

NSE Market Execution Quality Report

(Order Execution Detail Over Market Maker Stocks)



**THE Nigerian
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Market Execution Quality Detail: March 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	201803	ABBEYBDS	11 : MKT	21 : 0-6,499	2	150	0	150	0
NSE	NSE	201803	ABBEYBDS	12 : MLO	21 : 0-6,499	1	300	0	300	0
NSE	NSE	201803	ABCTTRANS	11 : MKT	21 : 0-6,499	13	20,508	0	20,508	0
NSE	NSE	201803	ABCTTRANS	11 : MKT	22 : 6,500-34,999	6	102,397	0	102,397	0
NSE	NSE	201803	ABCTTRANS	11 : MKT	23 : 35,000-126,499	4	352,560	196,280	156,280	0
NSE	NSE	201803	ABCTTRANS	11 : MKT	24 : 126,500 & above	3	2,158,471	1,938,471	220,000	0
NSE	NSE	201803	ABCTTRANS	12 : MLO	21 : 0-6,499	28	67,131	3,239	61,453	0
NSE	NSE	201803	ABCTTRANS	12 : MLO	22 : 6,500-34,999	37	564,429	0	449,469	0
NSE	NSE	201803	ABCTTRANS	12 : MLO	23 : 35,000-126,499	34	2,546,274	0	2,106,137	0
NSE	NSE	201803	ABCTTRANS	12 : MLO	24 : 126,500 & above	30	18,335,050	2,078,750	6,660,945	0
NSE	NSE	201803	ABCTTRANS	13 : ITQ	21 : 0-6,499	2	4,900	0	4,900	0
NSE	NSE	201803	ABCTTRANS	13 : ITQ	22 : 6,500-34,999	3	45,000	15,000	10,410	0
NSE	NSE	201803	ABCTTRANS	13 : ITQ	23 : 35,000-126,499	2	145,000	0	0	0
NSE	NSE	201803	ABCTTRANS	13 : ITQ	24 : 126,500 & above	2	2,096,750	0	223,000	0
NSE	NSE	201803	ABCTTRANS	14 : ATQ	21 : 0-6,499	6	15,206	0	7,993	0
NSE	NSE	201803	ABCTTRANS	14 : ATQ	22 : 6,500-34,999	13	207,643	27,000	126,843	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	150	-	-	-	-	0.0000
ABBEYBDS	12 : MLO	21 : 0-6,499	300	-	-	-	-	0.0000
ABCTrans	11 : MKT	21 : 0-6,499	20,508	-	-	-	-	0.0160
ABCTrans	11 : MKT	22 : 6,500-34,999	102,397	-	-	-	-	0.0071
ABCTrans	11 : MKT	23 : 35,000-126,499	156,280	-	-	-	-	0.0200
ABCTrans	11 : MKT	24 : 126,500 & above	220,000	-	-	-	-	0.0200
ABCTrans	12 : MLO	21 : 0-6,499	54,453	2,000	-	5,000	-	0.0100
ABCTrans	12 : MLO	22 : 6,500-34,999	432,855	-	-	16,614	-	0.0060
ABCTrans	12 : MLO	23 : 35,000-126,499	1,955,944	-	-	119,693	-	-0.0023
ABCTrans	12 : MLO	24 : 126,500 & above	4,672,522	-	100,000	281,614	467,788	0.0069
ABCTrans	13 : ITQ	21 : 0-6,499	-	-	-	-	3,900	-0.0120
ABCTrans	13 : ITQ	22 : 6,500-34,999	-	1,000	-	9,000	-	-0.0004
ABCTrans	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
ABCTrans	13 : ITQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0021
ABCTrans	14 : ATQ	21 : 0-6,499	-	-	-	800	1,207	-0.0187
ABCTrans	14 : ATQ	22 : 6,500-34,999	10,000	-	10,000	63,743	18,800	-0.0261

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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	150	0.0	0	0.0000	0.0
ABBEYBDS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	300	0.0	0	0.0000	0.0
ABCTTRANS	11 : MKT	21 : 0-6,499	0.015919		0	0.0000	0.0	20,508	0.0	0	0.0000	0.0
ABCTTRANS	11 : MKT	22 : 6,500-34,999	0.007129		0	0.0000	0.0	102,397	0.0	0	0.0000	0.0
ABCTTRANS	11 : MKT	23 : 35,000-126,499	0.020000		0	0.0000	0.0	156,280	0.0	0	0.0000	0.0
ABCTTRANS	11 : MKT	24 : 126,500 & above	0.020000		0	0.0000	0.0	220,000	0.0	0	0.0000	0.0
ABCTTRANS	12 : MLO	21 : 0-6,499	0.009072		0	0.0000	0.0	60,453	28.7	1,000	0.0400	41.0
ABCTTRANS	12 : MLO	22 : 6,500-34,999	0.005878		0	0.0000	0.0	449,469	57.9	0	0.0000	0.0
ABCTTRANS	12 : MLO	23 : 35,000-126,499	0.004950		0	0.0000	0.0	2,006,137	139.9	100,000	0.0198	281.2
ABCTTRANS	12 : MLO	24 : 126,500 & above	0.018900		0	0.0000	0.0	5,143,324	680.3	1,517,621	0.0294	2693.5
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										

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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	201803	ABCTTRANS	14 : ATQ	23 : 35,000-126,499	8	588,000	80,000	363,000	0	
NSE	NSE	201803	ABCTTRANS	14 : ATQ	24 : 126,500 & above	1	200,000	0	200,000	0	
NSE	NSE	201803	ABCTTRANS	15 : NTQ	21 : 0-6,499	1	3,000	0	0	0	
NSE	NSE	201803	ABCTTRANS	15 : NTQ	22 : 6,500-34,999	2	33,000	23,000	0	0	
NSE	NSE	201803	ABCTTRANS	15 : NTQ	23 : 35,000-126,499	1	100,000	0	0	0	
NSE	NSE	201803	ABCTTRANS	15 : NTQ	24 : 126,500 & above	3	1,040,000	500,000	0	0	
NSE	NSE	201803	ACCESS	11 : MKT	21 : 0-6,499	226	376,674	0	376,674	0	
NSE	NSE	201803	ACCESS	11 : MKT	22 : 6,500-34,999	96	1,668,098	0	1,668,098	0	
NSE	NSE	201803	ACCESS	11 : MKT	23 : 35,000-126,499	61	4,222,065	0	4,222,065	0	
NSE	NSE	201803	ACCESS	11 : MKT	24 : 126,500 & above	26	6,678,659	400,000	6,278,659	0	
NSE	NSE	201803	ACCESS	12 : MLO	21 : 0-6,499	822	1,362,456	4,370	1,358,086	0	
NSE	NSE	201803	ACCESS	12 : MLO	22 : 6,500-34,999	436	7,701,373	78,939	7,611,172	0	
NSE	NSE	201803	ACCESS	12 : MLO	23 : 35,000-126,499	467	34,882,948	867,984	33,945,779	0	
NSE	NSE	201803	ACCESS	12 : MLO	24 : 126,500 & above	445	2,475,052,167	893,290,787	1,577,793,400	0	
NSE	NSE	201803	ACCESS	13 : ITQ	21 : 0-6,499	90	177,067	35,787	130,290	0	
NSE	NSE	201803	ACCESS	13 : ITQ	22 : 6,500-34,999	56	1,047,781	214,112	823,858	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	-	-	56,280	65,595	117,838	-0.0204
ABCTTRANS	14 : ATQ	24 : 126,500 & above	-	-	-	-	200,000	-0.0500
ABCTTRANS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
ABCTTRANS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
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	376,674	-	-	-	-	0.1057
ACCESS	11 : MKT	22 : 6,500-34,999	1,668,098	-	-	-	-	0.0942
ACCESS	11 : MKT	23 : 35,000-126,499	4,222,065	-	-	-	-	0.1177
ACCESS	11 : MKT	24 : 126,500 & above	6,278,659	-	-	-	-	0.1849
ACCESS	12 : MLO	21 : 0-6,499	1,332,714	8,509	4,193	10,360	2,310	0.0786
ACCESS	12 : MLO	22 : 6,500-34,999	7,230,836	71,361	122,037	134,088	10,385	0.0484
ACCESS	12 : MLO	23 : 35,000-126,499	32,333,839	589,139	665,927	234,772	115,587	0.0524
ACCESS	12 : MLO	24 : 126,500 & above	1,550,603,190	15,417,468	6,047,262	4,591,073	324,849	0.2402
ACCESS	13 : ITQ	21 : 0-6,499	6,072	23,500	49,837	50,431	450	-0.0050
ACCESS	13 : ITQ	22 : 6,500-34,999	54,486	198,415	279,760	234,491	31,306	-0.0469

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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	0.100256		0	0.0000	0.0	359,432	0.0	17,242	0.1014	0.0
ACCESS	11 : MKT	22 : 6,500-34,999	0.113382		0	0.0000	0.0	1,543,801	0.0	124,297	0.0381	0.0
ACCESS	11 : MKT	23 : 35,000-126,499	0.122006		0	0.0000	0.0	3,983,619	0.0	238,446	0.0988	0.0
ACCESS	11 : MKT	24 : 126,500 & above	0.129895		0	0.0000	0.0	5,336,755	0.0	941,904	0.0409	0.0
ACCESS	12 : MLO	21 : 0-6,499	0.074933		0	0.0000	0.0	1,351,683	11.3	6,403	0.0724	28.4
ACCESS	12 : MLO	22 : 6,500-34,999	0.070368		0	0.0000	0.0	7,486,399	36.7	124,773	0.0454	100.6
ACCESS	12 : MLO	23 : 35,000-126,499	0.069839		0	0.0000	0.0	32,912,283	20.6	1,033,496	0.0449	0.9
ACCESS	12 : MLO	24 : 126,500 & above	0.172694		0	0.0000	0.0	1,520,809,361	5.8	56,984,039	0.0933	0.1
ACCESS	13 : ITQ	21 : 0-6,499										
ACCESS	13 : ITQ	22 : 6,500-34,999										

