 6,500-34,999										
UBN	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	UBN	15 : NTQ	24 : 126,500 & above	28	6,543,073	2,348,209	748,708	0	
NSE	NSE	201802	UCAP	11 : MKT	21 : 0-6,499	135	262,918	0	262,918	0	
NSE	NSE	201802	UCAP	11 : MKT	22 : 6,500-34,999	46	832,576	0	832,576	0	
NSE	NSE	201802	UCAP	11 : MKT	23 : 35,000-126,499	23	1,747,227	0	1,747,227	0	
NSE	NSE	201802	UCAP	11 : MKT	24 : 126,500 & above	24	9,798,487	800,000	8,998,487	0	
NSE	NSE	201802	UCAP	12 : MLO	21 : 0-6,499	530	1,013,281	6,722	1,001,234	0	
NSE	NSE	201802	UCAP	12 : MLO	22 : 6,500-34,999	333	5,639,392	162,838	5,438,085	0	
NSE	NSE	201802	UCAP	12 : MLO	23 : 35,000-126,499	317	22,734,288	933,552	21,420,129	0	
NSE	NSE	201802	UCAP	12 : MLO	24 : 126,500 & above	276	141,193,558	9,820,315	118,686,463	0	
NSE	NSE	201802	UCAP	13 : ITQ	21 : 0-6,499	94	236,518	59,267	165,616	0	
NSE	NSE	201802	UCAP	13 : ITQ	22 : 6,500-34,999	102	1,932,118	506,672	1,290,871	0	
NSE	NSE	201802	UCAP	13 : ITQ	23 : 35,000-126,499	113	8,389,760	3,009,535	4,328,929	0	
NSE	NSE	201802	UCAP	13 : ITQ	24 : 126,500 & above	58	21,565,129	9,606,595	9,897,483	0	
NSE	NSE	201802	UCAP	14 : ATQ	21 : 0-6,499	121	321,580	88,327	215,947	0	
NSE	NSE	201802	UCAP	14 : ATQ	22 : 6,500-34,999	155	2,907,304	1,003,923	1,649,405	0	
NSE	NSE	201802	UCAP	14 : ATQ	23 : 35,000-126,499	154	11,070,839	2,963,202	5,794,056	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
UBN	15 : NTQ	24 : 126,500 & above	-	-	-	401,297	-	-0.0435
UCAP	11 : MKT	21 : 0-6,499	262,918	-	-	-	-	0.0419
UCAP	11 : MKT	22 : 6,500-34,999	832,576	-	-	-	-	0.0133
UCAP	11 : MKT	23 : 35,000-126,499	1,747,227	-	-	-	-	-0.0027
UCAP	11 : MKT	24 : 126,500 & above	8,998,487	-	-	-	-	0.0517
UCAP	12 : MLO	21 : 0-6,499	960,298	2,019	14,829	17,126	6,962	0.0337
UCAP	12 : MLO	22 : 6,500-34,999	4,936,046	99,499	130,636	211,904	60,000	0.0255
UCAP	12 : MLO	23 : 35,000-126,499	17,679,096	612,330	1,272,758	1,564,226	172,339	0.0167
UCAP	12 : MLO	24 : 126,500 & above	94,378,323	3,775,147	5,517,686	10,470,990	4,147,976	0.0298
UCAP	13 : ITQ	21 : 0-6,499	4,764	14,534	61,225	57,908	11,758	-0.0118
UCAP	13 : ITQ	22 : 6,500-34,999	38,495	163,738	319,898	643,149	74,503	-0.0258
UCAP	13 : ITQ	23 : 35,000-126,499	123,300	664,803	1,152,911	1,820,102	349,205	-0.0230
UCAP	13 : ITQ	24 : 126,500 & above	435,362	374,308	2,809,757	4,249,725	457,822	-0.0142
UCAP	14 : ATQ	21 : 0-6,499	-	19,397	46,292	119,200	14,302	-0.0192
UCAP	14 : ATQ	22 : 6,500-34,999	34,000	274,756	429,936	661,645	86,827	-0.0171
UCAP	14 : ATQ	23 : 35,000-126,499	50,000	961,443	1,269,241	2,342,711	698,004	-0.0203

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
UBN	15 : NTQ	24 : 126,500 & above										
UCAP	11 : MKT	21 : 0-6,499	0.039739		0	0.0000	0.0	248,143	0.0	14,775	0.0263	0.0
UCAP	11 : MKT	22 : 6,500-34,999	0.035379		0	0.0000	0.0	724,626	0.0	107,950	0.0220	0.0
UCAP	11 : MKT	23 : 35,000-126,499	0.035469		0	0.0000	0.0	1,317,227	0.0	430,000	0.0186	0.0
UCAP	11 : MKT	24 : 126,500 & above	0.061534	800,000	0	0.0122	0.0	3,018,099	0.0	5,180,388	0.0150	0.0
UCAP	12 : MLO	21 : 0-6,499	0.034369		0	0.0000	0.0	980,614	37.0	20,620	0.0226	5.1
UCAP	12 : MLO	22 : 6,500-34,999	0.030854	15,000	0	0.0200	0.0	5,189,336	44.8	233,749	0.0209	416.6
UCAP	12 : MLO	23 : 35,000-126,499	0.037086		0	0.0000	0.0	19,460,381	130.0	1,959,748	0.0141	19.5
UCAP	12 : MLO	24 : 126,500 & above	0.040742		0	0.0000	0.0	82,745,086	249.6	35,941,377	0.0227	17.3
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	UCAP	14 : ATQ	24 : 126,500 & above	94	34,751,597	13,174,633	14,485,544	0
NSE	NSE	201802	UCAP	15 : NTQ	21 : 0-6,499	122	313,024	102,906	125,356	0
NSE	NSE	201802	UCAP	15 : NTQ	22 : 6,500-34,999	213	3,840,957	1,339,853	1,077,505	0
NSE	NSE	201802	UCAP	15 : NTQ	23 : 35,000-126,499	347	26,450,251	9,281,553	6,959,792	0
NSE	NSE	201802	UCAP	15 : NTQ	24 : 126,500 & above	277	114,852,755	44,296,443	29,170,973	0
NSE	NSE	201802	UNIC	11 : MKT	21 : 0-6,499	5	5,613	0	5,613	0
NSE	NSE	201802	UNIC	11 : MKT	22 : 6,500-34,999	4	76,000	0	76,000	0
NSE	NSE	201802	UNIC	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201802	UNIC	12 : MLO	21 : 0-6,499	7	11,463	0	5,645	0
NSE	NSE	201802	UNIC	12 : MLO	22 : 6,500-34,999	11	194,603	0	59,015	0
NSE	NSE	201802	UNIC	12 : MLO	23 : 35,000-126,499	9	710,000	0	420,010	0
NSE	NSE	201802	UNIC	12 : MLO	24 : 126,500 & above	17	10,687,688	0	1,210,000	0
NSE	NSE	201802	UNIC	14 : ATQ	23 : 35,000-126,499	1	50,000	50,000	0	0
NSE	NSE	201802	UNIC	14 : ATQ	24 : 126,500 & above	3	600,000	65,388	334,612	0
NSE	NSE	201802	UNIC	15 : NTQ	24 : 126,500 & above	1	357,667	0	0	0
NSE	NSE	201802	UNILEVER	11 : MKT	21 : 0-6,499	72	90,047	0	90,047	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
UCAP	14 : ATQ	24 : 126,500 & above	-	284,451	3,575,216	8,058,473	1,062,132	-0.0210
UCAP	15 : NTQ	21 : 0-6,499	3,199	7,021	13,656	46,914	28,677	-0.0472
UCAP	15 : NTQ	22 : 6,500-34,999	59,901	115,450	119,863	375,350	241,077	-0.0483
UCAP	15 : NTQ	23 : 35,000-126,499	503,430	115,662	670,848	2,108,535	1,736,035	-0.0249
UCAP	15 : NTQ	24 : 126,500 & above	-	3,054,007	2,462,757	6,033,256	8,903,750	-0.1016
UNIC	11 : MKT	21 : 0-6,499	5,613	-	-	-	-	0.0047
UNIC	11 : MKT	22 : 6,500-34,999	76,000	-	-	-	-	0.0042
UNIC	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0100
UNIC	12 : MLO	21 : 0-6,499	5,645	-	-	-	-	0.0000
UNIC	12 : MLO	22 : 6,500-34,999	59,015	-	-	-	-	0.0000
UNIC	12 : MLO	23 : 35,000-126,499	420,000	-	-	-	-	0.0000
UNIC	12 : MLO	24 : 126,500 & above	1,110,000	-	-	-	-	0.0017
UNIC	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
UNIC	14 : ATQ	24 : 126,500 & above	-	34,612	300,000	-	-	-0.0100
UNIC	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UNILEVER	11 : MKT	21 : 0-6,499	90,047	-	-	-	-	1.2288