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F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	ACCESS	13 : ITQ	23 : 35,000-126,499	54	3,639,186	651,595	2,558,010	0
NSE	NSE	201803	ACCESS	13 : ITQ	24 : 126,500 & above	55	35,306,548	9,176,989	18,453,128	0
NSE	NSE	201803	ACCESS	14 : ATQ	21 : 0-6,499	318	705,400	197,635	457,585	0
NSE	NSE	201803	ACCESS	14 : ATQ	22 : 6,500-34,999	525	11,617,862	2,140,902	8,823,538	0
NSE	NSE	201803	ACCESS	14 : ATQ	23 : 35,000-126,499	543	35,892,612	5,709,417	27,100,022	0
NSE	NSE	201803	ACCESS	14 : ATQ	24 : 126,500 & above	426	1,414,378,865	347,478,877	1,019,191,107	0
NSE	NSE	201803	ACCESS	15 : NTQ	21 : 0-6,499	159	342,127	135,774	72,949	0
NSE	NSE	201803	ACCESS	15 : NTQ	22 : 6,500-34,999	121	2,133,918	933,143	476,345	0
NSE	NSE	201803	ACCESS	15 : NTQ	23 : 35,000-126,499	198	15,070,711	6,032,457	3,997,655	0
NSE	NSE	201803	ACCESS	15 : NTQ	24 : 126,500 & above	261	155,916,563	58,100,152	46,057,212	0
NSE	NSE	201803	AFRINSURE	11 : MKT	21 : 0-6,499	6	8,001	0	8,001	0
NSE	NSE	201803	AFRINSURE	11 : MKT	22 : 6,500-34,999	1	13,500	0	13,500	0
NSE	NSE	201803	AFRINSURE	11 : MKT	24 : 126,500 & above	1	200,000	0	200,000	0
NSE	NSE	201803	AFRINSURE	12 : MLO	21 : 0-6,499	7	8,900	0	8,900	0
NSE	NSE	201803	AFRINSURE	12 : MLO	22 : 6,500-34,999	10	154,470	0	147,470	0
NSE	NSE	201803	AFRINSURE	12 : MLO	23 : 35,000-126,499	20	1,849,581	0	1,849,581	0

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ACCESS	13 : ITQ	23 : 35,000-126,499	670	350,752	707,270	991,651	478,156	-0.0441
ACCESS	13 : ITQ	24 : 126,500 & above	5,790,117	1,688,338	5,213,794	3,651,081	1,225,571	-0.0851
ACCESS	14 : ATQ	21 : 0-6,499	17,896	36,425	112,245	178,056	81,929	-0.0495
ACCESS	14 : ATQ	22 : 6,500-34,999	6,414,801	322,362	520,369	948,996	534,227	-0.0526
ACCESS	14 : ATQ	23 : 35,000-126,499	14,470,940	1,732,923	2,527,365	4,993,038	2,713,243	-0.0798
ACCESS	14 : ATQ	24 : 126,500 & above	926,777,296	39,896,215	13,613,318	21,404,838	9,791,722	-0.2620
ACCESS	15 : NTQ	21 : 0-6,499	-	-	7,749	28,769	15,725	-0.0763
ACCESS	15 : NTQ	22 : 6,500-34,999	-	-	85,580	187,344	112,309	0.0328
ACCESS	15 : NTQ	23 : 35,000-126,499	450,630	100,000	285,110	905,410	1,272,195	-0.0660
ACCESS	15 : NTQ	24 : 126,500 & above	1,520,589	13,186,957	11,349,071	7,211,664	6,826,886	-0.1572
AFRINSURE	11 : MKT	21 : 0-6,499	8,001	-	-	-	-	0.0000
AFRINSURE	11 : MKT	22 : 6,500-34,999	13,500	-	-	-	-	0.0100
AFRINSURE	11 : MKT	24 : 126,500 & above	200,000	-	-	-	-	0.0100
AFRINSURE	12 : MLO	21 : 0-6,499	8,900	-	-	-	-	-0.0011
AFRINSURE	12 : MLO	22 : 6,500-34,999	147,470	-	-	-	-	0.0011
AFRINSURE	12 : MLO	23 : 35,000-126,499	1,849,581	-	-	-	-	0.0005

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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	8,001	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	13,500	0.0	0	0.0000	0.0
AFRINSURE	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	8,900	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	22 : 6,500-34,999	0.001051	0	0.0000	0.0	147,470	0.0	0	0.0000	0.0
AFRINSURE	12 : MLO	23 : 35,000-126,499	0.000206	0	0.0000	0.0	1,849,581	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	201803	AFRINSURE	12 : MLO	24 : 126,500 & above	28	178,574,974	0	140,766,973	0	
NSE	NSE	201803	AFRINSURE	14 : ATQ	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201803	AFRINSURE	14 : ATQ	22 : 6,500-34,999	3	42,000	0	22,000	0	
NSE	NSE	201803	AFRINSURE	14 : ATQ	23 : 35,000-126,499	1	100,000	100,000	0	0	
NSE	NSE	201803	AFRINSURE	14 : ATQ	24 : 126,500 & above	7	16,445,731	4,200,000	1,500,000	0	
NSE	NSE	201803	AFRIPRUD	11 : MKT	21 : 0-6,499	111	161,769	3,090	158,679	0	
NSE	NSE	201803	AFRIPRUD	11 : MKT	22 : 6,500-34,999	35	598,515	43,000	555,515	0	
NSE	NSE	201803	AFRIPRUD	11 : MKT	23 : 35,000-126,499	9	469,500	0	469,500	0	
NSE	NSE	201803	AFRIPRUD	11 : MKT	24 : 126,500 & above	7	2,644,797	1,389,582	1,255,215	0	
NSE	NSE	201803	AFRIPRUD	12 : MLO	21 : 0-6,499	507	710,001	13,560	650,597	0	
NSE	NSE	201803	AFRIPRUD	12 : MLO	22 : 6,500-34,999	213	3,762,858	120,566	3,242,863	0	
NSE	NSE	201803	AFRIPRUD	12 : MLO	23 : 35,000-126,499	189	13,305,202	657,430	11,261,891	0	
NSE	NSE	201803	AFRIPRUD	12 : MLO	24 : 126,500 & above	161	72,842,644	2,349,552	61,330,679	0	
NSE	NSE	201803	AFRIPRUD	13 : ITQ	21 : 0-6,499	113	238,472	85,684	130,313	0	
NSE	NSE	201803	AFRIPRUD	13 : ITQ	22 : 6,500-34,999	88	1,501,344	624,900	769,425	0	
NSE	NSE	201803	AFRIPRUD	13 : ITQ	23 : 35,000-126,499	81	5,693,951	2,678,415	2,450,986	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
AFRINSURE	12 : MLO	24 : 126,500 & above	84,274,974	-	6,984,500	30,635,959	14,734,540	0.0011
AFRINSURE	14 : ATQ	21 : 0-6,499	-	-	-	1,000	-	-0.0100
AFRINSURE	14 : ATQ	22 : 6,500-34,999	-	-	-	15,000	7,000	-0.0100
AFRINSURE	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
AFRINSURE	14 : ATQ	24 : 126,500 & above	-	-	-	500,000	-	-0.0100
AFRIPRUD	11 : MKT	21 : 0-6,499	158,679	-	-	-	-	0.0581
AFRIPRUD	11 : MKT	22 : 6,500-34,999	555,515	-	-	-	-	0.0578
AFRIPRUD	11 : MKT	23 : 35,000-126,499	469,500	-	-	-	-	0.0636
AFRIPRUD	11 : MKT	24 : 126,500 & above	1,255,215	-	-	-	-	0.0952
AFRIPRUD	12 : MLO	21 : 0-6,499	621,857	2,897	7,163	18,497	-	0.0371
AFRIPRUD	12 : MLO	22 : 6,500-34,999	2,881,864	78,468	61,199	151,947	68,385	0.0451
AFRIPRUD	12 : MLO	23 : 35,000-126,499	9,624,032	423,086	446,857	564,595	82,535	0.0269
AFRIPRUD	12 : MLO	24 : 126,500 & above	52,236,059	1,195,088	1,041,311	3,481,836	2,187,081	0.0163
AFRIPRUD	13 : ITQ	21 : 0-6,499	657	11,737	22,659	75,862	10,960	-0.0264
AFRIPRUD	13 : ITQ	22 : 6,500-34,999	14,650	96,719	231,074	240,495	149,179	-0.0286
AFRIPRUD	13 : ITQ	23 : 35,000-126,499	-	357,093	623,407	692,830	316,306	-0.0201