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
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										
UNIC	11 : MKT	21 : 0-6,499	0.004653		0	0.0000	0.0	5,613	0.0	0	0.0000	0.0
UNIC	11 : MKT	22 : 6,500-34,999	0.004210		0	0.0000	0.0	76,000	0.0	0	0.0000	0.0
UNIC	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
UNIC	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,645	0.0	0	0.0000	0.0
UNIC	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	59,015	0.0	0	0.0000	0.0
UNIC	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	420,010	0.3	0	0.0000	0.0
UNIC	12 : MLO	24 : 126,500 & above	0.001652		0	0.0000	0.0	1,110,000	0.0	100,000	0.0100	6306.0
UNIC	14 : ATQ	23 : 35,000-126,499										
UNIC	14 : ATQ	24 : 126,500 & above										
UNIC	15 : NTQ	24 : 126,500 & above										
UNILEVER	11 : MKT	21 : 0-6,499	1.117122		0	0.0000	0.0	76,716	0.0	13,331	0.1229	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201802	UNILEVER	11 : MKT	22 : 6,500-34,999	13	207,967	0	207,967	0
NSE	NSE	201802	UNILEVER	11 : MKT	23 : 35,000-126,499	4	231,980	0	231,980	0
NSE	NSE	201802	UNILEVER	12 : MLO	21 : 0-6,499	276	396,917	11,017	376,922	0
NSE	NSE	201802	UNILEVER	12 : MLO	22 : 6,500-34,999	75	1,135,426	27,689	1,038,039	0
NSE	NSE	201802	UNILEVER	12 : MLO	23 : 35,000-126,499	35	2,024,155	106,334	1,828,981	0
NSE	NSE	201802	UNILEVER	12 : MLO	24 : 126,500 & above	24	8,468,039	1,422,283	3,875,952	0
NSE	NSE	201802	UNILEVER	13 : ITQ	21 : 0-6,499	129	206,062	83,217	76,828	0
NSE	NSE	201802	UNILEVER	13 : ITQ	22 : 6,500-34,999	41	596,233	258,444	176,930	0
NSE	NSE	201802	UNILEVER	13 : ITQ	23 : 35,000-126,499	35	2,402,685	1,267,452	422,020	0
NSE	NSE	201802	UNILEVER	13 : ITQ	24 : 126,500 & above	5	1,256,075	351,483	250,190	0
NSE	NSE	201802	UNILEVER	14 : ATQ	21 : 0-6,499	98	174,617	58,670	88,405	0
NSE	NSE	201802	UNILEVER	14 : ATQ	22 : 6,500-34,999	29	483,024	139,993	175,215	0
NSE	NSE	201802	UNILEVER	14 : ATQ	23 : 35,000-126,499	39	2,709,932	1,415,646	497,510	0
NSE	NSE	201802	UNILEVER	14 : ATQ	24 : 126,500 & above	4	951,300	0	359,529	0
NSE	NSE	201802	UNILEVER	15 : NTQ	21 : 0-6,499	22	44,972	33,830	2,000	0
NSE	NSE	201802	UNILEVER	15 : NTQ	22 : 6,500-34,999	12	234,342	135,763	57,901	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
UNILEVER	11 : MKT	22 : 6,500-34,999	207,967	-	-	-	-	1.3357
UNILEVER	11 : MKT	23 : 35,000-126,499	231,980	-	-	-	-	1.1358
UNILEVER	12 : MLO	21 : 0-6,499	352,447	6,903	3,004	7,579	6,904	0.6939
UNILEVER	12 : MLO	22 : 6,500-34,999	1,001,861	8,555	-	25,383	-	0.4839
UNILEVER	12 : MLO	23 : 35,000-126,499	1,613,225	115,727	36,300	430	8,456	0.5440
UNILEVER	12 : MLO	24 : 126,500 & above	3,064,259	229,702	282,790	162,496	98,588	1.1078
UNILEVER	13 : ITQ	21 : 0-6,499	1,880	1,570	14,183	36,666	11,948	-0.7138
UNILEVER	13 : ITQ	22 : 6,500-34,999	8,268	-	16,020	93,202	29,221	-0.3886
UNILEVER	13 : ITQ	23 : 35,000-126,499	100,000	60,005	23,883	77,293	50,000	-0.7086
UNILEVER	13 : ITQ	24 : 126,500 & above	-	-	-	250,160	30	-1.5492
UNILEVER	14 : ATQ	21 : 0-6,499	-	6,628	36,572	28,692	13,781	-0.0565
UNILEVER	14 : ATQ	22 : 6,500-34,999	-	-	14,066	114,599	13,480	-0.4867
UNILEVER	14 : ATQ	23 : 35,000-126,499	4,880	38,656	138,974	255,000	60,000	-0.4641
UNILEVER	14 : ATQ	24 : 126,500 & above	187,529	-	172,000	-	-	-0.5847
UNILEVER	15 : NTQ	21 : 0-6,499	-	-	-	2,000	-	-1.0500
UNILEVER	15 : NTQ	22 : 6,500-34,999	-	-	30,000	27,901	-	0.4391