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)	
AFRINSURE	12 : MLO	24 : 126,500 & above	0.003402		0	0.0000	0.0	140,766,973	601.9	0	0.0000	0.0
AFRINSURE	14 : ATQ	21 : 0-6,499										
AFRINSURE	14 : ATQ	22 : 6,500-34,999										
AFRINSURE	14 : ATQ	23 : 35,000-126,499										
AFRINSURE	14 : ATQ	24 : 126,500 & above										
AFRIPRUD	11 : MKT	21 : 0-6,499	0.060242		0	0.0000	0.0	142,809	0.0	15,870	0.0241	0.0
AFRIPRUD	11 : MKT	22 : 6,500-34,999	0.060067		0	0.0000	0.0	485,515	0.0	70,000	0.0168	0.0
AFRIPRUD	11 : MKT	23 : 35,000-126,499	0.054093		0	0.0000	0.0	374,500	0.0	95,000	0.0182	0.0
AFRIPRUD	11 : MKT	24 : 126,500 & above	0.044627		0	0.0000	0.0	938,000	0.0	317,215	0.0388	0.0
AFRIPRUD	12 : MLO	21 : 0-6,499	0.043662		0	0.0000	0.0	628,446	22.1	22,151	0.0245	125.3
AFRIPRUD	12 : MLO	22 : 6,500-34,999	0.046014		0	0.0000	0.0	3,125,410	88.3	117,453	0.0152	7.9
AFRIPRUD	12 : MLO	23 : 35,000-126,499	0.042874		0	0.0000	0.0	10,564,079	112.0	697,812	0.0347	468.0
AFRIPRUD	12 : MLO	24 : 126,500 & above	0.077951		0	0.0000	0.0	32,587,196	410.1	28,743,483	0.0412	95.2
AFRIPRUD	13 : ITQ	21 : 0-6,499										
AFRIPRUD	13 : ITQ	22 : 6,500-34,999										
AFRIPRUD	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	201803	AFRIPRUD	13 : ITQ	24 : 126,500 & above	48	14,164,149	7,428,605	5,744,254	0
NSE	NSE	201803	AFRIPRUD	14 : ATQ	21 : 0-6,499	152	343,565	142,276	153,482	0
NSE	NSE	201803	AFRIPRUD	14 : ATQ	22 : 6,500-34,999	93	1,688,916	748,319	605,549	0
NSE	NSE	201803	AFRIPRUD	14 : ATQ	23 : 35,000-126,499	88	6,922,739	2,410,817	2,853,738	0
NSE	NSE	201803	AFRIPRUD	14 : ATQ	24 : 126,500 & above	55	16,825,714	5,435,865	6,335,267	0
NSE	NSE	201803	AFRIPRUD	15 : NTQ	21 : 0-6,499	97	246,756	81,815	42,714	0
NSE	NSE	201803	AFRIPRUD	15 : NTQ	22 : 6,500-34,999	129	2,298,538	1,181,784	387,975	0
NSE	NSE	201803	AFRIPRUD	15 : NTQ	23 : 35,000-126,499	178	13,000,455	5,976,524	2,326,822	0
NSE	NSE	201803	AFRIPRUD	15 : NTQ	24 : 126,500 & above	176	62,048,773	35,206,971	6,685,402	0
NSE	NSE	201803	AGLEVENT	11 : MKT	21 : 0-6,499	20	32,160	0	32,160	0
NSE	NSE	201803	AGLEVENT	11 : MKT	22 : 6,500-34,999	10	204,711	40,561	164,150	0
NSE	NSE	201803	AGLEVENT	11 : MKT	23 : 35,000-126,499	7	489,277	202,999	286,278	0
NSE	NSE	201803	AGLEVENT	11 : MKT	24 : 126,500 & above	2	410,600	250,000	160,600	0
NSE	NSE	201803	AGLEVENT	12 : MLO	21 : 0-6,499	30	46,277	1,750	33,293	0
NSE	NSE	201803	AGLEVENT	12 : MLO	22 : 6,500-34,999	35	649,173	50,757	403,098	0
NSE	NSE	201803	AGLEVENT	12 : MLO	23 : 35,000-126,499	29	2,175,099	48,300	1,909,140	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AFRIPRUD	13 : ITQ	24 : 126,500 & above	45,850	541,533	1,590,438	2,216,455	913,758	0.0077
AFRIPRUD	14 : ATQ	21 : 0-6,499	3,300	15,120	51,658	72,452	1,461	-0.0277
AFRIPRUD	14 : ATQ	22 : 6,500-34,999	11,160	49,990	131,274	235,621	68,817	-0.0589
AFRIPRUD	14 : ATQ	23 : 35,000-126,499	-	328,126	504,878	1,021,361	283,347	-0.0373
AFRIPRUD	14 : ATQ	24 : 126,500 & above	-	489,651	1,222,006	1,446,643	823,091	-0.0296
AFRIPRUD	15 : NTQ	21 : 0-6,499	-	-	130	11,965	3,600	-0.0778
AFRIPRUD	15 : NTQ	22 : 6,500-34,999	-	-	71,984	134,746	24,200	-0.0104
AFRIPRUD	15 : NTQ	23 : 35,000-126,499	-	50,000	165,075	422,367	584,380	-0.0152
AFRIPRUD	15 : NTQ	24 : 126,500 & above	-	200,000	74,923	2,344,810	1,423,393	-0.0328
AGLEVENT	11 : MKT	21 : 0-6,499	32,160	-	-	-	-	0.0141
AGLEVENT	11 : MKT	22 : 6,500-34,999	164,150	-	-	-	-	0.0415
AGLEVENT	11 : MKT	23 : 35,000-126,499	286,278	-	-	-	-	0.0000
AGLEVENT	11 : MKT	24 : 126,500 & above	160,600	-	-	-	-	0.0000
AGLEVENT	12 : MLO	21 : 0-6,499	30,193	-	-	1,000	2,100	0.0100
AGLEVENT	12 : MLO	22 : 6,500-34,999	301,185	36,211	1,185	17,815	28,501	0.0199
AGLEVENT	12 : MLO	23 : 35,000-126,499	1,578,613	192,698	-	48,429	89,400	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)
AFRIPRUD	13 : ITQ	24 : 126,500 & above									
AFRIPRUD	14 : ATQ	21 : 0-6,499									
AFRIPRUD	14 : ATQ	22 : 6,500-34,999									
AFRIPRUD	14 : ATQ	23 : 35,000-126,499									
AFRIPRUD	14 : ATQ	24 : 126,500 & above									
AFRIPRUD	15 : NTQ	21 : 0-6,499									
AFRIPRUD	15 : NTQ	22 : 6,500-34,999									
AFRIPRUD	15 : NTQ	23 : 35,000-126,499									
AFRIPRUD	15 : NTQ	24 : 126,500 & above									
AGLEVENT	11 : MKT	21 : 0-6,499	0.017401	0	0.0000	0.0	32,160	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	22 : 6,500-34,999	0.045137	0	0.0000	0.0	103,769	0.0	60,381	0.0338	0.0
AGLEVENT	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	286,278	0.0	0	0.0000	0.0
AGLEVENT	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	160,600	0.0	0	0.0000	0.0
AGLEVENT	12 : MLO	21 : 0-6,499	0.006339	0	0.0000	0.0	32,293	230.5	1,000	0.0300	1145.0
AGLEVENT	12 : MLO	22 : 6,500-34,999	0.024116	0	0.0000	0.0	345,787	616.5	57,311	0.0435	136.5
AGLEVENT	12 : MLO	23 : 35,000-126,499	0.006566	0	0.0000	0.0	1,745,934	127.7	163,206	0.0145	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	AGLEVENT	12 : MLO	24 : 126,500 & above	7	2,964,552	0	698,101	0	
NSE	NSE	201803	AGLEVENT	13 : ITQ	21 : 0-6,499	1	2,000	0	2,000	0	
NSE	NSE	201803	AGLEVENT	13 : ITQ	22 : 6,500-34,999	2	28,135	27,897	238	0	
NSE	NSE	201803	AGLEVENT	13 : ITQ	23 : 35,000-126,499	2	93,300	48,300	27,310	0	
NSE	NSE	201803	AGLEVENT	13 : ITQ	24 : 126,500 & above	1	360,000	0	0	0	
NSE	NSE	201803	AGLEVENT	14 : ATQ	21 : 0-6,499	10	22,089	6,320	12,522	0	
NSE	NSE	201803	AGLEVENT	14 : ATQ	22 : 6,500-34,999	15	291,138	45,381	85,992	0	
NSE	NSE	201803	AGLEVENT	14 : ATQ	23 : 35,000-126,499	20	1,606,012	185,168	1,188,760	0	
NSE	NSE	201803	AGLEVENT	15 : NTQ	21 : 0-6,499	2	10,267	0	0	0	
NSE	NSE	201803	AGLEVENT	15 : NTQ	22 : 6,500-34,999	4	91,000	0	14,785	0	
NSE	NSE	201803	AGLEVENT	15 : NTQ	23 : 35,000-126,499	4	235,168	0	85,168	0	
NSE	NSE	201803	AGLEVENT	15 : NTQ	24 : 126,500 & above	3	600,000	200,000	0	0	
NSE	NSE	201803	AIICO	11 : MKT	21 : 0-6,499	39	88,560	0	88,560	0	
NSE	NSE	201803	AIICO	11 : MKT	22 : 6,500-34,999	32	500,264	0	500,264	0	
NSE	NSE	201803	AIICO	11 : MKT	23 : 35,000-126,499	20	1,281,574	40,000	1,241,574	0	
NSE	NSE	201803	AIICO	11 : MKT	24 : 126,500 & above	8	5,154,407	1,000,000	4,154,407	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AGLEVENT	12 : MLO	24 : 126,500 & above	320,501	-	121,547	95,453	160,600	0.0272
AGLEVENT	13 : ITQ	21 : 0-6,499	-	-	-	-	-	-0.0400
AGLEVENT	13 : ITQ	22 : 6,500-34,999	-	-	-	238	-	0.0000
AGLEVENT	13 : ITQ	23 : 35,000-126,499	-	-	1,000	-	-	-0.0200
AGLEVENT	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AGLEVENT	14 : ATQ	21 : 0-6,499	-	4,930	-	1,000	650	-0.0401
AGLEVENT	14 : ATQ	22 : 6,500-34,999	9,430	56,562	-	20,000	-	-0.0567
AGLEVENT	14 : ATQ	23 : 35,000-126,499	-	677,464	81,038	135,318	68,000	-0.0490
AGLEVENT	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
AGLEVENT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0600
AGLEVENT	15 : NTQ	23 : 35,000-126,499	-	85,168	-	-	-	-0.0700
AGLEVENT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
AIICO	11 : MKT	21 : 0-6,499	88,560	-	-	-	-	0.0251
AIICO	11 : MKT	22 : 6,500-34,999	500,264	-	-	-	-	0.0182
AIICO	11 : MKT	23 : 35,000-126,499	1,241,574	-	-	-	-	0.0236
AIICO	11 : MKT	24 : 126,500 & above	4,154,407	-	-	-	-	0.0294

Guidance:

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

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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	0.027202		0	0.0000	0.0	698,101	599.0	0	0.0000	0.0
AGLEVENT	13 : ITQ	21 : 0-6,499										
AGLEVENT	13 : ITQ	22 : 6,500-34,999										
AGLEVENT	13 : ITQ	23 : 35,000-126,499										
AGLEVENT	13 : ITQ	24 : 126,500 & above										
AGLEVENT	14 : ATQ	21 : 0-6,499										
AGLEVENT	14 : ATQ	22 : 6,500-34,999										
AGLEVENT	14 : ATQ	23 : 35,000-126,499										
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	0.019960		0	0.0000	0.0	88,560	0.0	0	0.0000	0.0
AIICO	11 : MKT	22 : 6,500-34,999	0.018106		0	0.0000	0.0	484,014	0.0	16,250	0.0080	0.0
AIICO	11 : MKT	23 : 35,000-126,499	0.025584		0	0.0000	0.0	1,139,324	0.0	102,250	0.0093	0.0
AIICO	11 : MKT	24 : 126,500 & above	0.029502		0	0.0000	0.0	3,554,407	0.0	600,000	0.0064	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	AIICO	12 : MLO	21 : 0-6,499	86	236,406	2,200	234,206	0	
NSE	NSE	201803	AIICO	12 : MLO	22 : 6,500-34,999	93	1,602,305	63,611	1,523,694	0	
NSE	NSE	201803	AIICO	12 : MLO	23 : 35,000-126,499	104	8,052,704	165,448	7,673,835	0	
NSE	NSE	201803	AIICO	12 : MLO	24 : 126,500 & above	106	61,558,016	3,093,975	52,370,960	0	
NSE	NSE	201803	AIICO	13 : ITQ	21 : 0-6,499	18	65,440	11,451	45,899	0	
NSE	NSE	201803	AIICO	13 : ITQ	22 : 6,500-34,999	28	458,944	209,335	220,859	0	
NSE	NSE	201803	AIICO	13 : ITQ	23 : 35,000-126,499	32	2,405,300	360,042	1,620,424	0	
NSE	NSE	201803	AIICO	13 : ITQ	24 : 126,500 & above	29	12,243,192	1,691,000	8,174,434	0	
NSE	NSE	201803	AIICO	14 : ATQ	21 : 0-6,499	36	83,898	19,755	48,143	0	
NSE	NSE	201803	AIICO	14 : ATQ	22 : 6,500-34,999	45	847,650	121,710	536,540	0	
NSE	NSE	201803	AIICO	14 : ATQ	23 : 35,000-126,499	85	6,292,583	1,521,329	2,662,200	0	
NSE	NSE	201803	AIICO	14 : ATQ	24 : 126,500 & above	73	28,799,645	10,881,516	6,067,419	0	
NSE	NSE	201803	AIICO	15 : NTQ	21 : 0-6,499	46	105,567	37,691	16,500	0	
NSE	NSE	201803	AIICO	15 : NTQ	22 : 6,500-34,999	46	982,796	204,118	239,123	0	
NSE	NSE	201803	AIICO	15 : NTQ	23 : 35,000-126,499	109	8,111,038	2,448,594	1,743,721	0	
NSE	NSE	201803	AIICO	15 : NTQ	24 : 126,500 & above	97	49,295,175	19,178,666	4,044,747	0	

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
AIICO	12 : MLO	21 : 0-6,499	219,053	1,438	6,250	7,465	-	0.0153
AIICO	12 : MLO	22 : 6,500-34,999	1,445,706	-	32,500	30,488	11,250	0.0123
AIICO	12 : MLO	23 : 35,000-126,499	6,541,352	166,535	212,534	530,803	11,902	0.0058
AIICO	12 : MLO	24 : 126,500 & above	40,741,384	4,008,995	1,356,637	3,636,517	405,659	0.0107
AIICO	13 : ITQ	21 : 0-6,499	-	6,250	4,250	19,594	6,000	-0.0048
AIICO	13 : ITQ	22 : 6,500-34,999	-	10,000	29,400	109,791	49,000	0.0003
AIICO	13 : ITQ	23 : 35,000-126,499	-	1,000	272,862	116,755	352,908	-0.0064
AIICO	13 : ITQ	24 : 126,500 & above	-	203,250	432,550	1,320,367	1,539,847	-0.0040
AIICO	14 : ATQ	21 : 0-6,499	-	1,000	6,000	19,543	5,100	-0.0034
AIICO	14 : ATQ	22 : 6,500-34,999	-	-	20,000	304,122	58,129	-0.0064
AIICO	14 : ATQ	23 : 35,000-126,499	-	7,000	346,728	765,285	346,369	-0.0142
AIICO	14 : ATQ	24 : 126,500 & above	-	643,606	11,692	1,934,511	1,510,030	-0.0162
AIICO	15 : NTQ	21 : 0-6,499	-	-	-	3,600	2,000	-0.0266
AIICO	15 : NTQ	22 : 6,500-34,999	-	-	-	-	76,623	-0.0259
AIICO	15 : NTQ	23 : 35,000-126,499	-	-	115,930	336,775	462,984	-0.0220
AIICO	15 : NTQ	24 : 126,500 & above	-	210,000	-	180,000	1,598,709	-0.0241

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
AIICO	12 : MLO	21 : 0-6,499	0.014784		0	0.0000	0.0	234,206	17.8	0	0.0000	0.0
AIICO	12 : MLO	22 : 6,500-34,999	0.015382		0	0.0000	0.0	1,523,694	61.7	0	0.0000	0.0
AIICO	12 : MLO	23 : 35,000-126,499	0.014739		0	0.0000	0.0	7,480,473	196.9	193,362	0.0100	264.4
AIICO	12 : MLO	24 : 126,500 & above	0.026028		0	0.0000	0.0	35,991,713	459.3	16,379,247	0.0187	54.6
AIICO	13 : ITQ	21 : 0-6,499										
AIICO	13 : ITQ	22 : 6,500-34,999										
AIICO	13 : ITQ	23 : 35,000-126,499										
AIICO	13 : ITQ	24 : 126,500 & above										
AIICO	14 : ATQ	21 : 0-6,499										
AIICO	14 : ATQ	22 : 6,500-34,999										
AIICO	14 : ATQ	23 : 35,000-126,499										
AIICO	14 : ATQ	24 : 126,500 & above										
AIICO	15 : NTQ	21 : 0-6,499										
AIICO	15 : NTQ	22 : 6,500-34,999										
AIICO	15 : NTQ	23 : 35,000-126,499										
AIICO	15 : NTQ	24 : 126,500 & above										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	AIRSERVICE	11 : MKT	21 : 0-6,499	22	30,563	1,000	29,563	0
NSE	NSE	201803	AIRSERVICE	11 : MKT	23 : 35,000-126,499	1	50,000	50,000	0	0
NSE	NSE	201803	AIRSERVICE	12 : MLO	21 : 0-6,499	24	34,217	0	26,062	0
NSE	NSE	201803	AIRSERVICE	12 : MLO	22 : 6,500-34,999	6	100,897	0	95,714	0
NSE	NSE	201803	AIRSERVICE	12 : MLO	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201803	AIRSERVICE	13 : ITQ	21 : 0-6,499	4	13,250	0	9,250	0
NSE	NSE	201803	AIRSERVICE	13 : ITQ	22 : 6,500-34,999	1	25,000	0	0	0
NSE	NSE	201803	AIRSERVICE	14 : ATQ	21 : 0-6,499	4	14,005	0	4,005	0
NSE	NSE	201803	AIRSERVICE	14 : ATQ	22 : 6,500-34,999	2	18,000	14,000	4,000	0
NSE	NSE	201803	AIRSERVICE	15 : NTQ	22 : 6,500-34,999	1	7,547	0	0	0
NSE	NSE	201803	ALEX	11 : MKT	21 : 0-6,499	2	522	0	522	0
NSE	NSE	201803	ALEX	12 : MLO	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201803	ARBICO	11 : MKT	21 : 0-6,499	5	1,161	0	1,161	0
NSE	NSE	201803	BERGER	11 : MKT	21 : 0-6,499	13	7,199	1,000	6,199	0
NSE	NSE	201803	BERGER	11 : MKT	23 : 35,000-126,499	1	102,306	102,306	0	0
NSE	NSE	201803	BERGER	12 : MLO	21 : 0-6,499	51	65,216	0	63,331	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)
AIRSERVICE	11 : MKT	21 : 0-6,499	29,563	-	-	-	-	0.1401
AIRSERVICE	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
AIRSERVICE	12 : MLO	21 : 0-6,499	25,067	-	-	-	995	0.0116
AIRSERVICE	12 : MLO	22 : 6,500-34,999	62,030	10,000	-	15,117	-	0.1430
AIRSERVICE	12 : MLO	23 : 35,000-126,499	-	-	-	-	-	0.0000
AIRSERVICE	13 : ITQ	21 : 0-6,499	-	4,000	4,000	-	1,250	-0.2595
AIRSERVICE	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
AIRSERVICE	14 : ATQ	21 : 0-6,499	4,000	-	5	-	-	-0.3999
AIRSERVICE	14 : ATQ	22 : 6,500-34,999	-	762	-	1,238	-	-0.4000
AIRSERVICE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
ALEX	11 : MKT	21 : 0-6,499	522	-	-	-	-	0.0000
ALEX	12 : MLO	21 : 0-6,499	100	-	-	-	-	0.0000
ARBICO	11 : MKT	21 : 0-6,499	1,161	-	-	-	-	0.0000
BERGER	11 : MKT	21 : 0-6,499	6,199	-	-	-	-	0.3807
BERGER	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
BERGER	12 : MLO	21 : 0-6,499	59,070	171	-	1,540	2,550	0.1305