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
UNILEVER	11 : MKT	22 : 6,500-34,999	1.044770		0	0.0000	0.0	123,951	0.0	84,016	0.6048	0.0
UNILEVER	11 : MKT	23 : 35,000-126,499	0.926867		0	0.0000	0.0	74,687	0.0	157,293	0.0565	0.0
UNILEVER	12 : MLO	21 : 0-6,499	0.753822		0	0.0000	0.0	349,747	82.4	27,175	0.3208	0.0
UNILEVER	12 : MLO	22 : 6,500-34,999	0.636351		0	0.0000	0.0	910,365	29.7	127,674	0.0794	0.0
UNILEVER	12 : MLO	23 : 35,000-126,499	0.943742		0	0.0000	0.0	1,568,138	17.1	260,843	0.4518	2941.2
UNILEVER	12 : MLO	24 : 126,500 & above	1.019910		0	0.0000	0.0	1,611,905	353.5	2,264,047	0.4529	10.2
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	201802	UNILEVER	15 : NTQ	23 : 35,000-126,499	9	662,125	312,975	100,000	0	
NSE	NSE	201802	UNILEVER	15 : NTQ	24 : 126,500 & above	12	2,965,338	1,180,854	0	0	
NSE	NSE	201802	UNIONDAC	11 : MKT	22 : 6,500-34,999	1	20,000	0	20,000	0	
NSE	NSE	201802	UNIONDAC	12 : MLO	21 : 0-6,499	5	5,550	0	5,550	0	
NSE	NSE	201802	UNIONDICON	11 : MKT	21 : 0-6,499	1	50	0	50	0	
NSE	NSE	201802	UNIONDICON	11 : MKT	22 : 6,500-34,999	1	25,000	0	25,000	0	
NSE	NSE	201802	UNIONDICON	12 : MLO	21 : 0-6,499	1	2,000	0	2,000	0	
NSE	NSE	201802	UNITYBNK	11 : MKT	21 : 0-6,499	35	86,353	0	86,353	0	
NSE	NSE	201802	UNITYBNK	11 : MKT	22 : 6,500-34,999	29	474,925	0	474,925	0	
NSE	NSE	201802	UNITYBNK	11 : MKT	23 : 35,000-126,499	24	1,598,705	100,000	1,498,705	0	
NSE	NSE	201802	UNITYBNK	11 : MKT	24 : 126,500 & above	13	3,959,500	1,300,000	2,659,500	0	
NSE	NSE	201802	UNITYBNK	12 : MLO	21 : 0-6,499	149	330,015	762	276,163	0	
NSE	NSE	201802	UNITYBNK	12 : MLO	22 : 6,500-34,999	160	2,686,941	45,865	2,130,259	0	
NSE	NSE	201802	UNITYBNK	12 : MLO	23 : 35,000-126,499	195	14,584,875	302,184	12,841,506	0	
NSE	NSE	201802	UNITYBNK	12 : MLO	24 : 126,500 & above	250	166,289,762	8,379,758	100,048,728	0	
NSE	NSE	201802	UNITYBNK	13 : ITQ	21 : 0-6,499	20	42,976	17,320	25,406	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
UNILEVER	15 : NTQ	23 : 35,000-126,499	-	-	49,000	1,000	-	-0.7745
UNILEVER	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UNIONDAC	11 : MKT	22 : 6,500-34,999	20,000	-	-	-	-	0.0000
UNIONDAC	12 : MLO	21 : 0-6,499	5,550	-	-	-	-	0.0000
UNIONDICON	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.0000
UNIONDICON	11 : MKT	22 : 6,500-34,999	25,000	-	-	-	-	0.0000
UNIONDICON	12 : MLO	21 : 0-6,499	2,000	-	-	-	-	0.0000
UNITYBNK	11 : MKT	21 : 0-6,499	86,353	-	-	-	-	0.0376
UNITYBNK	11 : MKT	22 : 6,500-34,999	474,925	-	-	-	-	0.0365
UNITYBNK	11 : MKT	23 : 35,000-126,499	1,498,705	-	-	-	-	0.0572
UNITYBNK	11 : MKT	24 : 126,500 & above	2,659,500	-	-	-	-	0.0960
UNITYBNK	12 : MLO	21 : 0-6,499	226,575	6,579	6,586	7,532	10,925	0.0301
UNITYBNK	12 : MLO	22 : 6,500-34,999	1,725,878	-	7,000	125,246	135,958	0.0200
UNITYBNK	12 : MLO	23 : 35,000-126,499	9,894,268	117,118	399,764	967,714	353,626	0.0286
UNITYBNK	12 : MLO	24 : 126,500 & above	63,862,235	1,902,342	2,824,886	4,114,788	8,414,667	0.0141
UNITYBNK	13 : ITQ	21 : 0-6,499	1,510	2,000	6,000	14,896	500	-0.0071