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
AIRSERVICE	11 : MKT	21 : 0-6,499	0.140121		0	0.0000	0.0	29,163	0.0	400	0.0655	0.0
AIRSERVICE	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
AIRSERVICE	12 : MLO	21 : 0-6,499	0.011626		0	0.0000	0.0	26,062	72.4	0	0.0000	0.0
AIRSERVICE	12 : MLO	22 : 6,500-34,999	0.145306		0	0.0000	0.0	47,147	474.9	48,567	0.1241	1186.4
AIRSERVICE	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
AIRSERVICE	13 : ITQ	21 : 0-6,499										
AIRSERVICE	13 : ITQ	22 : 6,500-34,999										
AIRSERVICE	14 : ATQ	21 : 0-6,499										
AIRSERVICE	14 : ATQ	22 : 6,500-34,999										
AIRSERVICE	15 : NTQ	22 : 6,500-34,999										
ALEX	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	522	0.0	0	0.0000	0.0
ALEX	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
ARBICO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,161	0.0	0	0.0000	0.0
BERGER	11 : MKT	21 : 0-6,499	0.376109		0	0.0000	0.0	6,199	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	12 : MLO	21 : 0-6,499	0.143934		0	0.0000	0.0	57,546	126.4	5,785	0.0810	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	BERGER	12 : MLO	22 : 6,500-34,999	26	410,099	1,332	359,656	0
NSE	NSE	201803	BERGER	12 : MLO	23 : 35,000-126,499	7	473,060	0	329,061	0
NSE	NSE	201803	BERGER	12 : MLO	24 : 126,500 & above	1	127,000	0	0	0
NSE	NSE	201803	BERGER	13 : ITQ	21 : 0-6,499	9	25,816	8,930	6,029	0
NSE	NSE	201803	BERGER	13 : ITQ	22 : 6,500-34,999	3	28,000	10,000	3,000	0
NSE	NSE	201803	BERGER	14 : ATQ	21 : 0-6,499	11	18,956	1,652	15,534	0
NSE	NSE	201803	BERGER	14 : ATQ	22 : 6,500-34,999	7	167,808	0	108,010	0
NSE	NSE	201803	BERGER	14 : ATQ	23 : 35,000-126,499	2	82,504	0	1,776	0
NSE	NSE	201803	BERGER	15 : NTQ	21 : 0-6,499	1	1,000	0	0	0
NSE	NSE	201803	BERGER	15 : NTQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201803	BETAGLAS	11 : MKT	21 : 0-6,499	10	13,492	0	13,492	0
NSE	NSE	201803	BETAGLAS	11 : MKT	22 : 6,500-34,999	1	16,665	0	16,665	0
NSE	NSE	201803	BETAGLAS	12 : MLO	21 : 0-6,499	14	10,709	0	10,709	0
NSE	NSE	201803	BETAGLAS	12 : MLO	22 : 6,500-34,999	1	11,126	0	5,000	0
NSE	NSE	201803	BETAGLAS	12 : MLO	23 : 35,000-126,499	1	45,832	42,459	3,373	0
NSE	NSE	201803	BETAGLAS	13 : ITQ	21 : 0-6,499	15	23,924	2,247	83	0

Guidance:

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

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	12 : MLO	22 : 6,500-34,999	307,382	-	18,830	10,615	16,895	0.0693
BERGER	12 : MLO	23 : 35,000-126,499	220,319	-	-	98,382	300	0.0257
BERGER	12 : MLO	24 : 126,500 & above	-	-	-	-	-	0.0000
BERGER	13 : ITQ	21 : 0-6,499	-	570	-	4,503	-	-0.0349
BERGER	13 : ITQ	22 : 6,500-34,999	-	-	-	-	3,000	-0.4167
BERGER	14 : ATQ	21 : 0-6,499	-	-	5,000	2,814	1,000	-0.2043
BERGER	14 : ATQ	22 : 6,500-34,999	-	-	30,000	22,086	42,914	-0.2698
BERGER	14 : ATQ	23 : 35,000-126,499	-	-	-	1,776	-	-0.1500
BERGER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
BERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
BETAGLAS	11 : MKT	21 : 0-6,499	13,492	-	-	-	-	1.0181
BETAGLAS	11 : MKT	22 : 6,500-34,999	16,665	-	-	-	-	0.0000
BETAGLAS	12 : MLO	21 : 0-6,499	9,419	-	-	62	1,228	1.8648
BETAGLAS	12 : MLO	22 : 6,500-34,999	5,000	-	-	-	-	0.0000
BETAGLAS	12 : MLO	23 : 35,000-126,499	3,373	-	-	-	-	3.7500
BETAGLAS	13 : ITQ	21 : 0-6,499	-	-	-	17	50	-1.5133

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: March 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)	
BERGER	12 : MLO	22 : 6,500-34,999	0.108662		0	0.0000	0.0	352,656	260.8	7,000	0.1378	0.0
BERGER	12 : MLO	23 : 35,000-126,499	0.037687		0	0.0000	0.0	329,061	418.2	0	0.0000	0.0
BERGER	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
BERGER	13 : ITQ	21 : 0-6,499										
BERGER	13 : ITQ	22 : 6,500-34,999										
BERGER	14 : ATQ	21 : 0-6,499										
BERGER	14 : ATQ	22 : 6,500-34,999										
BERGER	14 : ATQ	23 : 35,000-126,499										
BERGER	15 : NTQ	21 : 0-6,499										
BERGER	15 : NTQ	22 : 6,500-34,999										
BETAGLAS	11 : MKT	21 : 0-6,499	0.707504		0	0.0000	0.0	8,492	0.0	5,000	0.0754	0.0
BETAGLAS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	16,665	0.0	0	0.0000	0.0
BETAGLAS	12 : MLO	21 : 0-6,499	2.026954		0	0.0000	0.0	6,109	519.9	4,600	0.0498	0.0
BETAGLAS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
BETAGLAS	12 : MLO	23 : 35,000-126,499	3.750000		0	0.0000	0.0	3,373	0.0	0	0.0000	0.0
BETAGLAS	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	201803	BETAGLAS	13 : ITQ	22 : 6,500-34,999	2	25,625	0	0	0
NSE	NSE	201803	BETAGLAS	13 : ITQ	23 : 35,000-126,499	3	231,667	110,208	0	0
NSE	NSE	201803	BETAGLAS	14 : ATQ	21 : 0-6,499	6	9,015	6,000	0	0
NSE	NSE	201803	BETAGLAS	14 : ATQ	23 : 35,000-126,499	2	104,000	0	10	0
NSE	NSE	201803	BOCGAS	11 : MKT	21 : 0-6,499	7	8,507	0	2,250	0
NSE	NSE	201803	BOCGAS	11 : MKT	22 : 6,500-34,999	2	22,285	22,285	0	0
NSE	NSE	201803	BOCGAS	12 : MLO	21 : 0-6,499	24	33,855	3,445	20,817	0
NSE	NSE	201803	BOCGAS	12 : MLO	22 : 6,500-34,999	3	61,575	0	50,800	0
NSE	NSE	201803	BOCGAS	12 : MLO	23 : 35,000-126,499	2	113,970	113,970	0	0
NSE	NSE	201803	BOCGAS	12 : MLO	24 : 126,500 & above	3	704,545	0	704,545	0
NSE	NSE	201803	BOCGAS	13 : ITQ	21 : 0-6,499	5	6,745	5,445	500	0
NSE	NSE	201803	BOCGAS	14 : ATQ	21 : 0-6,499	4	5,445	500	0	0
NSE	NSE	201803	BOCGAS	14 : ATQ	22 : 6,500-34,999	2	30,000	29,785	215	0
NSE	NSE	201803	BOCGAS	14 : ATQ	24 : 126,500 & above	1	377,973	377,973	0	0
NSE	NSE	201803	BOCGAS	15 : NTQ	21 : 0-6,499	1	2,445	2,445	0	0
NSE	NSE	201803	BOCGAS	15 : NTQ	22 : 6,500-34,999	1	20,000	0	0	0

Guidance:

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

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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)	
BETAGLAS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
BETAGLAS	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
BETAGLAS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000	
BETAGLAS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	10	-7.5000	
BOCGAS	11 : MKT	21 : 0-6,499	2,250	-	-	-	-	0.1609	
BOCGAS	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000	
BOCGAS	12 : MLO	21 : 0-6,499	16,892	-	2,000	-	100	0.0916	
BOCGAS	12 : MLO	22 : 6,500-34,999	50,800	-	-	-	-	0.1976	
BOCGAS	12 : MLO	23 : 35,000-126,499	-	-	-	-	-	0.0000	
BOCGAS	12 : MLO	24 : 126,500 & above	704,545	-	-	-	-	0.2400	
BOCGAS	13 : ITQ	21 : 0-6,499	-	-	-	-	500	-0.1200	
BOCGAS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000	
BOCGAS	14 : ATQ	22 : 6,500-34,999	-	-	-	-	215	-0.2000	
BOCGAS	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
BOCGAS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
BOCGAS	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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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)	
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	23 : 35,000-126,499										
BOCGAS	11 : MKT	21 : 0-6,499	0.160888		0	0.0000	0.0	2,250	0.0	0	0.0000	0.0
BOCGAS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	21 : 0-6,499	0.091046		0	0.0000	0.0	20,817	564.4	0	0.0000	0.0
BOCGAS	12 : MLO	22 : 6,500-34,999	0.220000		0	0.0000	0.0	50,800	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
BOCGAS	12 : MLO	24 : 126,500 & above	0.240000		0	0.0000	0.0	704,545	0.0	0	0.0000	0.0
BOCGAS	13 : ITQ	21 : 0-6,499										
BOCGAS	14 : ATQ	21 : 0-6,499										
BOCGAS	14 : ATQ	22 : 6,500-34,999										
BOCGAS	14 : ATQ	24 : 126,500 & above										
BOCGAS	15 : NTQ	21 : 0-6,499										
BOCGAS	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 Quality Detail: March 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	201803	BOCGAS	15 : NTQ	23 : 35,000-126,499	1	56,985	56,985	0	0
NSE	NSE	201803	CADBURY	11 : MKT	21 : 0-6,499	92	134,496	6,000	128,496	0
NSE	NSE	201803	CADBURY	11 : MKT	22 : 6,500-34,999	20	276,657	8,000	268,657	0
NSE	NSE	201803	CADBURY	11 : MKT	23 : 35,000-126,499	9	588,283	108,000	480,283	0
NSE	NSE	201803	CADBURY	11 : MKT	24 : 126,500 & above	1	142,500	0	142,500	0
NSE	NSE	201803	CADBURY	12 : MLO	21 : 0-6,499	338	590,718	20,451	511,493	0
NSE	NSE	201803	CADBURY	12 : MLO	22 : 6,500-34,999	199	3,239,927	203,332	2,635,276	0
NSE	NSE	201803	CADBURY	12 : MLO	23 : 35,000-126,499	66	4,761,253	423,431	3,557,363	0
NSE	NSE	201803	CADBURY	12 : MLO	24 : 126,500 & above	25	50,401,595	134,151	49,583,511	0
NSE	NSE	201803	CADBURY	13 : ITQ	21 : 0-6,499	94	224,721	100,097	97,542	0
NSE	NSE	201803	CADBURY	13 : ITQ	22 : 6,500-34,999	87	1,464,516	732,503	590,397	0
NSE	NSE	201803	CADBURY	13 : ITQ	23 : 35,000-126,499	40	2,607,017	1,389,643	770,653	0
NSE	NSE	201803	CADBURY	13 : ITQ	24 : 126,500 & above	5	15,006,478	134,151	14,273,127	0
NSE	NSE	201803	CADBURY	14 : ATQ	21 : 0-6,499	107	213,216	80,379	102,228	0
NSE	NSE	201803	CADBURY	14 : ATQ	22 : 6,500-34,999	80	1,255,585	351,284	745,129	0
NSE	NSE	201803	CADBURY	14 : ATQ	23 : 35,000-126,499	41	2,583,822	1,062,148	979,273	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
BOCGAS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CADBURY	11 : MKT	21 : 0-6,499	128,496	-	-	-	-	0.3428
CADBURY	11 : MKT	22 : 6,500-34,999	268,657	-	-	-	-	0.3549
CADBURY	11 : MKT	23 : 35,000-126,499	480,283	-	-	-	-	0.2315
CADBURY	11 : MKT	24 : 126,500 & above	142,500	-	-	-	-	0.0519
CADBURY	12 : MLO	21 : 0-6,499	466,483	2,883	13,660	22,711	2,690	0.2184
CADBURY	12 : MLO	22 : 6,500-34,999	2,248,035	103,101	77,799	138,003	33,953	0.1416
CADBURY	12 : MLO	23 : 35,000-126,499	2,932,831	51,454	55,498	338,075	62,662	0.2370
CADBURY	12 : MLO	24 : 126,500 & above	49,281,498	225,000	17,013	7,583	-	0.0363
CADBURY	13 : ITQ	21 : 0-6,499	23	4,785	20,351	49,288	11,611	-0.2502
CADBURY	13 : ITQ	22 : 6,500-34,999	-	8,286	133,016	166,583	172,071	-0.0698
CADBURY	13 : ITQ	23 : 35,000-126,499	-	60,000	370,343	125,345	85,189	0.0597
CADBURY	13 : ITQ	24 : 126,500 & above	14,000,000	40,327	-	230,000	2,000	0.0040
CADBURY	14 : ATQ	21 : 0-6,499	-	5,600	26,791	42,048	13,670	0.0014
CADBURY	14 : ATQ	22 : 6,500-34,999	12,000	73,480	52,317	331,843	164,404	-0.1707
CADBURY	14 : ATQ	23 : 35,000-126,499	-	-	164,635	324,109	145,041	-0.1727

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
BOCGAS	15 : NTQ	23 : 35,000-126,499										
CADBURY	11 : MKT	21 : 0-6,499	0.248380		0	0.0000	0.0	113,649	0.0	14,847	0.0406	0.0
CADBURY	11 : MKT	22 : 6,500-34,999	0.423245		0	0.0000	0.0	187,552	0.0	81,105	0.0490	0.0
CADBURY	11 : MKT	23 : 35,000-126,499	0.473384		0	0.0000	0.0	205,000	0.0	275,283	0.2916	0.0
CADBURY	11 : MKT	24 : 126,500 & above	0.051888		0	0.0000	0.0	0	0.0	142,500	0.0259	0.0
CADBURY	12 : MLO	21 : 0-6,499	0.218986		0	0.0000	0.0	497,218	97.5	14,275	0.0475	7.8
CADBURY	12 : MLO	22 : 6,500-34,999	0.225325		0	0.0000	0.0	2,401,268	180.1	234,008	0.0655	31.9
CADBURY	12 : MLO	23 : 35,000-126,499	0.337742		0	0.0000	0.0	2,736,265	338.3	821,098	0.0876	13.7
CADBURY	12 : MLO	24 : 126,500 & above	0.885404		0	0.0000	0.0	24,132,633	9.4	25,450,878	0.6055	0.0
CADBURY	13 : ITQ	21 : 0-6,499										
CADBURY	13 : ITQ	22 : 6,500-34,999										
CADBURY	13 : ITQ	23 : 35,000-126,499										
CADBURY	13 : ITQ	24 : 126,500 & above										
CADBURY	14 : ATQ	21 : 0-6,499										
CADBURY	14 : ATQ	22 : 6,500-34,999										
CADBURY	14 : ATQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	CADBURY	14 : ATQ	24 : 126,500 & above	5	927,500	0	677,500	0
NSE	NSE	201803	CADBURY	15 : NTQ	21 : 0-6,499	57	156,161	82,762	27,930	0
NSE	NSE	201803	CADBURY	15 : NTQ	22 : 6,500-34,999	38	721,676	469,464	200,000	0
NSE	NSE	201803	CADBURY	15 : NTQ	23 : 35,000-126,499	21	1,394,686	912,263	283,671	0
NSE	NSE	201803	CADBURY	15 : NTQ	24 : 126,500 & above	5	11,038,000	102,982	10,297,018	0
NSE	NSE	201803	CAP	11 : MKT	21 : 0-6,499	26	23,290	5,130	18,160	0
NSE	NSE	201803	CAP	11 : MKT	22 : 6,500-34,999	4	59,892	15,965	43,927	0
NSE	NSE	201803	CAP	11 : MKT	23 : 35,000-126,499	2	90,000	50,000	40,000	0
NSE	NSE	201803	CAP	12 : MLO	21 : 0-6,499	76	92,951	9,180	70,747	0
NSE	NSE	201803	CAP	12 : MLO	22 : 6,500-34,999	29	479,666	62,345	387,041	0
NSE	NSE	201803	CAP	12 : MLO	23 : 35,000-126,499	3	175,316	0	175,316	0
NSE	NSE	201803	CAP	12 : MLO	24 : 126,500 & above	2	427,300	0	427,300	0
NSE	NSE	201803	CAP	13 : ITQ	21 : 0-6,499	53	79,276	29,542	21,083	0
NSE	NSE	201803	CAP	13 : ITQ	22 : 6,500-34,999	18	279,504	62,264	63,734	0
NSE	NSE	201803	CAP	13 : ITQ	23 : 35,000-126,499	6	395,381	100,000	50,585	0
NSE	NSE	201803	CAP	14 : ATQ	21 : 0-6,499	35	46,806	24,925	11,302	0