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,000	0.0	0	0.0000	0.0
UNIONDAC	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,550	0.0	0	0.0000	0.0
UNIONDICON	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	50	0.0	0	0.0000	0.0
UNIONDICON	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	25,000	0.0	0	0.0000	0.0
UNIONDICON	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	21 : 0-6,499	0.033413		0	0.0000	0.0	86,353	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	22 : 6,500-34,999	0.042055		0	0.0000	0.0	456,925	0.0	18,000	0.0099	0.0
UNITYBNK	11 : MKT	23 : 35,000-126,499	0.062729		0	0.0000	0.0	1,241,705	0.0	257,000	0.0351	0.0
UNITYBNK	11 : MKT	24 : 126,500 & above	0.056668		0	0.0000	0.0	2,189,500	0.0	470,000	0.0157	0.0
UNITYBNK	12 : MLO	21 : 0-6,499	0.033168		0	0.0000	0.0	257,258	536.4	18,905	0.0165	1472.3
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.029404		0	0.0000	0.0	2,026,384	770.1	103,875	0.0098	1803.6
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.031959		0	0.0000	0.0	12,330,976	996.2	510,530	0.0325	1146.9
UNITYBNK	12 : MLO	24 : 126,500 & above	0.038139		0	0.0000	0.0	81,171,050	2498.2	18,877,678	0.0210	1608.7
UNITYBNK	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	201802	UNITYBNK	13 : ITQ	22 : 6,500-34,999	34	604,604	165,209	368,523	0
NSE	NSE	201802	UNITYBNK	13 : ITQ	23 : 35,000-126,499	58	4,330,254	1,783,673	2,116,589	0
NSE	NSE	201802	UNITYBNK	13 : ITQ	24 : 126,500 & above	41	12,664,473	7,079,545	3,762,428	0
NSE	NSE	201802	UNITYBNK	14 : ATQ	21 : 0-6,499	20	48,329	5,103	34,226	0
NSE	NSE	201802	UNITYBNK	14 : ATQ	22 : 6,500-34,999	48	856,990	260,559	495,431	0
NSE	NSE	201802	UNITYBNK	14 : ATQ	23 : 35,000-126,499	66	5,424,394	2,423,125	2,226,433	0
NSE	NSE	201802	UNITYBNK	14 : ATQ	24 : 126,500 & above	88	42,445,348	22,364,929	11,615,299	0
NSE	NSE	201802	UNITYBNK	15 : NTQ	21 : 0-6,499	21	50,127	15,501	18,126	0
NSE	NSE	201802	UNITYBNK	15 : NTQ	22 : 6,500-34,999	68	1,187,994	689,702	311,166	0
NSE	NSE	201802	UNITYBNK	15 : NTQ	23 : 35,000-126,499	115	8,644,518	3,565,920	2,549,086	0
NSE	NSE	201802	UNITYBNK	15 : NTQ	24 : 126,500 & above	134	55,427,697	24,528,166	14,270,779	0
NSE	NSE	201802	UNITYKAP	11 : MKT	24 : 126,500 & above	2	437,350	145,000	292,350	0
NSE	NSE	201802	UNITYKAP	12 : MLO	21 : 0-6,499	2	4,510	0	4,510	0
NSE	NSE	201802	UNITYKAP	12 : MLO	22 : 6,500-34,999	3	57,000	0	10,000	0
NSE	NSE	201802	UNITYKAP	12 : MLO	23 : 35,000-126,499	3	272,000	0	272,000	0
NSE	NSE	201802	UNITYKAP	12 : MLO	24 : 126,500 & above	3	3,183,256	0	676,000	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)
UNITYBNK	13 : ITQ	22 : 6,500-34,999	-	-	82,671	193,422	62,118	-0.0218
UNITYBNK	13 : ITQ	23 : 35,000-126,499	120,000	196,000	881,387	729,202	67,800	-0.0273
UNITYBNK	13 : ITQ	24 : 126,500 & above	164,850	600	1,131,891	1,177,696	983,993	-0.0368
UNITYBNK	14 : ATQ	21 : 0-6,499	-	-	4,088	15,838	9,809	-0.0284
UNITYBNK	14 : ATQ	22 : 6,500-34,999	-	55,000	88,000	173,060	89,819	-0.0422
UNITYBNK	14 : ATQ	23 : 35,000-126,499	100,000	180,000	381,376	939,734	122,142	-0.0626
UNITYBNK	14 : ATQ	24 : 126,500 & above	-	1,432,980	2,779,435	4,561,507	1,046,285	-0.0385
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	434	192	5,900	-0.1255
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	18,932	114,809	51,425	-0.0875
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	100,000	281,663	619,563	352,500	-0.0696
UNITYBNK	15 : NTQ	24 : 126,500 & above	199,250	200,000	-	2,050,750	4,148,290	-0.1117
UNITYKAP	11 : MKT	24 : 126,500 & above	292,350	-	-	-	-	0.0000
UNITYKAP	12 : MLO	21 : 0-6,499	4,510	-	-	-	-	0.0000
UNITYKAP	12 : MLO	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
UNITYKAP	12 : MLO	23 : 35,000-126,499	272,000	-	-	-	-	0.0000
UNITYKAP	12 : MLO	24 : 126,500 & above	576,000	-	-	-	100,000	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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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	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	24 : 126,500 & above	0.000000	0	0.0000	0.0	292,350	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	4,510	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	272,000	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	24 : 126,500 & above	0.009097	0	0.0000	0.0	676,000	357.5	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	201802	UNITYKAP	13 : ITQ	24 : 126,500 & above	1	1,340,664	0	0	0	
NSE	NSE	201802	UNITYKAP	14 : ATQ	21 : 0-6,499	3	16,100	0	16,100	0	
NSE	NSE	201802	UNITYKAP	14 : ATQ	23 : 35,000-126,499	1	120,000	0	120,000	0	
NSE	NSE	201802	UNITYKAP	14 : ATQ	24 : 126,500 & above	3	3,011,006	0	398,750	0	
NSE	NSE	201802	UPL	11 : MKT	21 : 0-6,499	28	36,811	0	36,811	0	
NSE	NSE	201802	UPL	11 : MKT	22 : 6,500-34,999	10	173,806	0	173,806	0	
NSE	NSE	201802	UPL	11 : MKT	23 : 35,000-126,499	1	46,000	0	46,000	0	
NSE	NSE	201802	UPL	12 : MLO	21 : 0-6,499	49	102,834	2,147	100,687	0	
NSE	NSE	201802	UPL	12 : MLO	22 : 6,500-34,999	50	854,170	42,702	783,001	0	
NSE	NSE	201802	UPL	12 : MLO	23 : 35,000-126,499	66	4,808,447	35,983	4,737,464	0	
NSE	NSE	201802	UPL	12 : MLO	24 : 126,500 & above	40	17,621,292	1,173,655	15,733,235	0	
NSE	NSE	201802	UPL	13 : ITQ	21 : 0-6,499	36	107,650	16,960	57,290	0	
NSE	NSE	201802	UPL	13 : ITQ	22 : 6,500-34,999	45	734,816	99,904	473,011	0	
NSE	NSE	201802	UPL	13 : ITQ	23 : 35,000-126,499	57	3,974,678	939,416	1,581,015	0	
NSE	NSE	201802	UPL	13 : ITQ	24 : 126,500 & above	19	5,610,930	3,140,051	420,978	0	
NSE	NSE	201802	UPL	14 : ATQ	21 : 0-6,499	21	68,869	21,569	14,600	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)
UNITYKAP	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
UNITYKAP	14 : ATQ	21 : 0-6,499	-	-	-	6,100	-	-0.0307
UNITYKAP	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0400
UNITYKAP	14 : ATQ	24 : 126,500 & above	-	-	-	-	150,000	-0.0200
UPL	11 : MKT	21 : 0-6,499	36,811	-	-	-	-	0.0962
UPL	11 : MKT	22 : 6,500-34,999	173,806	-	-	-	-	0.0898
UPL	11 : MKT	23 : 35,000-126,499	46,000	-	-	-	-	0.0800
UPL	12 : MLO	21 : 0-6,499	97,657	-	320	2,710	-	0.0344
UPL	12 : MLO	22 : 6,500-34,999	773,056	-	2,848	-	7,097	0.0059
UPL	12 : MLO	23 : 35,000-126,499	4,568,094	-	59,167	60,031	50,172	0.0224
UPL	12 : MLO	24 : 126,500 & above	11,520,766	1,322,644	1,142,075	1,747,750	-	0.0730
UPL	13 : ITQ	21 : 0-6,499	-	-	6,400	30,190	6,300	-0.0612
UPL	13 : ITQ	22 : 6,500-34,999	30,299	33,545	42,363	89,209	89,739	-0.0563
UPL	13 : ITQ	23 : 35,000-126,499	-	7,662	80,226	688,171	225,452	-0.0692
UPL	13 : ITQ	24 : 126,500 & above	-	-	-	293,800	25,000	-0.0176
UPL	14 : ATQ	21 : 0-6,499	1,500	-	-	7,500	5,600	-0.1025