Guidance:

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

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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	14 : ATQ	24 : 126,500 & above	-	250,000	-	78,774	348,726	-0.3353
CADBURY	15 : NTQ	21 : 0-6,499	-	-	2,000	7,630	9,000	-0.0198
CADBURY	15 : NTQ	22 : 6,500-34,999	-	-	25,000	-	66,022	-0.3653
CADBURY	15 : NTQ	23 : 35,000-126,499	-	-	36,291	230,000	-	-0.4287
CADBURY	15 : NTQ	24 : 126,500 & above	9,986,180	17,640	100,500	1,000	-	-0.2605
CAP	11 : MKT	21 : 0-6,499	18,160	-	-	-	-	1.2398
CAP	11 : MKT	22 : 6,500-34,999	43,927	-	-	-	-	4.1461
CAP	11 : MKT	23 : 35,000-126,499	40,000	-	-	-	-	3.6325
CAP	12 : MLO	21 : 0-6,499	62,865	-	2,130	3,900	1,852	0.9559
CAP	12 : MLO	22 : 6,500-34,999	337,564	29,500	-	18,717	-	0.7130
CAP	12 : MLO	23 : 35,000-126,499	125,416	-	-	49,900	-	1.3914
CAP	12 : MLO	24 : 126,500 & above	427,300	-	-	-	-	1.9000
CAP	13 : ITQ	21 : 0-6,499	-	25	-	17,195	1,325	-0.5120
CAP	13 : ITQ	22 : 6,500-34,999	16,800	-	-	17,496	27,888	-1.2277
CAP	13 : ITQ	23 : 35,000-126,499	-	500	-	215	49,870	-1.7499
CAP	14 : ATQ	21 : 0-6,499	-	21	-	4,229	1,491	-1.7349

Guidance:

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

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Order Segmentation

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CADBURY	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	1.193772		0	0.0000	0.0	12,760	0.0	5,400	0.0863	0.0
CAP	11 : MKT	22 : 6,500-34,999	3.445046		0	0.0000	0.0	16,562	0.0	27,365	0.8977	0.0
CAP	11 : MKT	23 : 35,000-126,499	5.082500		0	0.0000	0.0	0	0.0	40,000	1.3913	0.0
CAP	12 : MLO	21 : 0-6,499	1.023786		0	0.0000	0.0	69,747	153.0	1,000	0.0250	0.0
CAP	12 : MLO	22 : 6,500-34,999	0.815364	9,900	0.0500	0.0	366,751	43.0	10,390	0.0486	0.0	0.0
CAP	12 : MLO	23 : 35,000-126,499	1.604953		0	0.0000	0.0	125,400	371.1	49,916	0.7131	0.0
CAP	12 : MLO	24 : 126,500 & above	1.900000		0	0.0000	0.0	427,300	0.0	0	0.0000	0.0
CAP	13 : ITQ	21 : 0-6,499										
CAP	13 : ITQ	22 : 6,500-34,999										
CAP	13 : ITQ	23 : 35,000-126,499										
CAP	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	201803	CAP	14 : ATQ	22 : 6,500-34,999	12	213,794	88,146	31,500	0	
NSE	NSE	201803	CAP	14 : ATQ	23 : 35,000-126,499	5	440,050	110,390	100,000	0	
NSE	NSE	201803	CAP	14 : ATQ	24 : 126,500 & above	1	424,500	0	424,500	0	
NSE	NSE	201803	CAP	15 : NTQ	21 : 0-6,499	10	12,397	100	1,400	0	
NSE	NSE	201803	CAP	15 : NTQ	22 : 6,500-34,999	4	71,579	39,794	25,000	0	
NSE	NSE	201803	CAP	15 : NTQ	23 : 35,000-126,499	3	135,181	50,000	28,396	0	
NSE	NSE	201803	CAPHOTEL	12 : MLO	21 : 0-6,499	4	1,912	0	1,912	0	
NSE	NSE	201803	CAPOIL	11 : MKT	21 : 0-6,499	1	50	0	50	0	
NSE	NSE	201803	CAPOIL	11 : MKT	22 : 6,500-34,999	2	26,500	11,500	15,000	0	
NSE	NSE	201803	CAPOIL	11 : MKT	23 : 35,000-126,499	3	290,500	0	290,500	0	
NSE	NSE	201803	CAPOIL	11 : MKT	24 : 126,500 & above	1	610,000	0	610,000	0	
NSE	NSE	201803	CAPOIL	12 : MLO	21 : 0-6,499	4	3,200	0	3,200	0	
NSE	NSE	201803	CAPOIL	12 : MLO	22 : 6,500-34,999	4	55,800	0	50,500	0	
NSE	NSE	201803	CAPOIL	12 : MLO	23 : 35,000-126,499	2	150,000	0	150,000	0	
NSE	NSE	201803	CAPOIL	12 : MLO	24 : 126,500 & above	13	4,143,772	71,655	4,072,117	0	
NSE	NSE	201803	CAPOIL	13 : ITQ	22 : 6,500-34,999	1	10,000	0	10,000	0	

Guidance:

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

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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	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.5668
CAP	14 : ATQ	23 : 35,000-126,499	-	-	-	24,000	-	-1.3532
CAP	14 : ATQ	24 : 126,500 & above	424,500	-	-	-	-	-1.9000
CAP	15 : NTQ	21 : 0-6,499	-	-	-	-	1,400	-2.6000
CAP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-1.9500
CAP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.8000
CAPHOTEL	12 : MLO	21 : 0-6,499	1,912	-	-	-	-	0.0000
CAPOIL	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.0000
CAPOIL	11 : MKT	22 : 6,500-34,999	15,000	-	-	-	-	0.0000
CAPOIL	11 : MKT	23 : 35,000-126,499	290,500	-	-	-	-	0.0059
CAPOIL	11 : MKT	24 : 126,500 & above	610,000	-	-	-	-	0.0000
CAPOIL	12 : MLO	21 : 0-6,499	400	-	-	-	-	0.0013
CAPOIL	12 : MLO	22 : 6,500-34,999	50,500	-	-	-	-	0.0141
CAPOIL	12 : MLO	23 : 35,000-126,499	50,000	-	30,500	69,500	-	0.0026
CAPOIL	12 : MLO	24 : 126,500 & above	4,072,117	-	-	-	-	0.0041
CAPOIL	13 : ITQ	22 : 6,500-34,999	-	-	-	10,000	-	0.0000

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CAP	14 : ATQ	22 : 6,500-34,999									
CAP	14 : ATQ	23 : 35,000-126,499									
CAP	14 : ATQ	24 : 126,500 & above									
CAP	15 : NTQ	21 : 0-6,499									
CAP	15 : NTQ	22 : 6,500-34,999									
CAP	15 : NTQ	23 : 35,000-126,499									
CAPHOTEL	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,912	0.0	0	0.0000	0.0
CAPOIL	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	50	0.0	0	0.0000	0.0
CAPOIL	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	15,000	0.0	0	0.0000	0.0
CAPOIL	11 : MKT	23 : 35,000-126,499	0.005920	0	0.0000	0.0	197,500	0.0	93,000	0.0092	0.0
CAPOIL	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	610,000	0.0	0	0.0000	0.0
CAPOIL	12 : MLO	21 : 0-6,499	0.000625	0	0.0000	0.0	3,200	6529.8	0	0.0000	0.0
CAPOIL	12 : MLO	22 : 6,500-34,999	0.014059	0	0.0000	0.0	50,500	0.0	0	0.0000	0.0
CAPOIL	12 : MLO	23 : 35,000-126,499	0.006666	0	0.0000	0.0	150,000	326.9	0	0.0000	0.0
CAPOIL	12 : MLO	24 : 126,500 & above	0.005170	0	0.0000	0.0	3,892,117	0.0	180,000	0.0134	0.0
CAPOIL	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	201803	CAPOIL	13 : ITQ	23 : 35,000-126,499	2	159,900	79,950	0	0
NSE	NSE	201803	CAPOIL	14 : ATQ	23 : 35,000-126,499	4	287,449	100,000	0	0
NSE	NSE	201803	CAPOIL	14 : ATQ	24 : 126,500 & above	4	1,136,589	122,383	892,023	0
NSE	NSE	201803	CAVERTON	11 : MKT	21 : 0-6,499	18	24,529	0	24,529	0
NSE	NSE	201803	CAVERTON	11 : MKT	22 : 6,500-34,999	18	300,100	19,000	281,100	0
NSE	NSE	201803	CAVERTON	11 : MKT	23 : 35,000-126,499	4	262,000	0	262,000	0
NSE	NSE	201803	CAVERTON	11 : MKT	24 : 126,500 & above	5	907,650	151,150	756,500	0
NSE	NSE	201803	CAVERTON	12 : MLO	21 : 0-6,499	107	207,066	3,700	168,966	0
NSE	NSE	201803	CAVERTON	12 : MLO	22 : 6,500-34,999	113	2,111,621	233,716	1,515,707	0
NSE	NSE	201803	CAVERTON	12 : MLO	23 : 35,000-126,499	112	8,153,718	330,323	6,759,255	0
NSE	NSE	201803	CAVERTON	12 : MLO	24 : 126,500 & above	82	39,717,513	2,275,283	29,713,479	0
NSE	NSE	201803	CAVERTON	13 : ITQ	21 : 0-6,499	26	65,939	6,391	46,235	0
NSE	NSE	201803	CAVERTON	13 : ITQ	22 : 6,500-34,999	83	1,684,512	1,056,341	444,560	0
NSE	NSE	201803	CAVERTON	13 : ITQ	23 : 35,000-126,499	61	4,246,434	1,913,699	1,463,355	0
NSE	NSE	201803	CAVERTON	13 : ITQ	24 : 126,500 & above	35	9,727,689	4,015,795	3,338,628	0
NSE	NSE	201803	CAVERTON	14 : ATQ	21 : 0-6,499	30	68,714	21,024	25,115	0