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	13 : ITQ	24 : 126,500 & above										
UNITYKAP	14 : ATQ	21 : 0-6,499										
UNITYKAP	14 : ATQ	23 : 35,000-126,499										
UNITYKAP	14 : ATQ	24 : 126,500 & above										
UPL	11 : MKT	21 : 0-6,499	0.053295		0	0.0000	0.0	32,711	0.0	4,100	0.0176	0.0
UPL	11 : MKT	22 : 6,500-34,999	0.088117		0	0.0000	0.0	173,806	0.0	0	0.0000	0.0
UPL	11 : MKT	23 : 35,000-126,499	0.130000		0	0.0000	0.0	46,000	0.0	0	0.0000	0.0
UPL	12 : MLO	21 : 0-6,499	0.050124		0	0.0000	0.0	100,157	18.6	530	0.0200	0.0
UPL	12 : MLO	22 : 6,500-34,999	0.049304		0	0.0000	0.0	783,001	19.6	0	0.0000	0.0
UPL	12 : MLO	23 : 35,000-126,499	0.063022		0	0.0000	0.0	3,878,143	39.3	859,321	0.0182	0.8
UPL	12 : MLO	24 : 126,500 & above	0.100094		0	0.0000	0.0	9,035,812	166.5	6,697,423	0.0286	35.2
UPL	13 : ITQ	21 : 0-6,499										
UPL	13 : ITQ	22 : 6,500-34,999										
UPL	13 : ITQ	23 : 35,000-126,499										
UPL	13 : ITQ	24 : 126,500 & above										
UPL	14 : ATQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	UPL	14 : ATQ	22 : 6,500-34,999	39	632,172	151,004	259,210	0
NSE	NSE	201802	UPL	14 : ATQ	23 : 35,000-126,499	47	3,609,430	510,000	1,720,054	0
NSE	NSE	201802	UPL	14 : ATQ	24 : 126,500 & above	26	10,462,368	3,033,442	3,000,069	0
NSE	NSE	201802	UPL	15 : NTQ	21 : 0-6,499	32	110,150	10,000	25,150	0
NSE	NSE	201802	UPL	15 : NTQ	22 : 6,500-34,999	49	984,808	123,338	248,577	0
NSE	NSE	201802	UPL	15 : NTQ	23 : 35,000-126,499	92	7,725,200	1,176,530	1,292,986	0
NSE	NSE	201802	UPL	15 : NTQ	24 : 126,500 & above	47	19,480,737	5,610,432	1,950,000	0
NSE	NSE	201802	VANLEER	12 : MLO	21 : 0-6,499	6	6,447	0	5,347	0
NSE	NSE	201802	VANLEER	12 : MLO	22 : 6,500-34,999	3	70,540	0	9,019	0
NSE	NSE	201802	VANLEER	12 : MLO	23 : 35,000-126,499	1	35,887	0	1,000	0
NSE	NSE	201802	VANLEER	13 : ITQ	21 : 0-6,499	1	100	0	0	0
NSE	NSE	201802	VANLEER	14 : ATQ	21 : 0-6,499	2	1,666	0	1,666	0
NSE	NSE	201802	VITAFOAM	11 : MKT	21 : 0-6,499	32	46,073	3,000	43,073	0
NSE	NSE	201802	VITAFOAM	11 : MKT	22 : 6,500-34,999	14	250,141	30,000	220,141	0
NSE	NSE	201802	VITAFOAM	11 : MKT	23 : 35,000-126,499	6	355,516	0	355,516	0
NSE	NSE	201802	VITAFOAM	11 : MKT	24 : 126,500 & above	2	350,176	200,000	150,176	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
UPL	14 : ATQ	22 : 6,500-34,999	10,000	31,448	94,187	63,348	-	-0.0424
UPL	14 : ATQ	23 : 35,000-126,499	100,000	150,000	50,700	902,594	205,054	-0.1235
UPL	14 : ATQ	24 : 126,500 & above	-	10,100	992,031	657,938	1,090,000	-0.1515
UPL	15 : NTQ	21 : 0-6,499	-	-	-	6,900	7,000	-0.1060
UPL	15 : NTQ	22 : 6,500-34,999	-	-	-	110,577	128,000	-0.1198
UPL	15 : NTQ	23 : 35,000-126,499	-	100,000	37,000	339,130	344,182	-0.1039
UPL	15 : NTQ	24 : 126,500 & above	-	-	-	1,250,000	133,000	-0.1340
VANLEER	12 : MLO	21 : 0-6,499	4,647	-	-	700	-	0.0000
VANLEER	12 : MLO	22 : 6,500-34,999	9,019	-	-	-	-	0.0386
VANLEER	12 : MLO	23 : 35,000-126,499	1,000	-	-	-	-	0.9000
VANLEER	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
VANLEER	14 : ATQ	21 : 0-6,499	-	-	-	1,666	-	-0.5602
VITAFOAM	11 : MKT	21 : 0-6,499	43,073	-	-	-	-	0.1143
VITAFOAM	11 : MKT	22 : 6,500-34,999	220,141	-	-	-	-	0.1191
VITAFOAM	11 : MKT	23 : 35,000-126,499	355,516	-	-	-	-	0.1097
VITAFOAM	11 : MKT	24 : 126,500 & above	150,176	-	-	-	-	0.0900

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UPL	14 : ATQ	22 : 6,500-34,999										
UPL	14 : ATQ	23 : 35,000-126,499										
UPL	14 : ATQ	24 : 126,500 & above										
UPL	15 : NTQ	21 : 0-6,499										
UPL	15 : NTQ	22 : 6,500-34,999										
UPL	15 : NTQ	23 : 35,000-126,499										
UPL	15 : NTQ	24 : 126,500 & above										
VANLEER	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,347	136.8	0	0.0000	0.0
VANLEER	12 : MLO	22 : 6,500-34,999	0.038618		0	0.0000	0.0	9,019	0.0	0	0.0000	0.0
VANLEER	12 : MLO	23 : 35,000-126,499	0.900000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
VANLEER	13 : ITQ	21 : 0-6,499										
VANLEER	14 : ATQ	21 : 0-6,499										
VITAFOAM	11 : MKT	21 : 0-6,499	0.096168		0	0.0000	0.0	43,073	0.0	0	0.0000	0.0
VITAFOAM	11 : MKT	22 : 6,500-34,999	0.126899		0	0.0000	0.0	162,641	0.0	57,500	0.0230	0.0
VITAFOAM	11 : MKT	23 : 35,000-126,499	0.139700		0	0.0000	0.0	185,000	0.0	170,516	0.0154	0.0
VITAFOAM	11 : MKT	24 : 126,500 & above	0.010000		0	0.0000	0.0	150,176	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	201802	VITAFOAM	12 : MLO	21 : 0-6,499	108	222,585	7,869	209,126	0
NSE	NSE	201802	VITAFOAM	12 : MLO	22 : 6,500-34,999	80	1,314,823	55,535	1,226,012	0
NSE	NSE	201802	VITAFOAM	12 : MLO	23 : 35,000-126,499	71	5,336,377	382,176	4,744,386	0
NSE	NSE	201802	VITAFOAM	12 : MLO	24 : 126,500 & above	23	7,102,505	688,666	5,552,956	0
NSE	NSE	201802	VITAFOAM	13 : ITQ	21 : 0-6,499	46	98,405	32,314	45,166	0
NSE	NSE	201802	VITAFOAM	13 : ITQ	22 : 6,500-34,999	59	1,005,161	500,339	403,142	0
NSE	NSE	201802	VITAFOAM	13 : ITQ	23 : 35,000-126,499	36	2,527,980	848,452	866,198	0
NSE	NSE	201802	VITAFOAM	13 : ITQ	24 : 126,500 & above	7	2,400,000	723,400	1,209,422	0
NSE	NSE	201802	VITAFOAM	14 : ATQ	21 : 0-6,499	37	84,146	54,629	13,679	0
NSE	NSE	201802	VITAFOAM	14 : ATQ	22 : 6,500-34,999	55	922,747	450,955	164,045	0
NSE	NSE	201802	VITAFOAM	14 : ATQ	23 : 35,000-126,499	36	2,577,779	958,490	819,404	0
NSE	NSE	201802	VITAFOAM	14 : ATQ	24 : 126,500 & above	12	8,100,000	3,600,000	312,274	0
NSE	NSE	201802	VITAFOAM	15 : NTQ	21 : 0-6,499	43	93,137	23,421	10,860	0
NSE	NSE	201802	VITAFOAM	15 : NTQ	22 : 6,500-34,999	53	1,023,011	413,035	113,525	0
NSE	NSE	201802	VITAFOAM	15 : NTQ	23 : 35,000-126,499	38	2,705,386	861,683	494,470	0
NSE	NSE	201802	VITAFOAM	15 : NTQ	24 : 126,500 & above	17	4,300,984	1,615,984	500,000	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
VITAFOAM	12 : MLO	21 : 0-6,499	192,602	4,273	1,100	4,250	6,901	0.0768
VITAFOAM	12 : MLO	22 : 6,500-34,999	1,049,920	10,200	46,800	56,312	51,650	0.0709
VITAFOAM	12 : MLO	23 : 35,000-126,499	4,113,115	69,974	48,600	190,997	145,700	0.0409
VITAFOAM	12 : MLO	24 : 126,500 & above	4,100,115	465,996	288,211	-	83,832	0.0258
VITAFOAM	13 : ITQ	21 : 0-6,499	-	5,000	7,661	23,036	5,954	-0.0833
VITAFOAM	13 : ITQ	22 : 6,500-34,999	-	7,000	114,953	128,780	66,525	-0.0486
VITAFOAM	13 : ITQ	23 : 35,000-126,499	-	71,777	116,406	247,127	243,404	-0.0463
VITAFOAM	13 : ITQ	24 : 126,500 & above	-	1,000	201,000	926,600	46,116	0.0714
VITAFOAM	14 : ATQ	21 : 0-6,499	1,000	-	299	1,137	6,500	-0.1667
VITAFOAM	14 : ATQ	22 : 6,500-34,999	40,000	-	26,950	44,000	2,700	-0.0676
VITAFOAM	14 : ATQ	23 : 35,000-126,499	-	115,115	100,000	173,989	120,000	-0.0620
VITAFOAM	14 : ATQ	24 : 126,500 & above	-	-	250,000	-	62,274	-0.0757
VITAFOAM	15 : NTQ	21 : 0-6,499	-	4,500	-	-	1,000	-0.0789
VITAFOAM	15 : NTQ	22 : 6,500-34,999	-	8,300	-	1,325	45,000	-0.0844
VITAFOAM	15 : NTQ	23 : 35,000-126,499	-	100,000	-	168,015	75,500	-0.0620
VITAFOAM	15 : NTQ	24 : 126,500 & above	-	-	-	25,317	158,926	-0.0804

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
VITAFOAM	12 : MLO	21 : 0-6,499	0.086407		0	0.0000	0.0	200,717	112.7	8,409	0.0180	3.4
VITAFOAM	12 : MLO	22 : 6,500-34,999	0.072703		0	0.0000	0.0	1,181,187	211.2	44,825	0.0319	0.0
VITAFOAM	12 : MLO	23 : 35,000-126,499	0.067041		0	0.0000	0.0	4,127,608	354.7	616,778	0.0162	0.9
VITAFOAM	12 : MLO	24 : 126,500 & above	0.091260		0	0.0000	0.0	4,009,870	1024.9	1,543,086	0.0174	6.8
VITAFOAM	13 : ITQ	21 : 0-6,499										
VITAFOAM	13 : ITQ	22 : 6,500-34,999										
VITAFOAM	13 : ITQ	23 : 35,000-126,499										
VITAFOAM	13 : ITQ	24 : 126,500 & above										
VITAFOAM	14 : ATQ	21 : 0-6,499										
VITAFOAM	14 : ATQ	22 : 6,500-34,999										
VITAFOAM	14 : ATQ	23 : 35,000-126,499										
VITAFOAM	14 : ATQ	24 : 126,500 & above										
VITAFOAM	15 : NTQ	21 : 0-6,499										
VITAFOAM	15 : NTQ	22 : 6,500-34,999										
VITAFOAM	15 : NTQ	23 : 35,000-126,499										
VITAFOAM	15 : NTQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	WAPCO	11 : MKT	21 : 0-6,499	113	158,452	0	158,452	0	
NSE	NSE	201802	WAPCO	11 : MKT	22 : 6,500-34,999	23	372,661	0	372,661	0	
NSE	NSE	201802	WAPCO	11 : MKT	23 : 35,000-126,499	10	545,909	50,000	495,909	0	
NSE	NSE	201802	WAPCO	12 : MLO	21 : 0-6,499	355	570,877	22,139	548,597	0	
NSE	NSE	201802	WAPCO	12 : MLO	22 : 6,500-34,999	124	2,211,849	268,886	1,942,963	0	
NSE	NSE	201802	WAPCO	12 : MLO	23 : 35,000-126,499	64	4,310,136	544,032	3,598,510	0	
NSE	NSE	201802	WAPCO	12 : MLO	24 : 126,500 & above	12	8,470,748	312,717	7,360,895	0	
NSE	NSE	201802	WAPCO	13 : ITQ	21 : 0-6,499	230	521,382	218,111	239,653	0	
NSE	NSE	201802	WAPCO	13 : ITQ	22 : 6,500-34,999	95	1,632,035	815,502	516,539	0	
NSE	NSE	201802	WAPCO	13 : ITQ	23 : 35,000-126,499	57	3,236,508	1,738,539	699,955	0	
NSE	NSE	201802	WAPCO	13 : ITQ	24 : 126,500 & above	8	2,680,408	1,069,149	297,313	0	
NSE	NSE	201802	WAPCO	14 : ATQ	21 : 0-6,499	144	307,295	134,134	111,951	0	
NSE	NSE	201802	WAPCO	14 : ATQ	22 : 6,500-34,999	64	1,070,927	511,142	364,815	0	
NSE	NSE	201802	WAPCO	14 : ATQ	23 : 35,000-126,499	31	1,825,079	540,468	593,624	0	
NSE	NSE	201802	WAPCO	14 : ATQ	24 : 126,500 & above	7	1,786,792	140,000	572,409	0	
NSE	NSE	201802	WAPCO	15 : NTQ	21 : 0-6,499	96	263,695	102,867	40,617	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
WAPCO	11 : MKT	21 : 0-6,499	158,452	-	-	-	-	0.6816
WAPCO	11 : MKT	22 : 6,500-34,999	372,661	-	-	-	-	0.7234
WAPCO	11 : MKT	23 : 35,000-126,499	495,909	-	-	-	-	0.9936
WAPCO	12 : MLO	21 : 0-6,499	503,733	6,216	10,638	20,484	6,474	0.3751
WAPCO	12 : MLO	22 : 6,500-34,999	1,708,265	34,900	79,224	93,529	27,045	0.4652
WAPCO	12 : MLO	23 : 35,000-126,499	3,157,942	156,678	19,357	140,226	4,854	0.1836
WAPCO	12 : MLO	24 : 126,500 & above	7,129,246	50,100	-	19,582	161,967	0.9806
WAPCO	13 : ITQ	21 : 0-6,499	1,968	35,715	63,014	102,577	21,425	-0.3561
WAPCO	13 : ITQ	22 : 6,500-34,999	10,000	70,158	108,220	193,556	82,545	-0.4758
WAPCO	13 : ITQ	23 : 35,000-126,499	1,692	122,291	114,167	311,322	108,241	-0.5637
WAPCO	13 : ITQ	24 : 126,500 & above	-	1,000	216,000	45,997	26,912	0.6803
WAPCO	14 : ATQ	21 : 0-6,499	-	13,411	16,692	46,223	16,230	-0.1780
WAPCO	14 : ATQ	22 : 6,500-34,999	-	49,285	86,789	135,732	43,367	-0.0883
WAPCO	14 : ATQ	23 : 35,000-126,499	80,062	50,508	73,446	204,415	108,409	-0.2662
WAPCO	14 : ATQ	24 : 126,500 & above	193,979	-	149,294	3,492	225,644	-1.2060
WAPCO	15 : NTQ	21 : 0-6,499	85	4,336	830	16,300	1,500	-0.3602

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
WAPCO	11 : MKT	21 : 0-6,499	0.860698		0	0.0000	0.0	130,888	0.0	27,564	0.2673	0.0
WAPCO	11 : MKT	22 : 6,500-34,999	0.630995		0	0.0000	0.0	155,202	0.0	217,459	0.0847	0.0
WAPCO	11 : MKT	23 : 35,000-126,499	1.476626		0	0.0000	0.0	266,000	0.0	229,909	0.6408	0.0
WAPCO	12 : MLO	21 : 0-6,499	0.565284	2,000	0	0.0452	0.0	514,713	89.8	31,884	0.0480	0.0
WAPCO	12 : MLO	22 : 6,500-34,999	0.655379		0	0.0000	0.0	1,675,686	96.1	267,277	0.0757	1.1
WAPCO	12 : MLO	23 : 35,000-126,499	0.510944		0	0.0000	0.0	2,684,946	286.0	913,564	0.1245	6.7
WAPCO	12 : MLO	24 : 126,500 & above	1.208405		0	0.0000	0.0	1,222,118	342.4	6,138,777	0.3474	0.4
WAPCO	13 : ITQ	21 : 0-6,499										
WAPCO	13 : ITQ	22 : 6,500-34,999										
WAPCO	13 : ITQ	23 : 35,000-126,499										
WAPCO	13 : ITQ	24 : 126,500 & above										
WAPCO	14 : ATQ	21 : 0-6,499										
WAPCO	14 : ATQ	22 : 6,500-34,999										
WAPCO	14 : ATQ	23 : 35,000-126,499										
WAPCO	14 : ATQ	24 : 126,500 & above										
WAPCO	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201802	WAPCO	15 : NTQ	22 : 6,500-34,999	43	737,173	275,870	178,378	0
NSE	NSE	201802	WAPCO	15 : NTQ	23 : 35,000-126,499	37	2,194,530	831,479	425,192	0
NSE	NSE	201802	WAPCO	15 : NTQ	24 : 126,500 & above	4	4,650,000	201,988	3,748,012	0
NSE	NSE	201802	WEMABANK	11 : MKT	21 : 0-6,499	81	193,469	0	193,469	0
NSE	NSE	201802	WEMABANK	11 : MKT	22 : 6,500-34,999	62	1,055,429	21,500	1,033,929	0
NSE	NSE	201802	WEMABANK	11 : MKT	23 : 35,000-126,499	46	3,422,976	140,000	3,282,976	0
NSE	NSE	201802	WEMABANK	11 : MKT	24 : 126,500 & above	37	17,136,480	4,550,000	12,586,480	0
NSE	NSE	201802	WEMABANK	12 : MLO	21 : 0-6,499	227	576,627	4,325	494,244	0
NSE	NSE	201802	WEMABANK	12 : MLO	22 : 6,500-34,999	219	3,851,005	133,584	3,319,229	0
NSE	NSE	201802	WEMABANK	12 : MLO	23 : 35,000-126,499	247	17,935,508	811,578	14,615,292	0
NSE	NSE	201802	WEMABANK	12 : MLO	24 : 126,500 & above	315	232,307,129	22,084,315	156,465,022	0
NSE	NSE	201802	WEMABANK	13 : ITQ	21 : 0-6,499	23	41,013	636	38,475	0
NSE	NSE	201802	WEMABANK	13 : ITQ	22 : 6,500-34,999	38	733,202	154,140	502,062	0
NSE	NSE	201802	WEMABANK	13 : ITQ	23 : 35,000-126,499	89	6,644,462	2,339,549	3,523,577	0
NSE	NSE	201802	WEMABANK	13 : ITQ	24 : 126,500 & above	73	34,407,932	16,372,350	13,814,163	0
NSE	NSE	201802	WEMABANK	14 : ATQ	21 : 0-6,499	49	127,763	33,700	88,563	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
WAPCO	15 : NTQ	22 : 6,500-34,999	-	-	900	47,698	40,526	-0.4757
WAPCO	15 : NTQ	23 : 35,000-126,499	-	-	10,791	177,207	38,230	-0.1402
WAPCO	15 : NTQ	24 : 126,500 & above	3,740,491	-	2,101	1,420	4,000	-0.9995
WEMABANK	11 : MKT	21 : 0-6,499	193,469	-	-	-	-	0.0267
WEMABANK	11 : MKT	22 : 6,500-34,999	1,033,929	-	-	-	-	0.0307
WEMABANK	11 : MKT	23 : 35,000-126,499	3,282,976	-	-	-	-	0.0232
WEMABANK	11 : MKT	24 : 126,500 & above	12,586,480	-	-	-	-	0.0329
WEMABANK	12 : MLO	21 : 0-6,499	450,366	12,000	7,869	10,717	3,772	0.0253
WEMABANK	12 : MLO	22 : 6,500-34,999	2,799,442	97,031	116,197	179,680	30,000	0.0230
WEMABANK	12 : MLO	23 : 35,000-126,499	11,314,666	159,486	415,776	1,093,054	302,218	0.0097
WEMABANK	12 : MLO	24 : 126,500 & above	110,522,188	5,487,602	8,982,743	9,268,384	2,934,529	0.0083
WEMABANK	13 : ITQ	21 : 0-6,499	-	6,120	5,425	23,780	1,800	-0.0024
WEMABANK	13 : ITQ	22 : 6,500-34,999	-	56,754	102,249	227,437	73,180	-0.0294
WEMABANK	13 : ITQ	23 : 35,000-126,499	152,258	208,893	528,344	1,503,453	467,347	-0.0170
WEMABANK	13 : ITQ	24 : 126,500 & above	1,500	1,573,833	1,317,077	4,745,430	3,274,766	-0.0078
WEMABANK	14 : ATQ	21 : 0-6,499	269	6,538	20,486	44,835	11,315	-0.0210

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
WAPCO	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	0.025178	6,720	0.0400	0.0	177,711	0.0	9,038	0.0600	0.0
WEMABANK	11 : MKT	22 : 6,500-34,999	0.032159	30,000	0.0308	0.0	843,475	0.0	160,454	0.0440	0.0
WEMABANK	11 : MKT	23 : 35,000-126,499	0.028564	95,600	0.0400	0.0	2,058,575	0.0	1,128,801	0.0143	0.0
WEMABANK	11 : MKT	24 : 126,500 & above	0.044472	300,000	0.0401	0.0	8,500,872	0.0	3,785,608	0.0335	0.0
WEMABANK	12 : MLO	21 : 0-6,499	0.028651	0	0.0000	0.0	450,029	218.4	44,215	0.0521	31.2
WEMABANK	12 : MLO	22 : 6,500-34,999	0.025960	0	0.0000	0.0	3,109,653	196.2	209,576	0.0377	218.0
WEMABANK	12 : MLO	23 : 35,000-126,499	0.020397	0	0.0000	0.0	14,027,406	900.0	587,886	0.0257	954.5
WEMABANK	12 : MLO	24 : 126,500 & above	0.026845	0	0.0000	0.0	128,274,273	1246.4	28,190,749	0.0242	177.0
WEMABANK	13 : ITQ	21 : 0-6,499									
WEMABANK	13 : ITQ	22 : 6,500-34,999									
WEMABANK	13 : ITQ	23 : 35,000-126,499									
WEMABANK	13 : ITQ	24 : 126,500 & above									
WEMABANK	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	201802	WEMABANK	14 : ATQ	22 : 6,500-34,999	64	1,098,090	324,684	648,349	0
NSE	NSE	201802	WEMABANK	14 : ATQ	23 : 35,000-126,499	121	9,482,041	4,049,194	3,710,847	0
NSE	NSE	201802	WEMABANK	14 : ATQ	24 : 126,500 & above	123	46,464,030	17,867,165	19,356,368	0
NSE	NSE	201802	WEMABANK	15 : NTQ	21 : 0-6,499	51	131,828	39,459	47,935	0
NSE	NSE	201802	WEMABANK	15 : NTQ	22 : 6,500-34,999	121	2,109,069	582,891	721,760	0
NSE	NSE	201802	WEMABANK	15 : NTQ	23 : 35,000-126,499	260	19,750,255	7,719,850	5,080,785	0
NSE	NSE	201802	WEMABANK	15 : NTQ	24 : 126,500 & above	309	140,310,755	58,092,584	32,736,208	0
NSE	NSE	201802	ZENITHBANK	11 : MKT	21 : 0-6,499	400	647,143	0	647,143	0
NSE	NSE	201802	ZENITHBANK	11 : MKT	22 : 6,500-34,999	121	1,743,451	0	1,743,451	0
NSE	NSE	201802	ZENITHBANK	11 : MKT	23 : 35,000-126,499	61	4,175,443	0	4,175,443	0
NSE	NSE	201802	ZENITHBANK	11 : MKT	24 : 126,500 & above	18	5,155,665	0	5,155,665	0
NSE	NSE	201802	ZENITHBANK	12 : MLO	21 : 0-6,499	1,281	2,620,405	22,476	2,578,248	0
NSE	NSE	201802	ZENITHBANK	12 : MLO	22 : 6,500-34,999	695	12,118,025	237,399	11,763,118	0
NSE	NSE	201802	ZENITHBANK	12 : MLO	23 : 35,000-126,499	498	35,248,576	2,355,234	32,605,842	0
NSE	NSE	201802	ZENITHBANK	12 : MLO	24 : 126,500 & above	398	240,432,959	12,877,052	225,189,424	0
NSE	NSE	201802	ZENITHBANK	13 : ITQ	21 : 0-6,499	247	566,677	104,371	440,484	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
WEMABANK	14 : ATQ	22 : 6,500-34,999	-	167,000	136,852	225,473	52,828	-0.0141
WEMABANK	14 : ATQ	23 : 35,000-126,499	77,255	214,514	841,744	1,593,802	464,202	-0.0218
WEMABANK	14 : ATQ	24 : 126,500 & above	649,119	3,266,455	2,471,956	7,957,235	3,249,002	-0.0302
WEMABANK	15 : NTQ	21 : 0-6,499	9,900	1,600	13,335	15,900	7,200	-0.0486
WEMABANK	15 : NTQ	22 : 6,500-34,999	74,879	31,800	92,211	195,555	121,372	-0.0399
WEMABANK	15 : NTQ	23 : 35,000-126,499	221,000	-	623,935	858,762	1,317,807	-0.0473
WEMABANK	15 : NTQ	24 : 126,500 & above	-	1,500,000	1,491,758	13,368,704	4,493,493	-0.0570
ZENITHBANK	11 : MKT	21 : 0-6,499	647,143	-	-	-	-	0.2106
ZENITHBANK	11 : MKT	22 : 6,500-34,999	1,743,451	-	-	-	-	0.1368
ZENITHBANK	11 : MKT	23 : 35,000-126,499	4,175,443	-	-	-	-	0.0826
ZENITHBANK	11 : MKT	24 : 126,500 & above	5,155,665	-	-	-	-	0.3291
ZENITHBANK	12 : MLO	21 : 0-6,499	2,439,476	27,298	44,191	62,196	2,530	0.0884
ZENITHBANK	12 : MLO	22 : 6,500-34,999	10,639,495	312,960	403,635	377,028	30,000	0.0600
ZENITHBANK	12 : MLO	23 : 35,000-126,499	28,259,610	1,474,687	1,425,469	1,264,598	149,718	0.0397
ZENITHBANK	12 : MLO	24 : 126,500 & above	206,391,207	4,897,890	4,525,540	7,349,153	2,025,634	0.1112
ZENITHBANK	13 : ITQ	21 : 0-6,499	20,292	83,970	161,988	142,485	5,625	-0.0818

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	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	22 : 6,500-34,999										
WEMABANK	15 : NTQ	23 : 35,000-126,499										
WEMABANK	15 : NTQ	24 : 126,500 & above										
ZENITHBANK	11 : MKT	21 : 0-6,499	0.148789		0	0.0000	0.0	632,357	0.0	14,786	0.0491	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.161674		0	0.0000	0.0	1,407,845	0.0	335,606	0.0672	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.200595		0	0.0000	0.0	3,039,179	0.0	1,136,264	0.0651	0.0
ZENITHBANK	11 : MKT	24 : 126,500 & above	0.240698		0	0.0000	0.0	1,977,000	0.0	3,178,665	0.0662	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.125190	4,000	0.0500	0.0	2,510,203	33.4	64,045	0.0562	1.2	
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.115992	15,000	0.1500	0.0	11,402,885	38.0	345,233	0.0650	7.2	
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.126532	0	0.0000	0.0	29,077,910	64.8	3,527,932	0.0640	1.3	
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.230358	0	0.0000	0.0	146,318,261	77.1	78,871,163	0.1416	0.3	
ZENITHBANK	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.

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



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Market Execution Quality Detail: February 2018

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	201802	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	177	3,044,886	785,964	2,028,187	0
NSE	NSE	201802	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	149	10,376,202	3,964,480	5,470,581	0
NSE	NSE	201802	ZENITHBANK	13 : ITQ	24 : 126,500 & above	54	30,462,934	9,094,311	20,861,317	0
NSE	NSE	201802	ZENITHBANK	14 : ATQ	21 : 0-6,499	563	1,237,472	309,467	823,359	0
NSE	NSE	201802	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	370	6,298,022	1,907,259	3,932,311	0
NSE	NSE	201802	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	341	23,885,779	8,946,277	12,809,273	0
NSE	NSE	201802	ZENITHBANK	14 : ATQ	24 : 126,500 & above	230	106,797,998	24,201,541	70,284,069	0
NSE	NSE	201802	ZENITHBANK	15 : NTQ	21 : 0-6,499	307	733,388	323,331	242,145	0
NSE	NSE	201802	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	270	4,885,728	2,331,189	1,541,952	0
NSE	NSE	201802	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	363	27,149,127	15,011,347	6,316,475	0
NSE	NSE	201802	ZENITHBANK	15 : NTQ	24 : 126,500 & above	202	96,241,185	37,389,912	36,744,517	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)
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	84,774	422,856	655,369	718,018	93,593	-0.0174
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	376,694	1,439,025	1,294,820	1,656,042	412,057	-0.0799
ZENITHBANK	13 : ITQ	24 : 126,500 & above	17,013,310	1,576,573	577,273	770,248	306,054	-0.1025
ZENITHBANK	14 : ATQ	21 : 0-6,499	17,372	118,518	244,191	362,425	47,223	-0.0716
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	163,780	744,069	773,824	1,757,993	390,499	-0.0745
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	308,788	1,134,400	3,997,288	6,333,906	534,700	-0.0123
ZENITHBANK	14 : ATQ	24 : 126,500 & above	20,027,895	13,489,693	10,059,735	16,119,713	4,185,253	-0.0853
ZENITHBANK	15 : NTQ	21 : 0-6,499	-	5,605	36,004	101,649	58,542	-0.0033
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	24,590	72,000	234,933	705,052	276,605	-0.0686
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	100,000	300,816	1,132,194	2,919,629	812,159	-0.0928
ZENITHBANK	15 : NTQ	24 : 126,500 & above	9,576,961	13,050,333	3,898,124	5,737,836	2,744,101	-0.1892

Guidance:

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