Guidance:

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

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Order Segmentation			All order execution information						
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)	
CAPOIL	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
CAPOIL	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
CAPOIL	14 : ATQ	24 : 126,500 & above	-	191,823	-	250,000	200	-0.0156	
CAVERTON	11 : MKT	21 : 0-6,499	24,529	-	-	-	-	0.1120	
CAVERTON	11 : MKT	22 : 6,500-34,999	281,100	-	-	-	-	0.1072	
CAVERTON	11 : MKT	23 : 35,000-126,499	262,000	-	-	-	-	0.0967	
CAVERTON	11 : MKT	24 : 126,500 & above	756,500	-	-	-	-	0.1247	
CAVERTON	12 : MLO	21 : 0-6,499	157,353	1,456	-	4,457	-	0.0584	
CAVERTON	12 : MLO	22 : 6,500-34,999	1,271,837	47,758	44,675	123,695	16,717	0.0316	
CAVERTON	12 : MLO	23 : 35,000-126,499	5,292,523	53,187	630,008	497,491	268,046	0.0295	
CAVERTON	12 : MLO	24 : 126,500 & above	21,195,053	2,483,512	1,427,900	1,493,305	477,500	0.0424	
CAVERTON	13 : ITQ	21 : 0-6,499	5,000	6,065	2,635	20,237	2,098	-0.0141	
CAVERTON	13 : ITQ	22 : 6,500-34,999	20,000	44,600	67,090	168,452	22,738	-0.0717	
CAVERTON	13 : ITQ	23 : 35,000-126,499	-	56,622	232,800	381,874	446,918	-0.0733	
CAVERTON	13 : ITQ	24 : 126,500 & above	200,000	-	11	336,000	930,097	-0.0575	
CAVERTON	14 : ATQ	21 : 0-6,499	-	4,000	6,000	9,365	250	-0.0681	

Guidance:

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

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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)	
CAPOIL	13 : ITQ	23 : 35,000-126,499										
CAPOIL	14 : ATQ	23 : 35,000-126,499										
CAPOIL	14 : ATQ	24 : 126,500 & above										
CAVERTON	11 : MKT	21 : 0-6,499	0.106780		0	0.0000	0.0	21,529	0.0	3,000	0.0097	0.0
CAVERTON	11 : MKT	22 : 6,500-34,999	0.121147		0	0.0000	0.0	271,100	0.0	10,000	0.0205	0.0
CAVERTON	11 : MKT	23 : 35,000-126,499	0.121195		0	0.0000	0.0	115,000	0.0	147,000	0.0293	0.0
CAVERTON	11 : MKT	24 : 126,500 & above	0.099656		0	0.0000	0.0	550,000	0.0	206,500	0.0052	0.0
CAVERTON	12 : MLO	21 : 0-6,499	0.061536		0	0.0000	0.0	168,966	181.0	0	0.0000	0.0
CAVERTON	12 : MLO	22 : 6,500-34,999	0.043300		0	0.0000	0.0	1,491,632	121.8	24,075	0.0202	2945.5
CAVERTON	12 : MLO	23 : 35,000-126,499	0.042330		0	0.0000	0.0	6,364,158	209.1	395,097	0.0244	928.4
CAVERTON	12 : MLO	24 : 126,500 & above	0.058696		0	0.0000	0.0	18,272,918	150.5	11,440,561	0.0180	2818.7
CAVERTON	13 : ITQ	21 : 0-6,499										
CAVERTON	13 : ITQ	22 : 6,500-34,999										
CAVERTON	13 : ITQ	23 : 35,000-126,499										
CAVERTON	13 : ITQ	24 : 126,500 & above										
CAVERTON	14 : ATQ	21 : 0-6,499										

Guidance:

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

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Market 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	201803	CAVERTON	14 : ATQ	22 : 6,500-34,999	43	819,210	318,050	326,355	0
NSE	NSE	201803	CAVERTON	14 : ATQ	23 : 35,000-126,499	62	4,301,447	1,307,191	1,751,993	0
NSE	NSE	201803	CAVERTON	14 : ATQ	24 : 126,500 & above	14	6,046,062	1,459,862	3,986,200	0
NSE	NSE	201803	CAVERTON	15 : NTQ	21 : 0-6,499	25	84,676	17,050	16,306	0
NSE	NSE	201803	CAVERTON	15 : NTQ	22 : 6,500-34,999	71	1,476,846	862,626	171,035	0
NSE	NSE	201803	CAVERTON	15 : NTQ	23 : 35,000-126,499	85	6,267,793	3,329,929	364,500	0
NSE	NSE	201803	CAVERTON	15 : NTQ	24 : 126,500 & above	38	8,457,382	4,227,350	1,266,832	0
NSE	NSE	201803	CCNN	11 : MKT	21 : 0-6,499	40	66,652	0	66,652	0
NSE	NSE	201803	CCNN	11 : MKT	22 : 6,500-34,999	19	301,642	44,000	257,642	0
NSE	NSE	201803	CCNN	11 : MKT	23 : 35,000-126,499	2	97,081	47,418	49,663	0
NSE	NSE	201803	CCNN	12 : MLO	21 : 0-6,499	169	369,160	20,788	313,187	0
NSE	NSE	201803	CCNN	12 : MLO	22 : 6,500-34,999	75	1,152,404	28,069	902,281	0
NSE	NSE	201803	CCNN	12 : MLO	23 : 35,000-126,499	29	1,768,180	65,834	1,558,184	0
NSE	NSE	201803	CCNN	12 : MLO	24 : 126,500 & above	9	5,061,279	47,784	3,087,781	0
NSE	NSE	201803	CCNN	13 : ITQ	21 : 0-6,499	68	182,175	51,226	75,962	0
NSE	NSE	201803	CCNN	13 : ITQ	22 : 6,500-34,999	51	876,279	374,243	161,398	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 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	14 : ATQ	22 : 6,500-34,999	-	25,878	53,941	55,000	76,536	-0.0483
CAVERTON	14 : ATQ	23 : 35,000-126,499	105,000	175,000	220,000	672,555	327,000	-0.0099
CAVERTON	14 : ATQ	24 : 126,500 & above	-	3,500,000	-	230,000	255,500	-0.1230
CAVERTON	15 : NTQ	21 : 0-6,499	-	-	4,000	10,850	1,456	0.0779
CAVERTON	15 : NTQ	22 : 6,500-34,999	-	-	48,035	30,000	48,000	-0.0365
CAVERTON	15 : NTQ	23 : 35,000-126,499	50,000	-	-	155,000	10,000	-0.0712
CAVERTON	15 : NTQ	24 : 126,500 & above	-	-	-	199,900	210,951	-0.0816
CCNN	11 : MKT	21 : 0-6,499	66,652	-	-	-	-	0.4288
CCNN	11 : MKT	22 : 6,500-34,999	257,642	-	-	-	-	0.5094
CCNN	11 : MKT	23 : 35,000-126,499	49,663	-	-	-	-	1.2500
CCNN	12 : MLO	21 : 0-6,499	254,498	5,455	6,666	26,175	1,210	0.3626
CCNN	12 : MLO	22 : 6,500-34,999	698,310	-	55,916	64,433	40,169	0.2468
CCNN	12 : MLO	23 : 35,000-126,499	1,258,834	8,477	20,000	108,080	4,638	0.1435
CCNN	12 : MLO	24 : 126,500 & above	2,713,495	-	545	321,077	16,338	0.2742
CCNN	13 : ITQ	21 : 0-6,499	-	4,500	7,500	29,768	18,617	-0.2352
CCNN	13 : ITQ	22 : 6,500-34,999	-	-	11,835	45,297	42,766	-0.2451

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	14 : ATQ	22 : 6,500-34,999										
CAVERTON	14 : ATQ	23 : 35,000-126,499										
CAVERTON	14 : ATQ	24 : 126,500 & above										
CAVERTON	15 : NTQ	21 : 0-6,499										
CAVERTON	15 : NTQ	22 : 6,500-34,999										
CAVERTON	15 : NTQ	23 : 35,000-126,499										
CAVERTON	15 : NTQ	24 : 126,500 & above										
CCNN	11 : MKT	21 : 0-6,499	0.420865		0	0.0000	0.0	64,052	0.0	2,600	0.1904	0.0
CCNN	11 : MKT	22 : 6,500-34,999	0.487217		0	0.0000	0.0	187,642	0.0	70,000	0.1800	0.0
CCNN	11 : MKT	23 : 35,000-126,499	1.250000		0	0.0000	0.0	49,663	0.0	0	0.0000	0.0
CCNN	12 : MLO	21 : 0-6,499	0.473420		0	0.0000	0.0	309,387	508.8	3,800	0.0372	0.0
CCNN	12 : MLO	22 : 6,500-34,999	0.386729		0	0.0000	0.0	827,442	474.8	74,839	0.1176	0.0
CCNN	12 : MLO	23 : 35,000-126,499	0.463969		0	0.0000	0.0	1,391,184	753.4	167,000	0.1709	0.0
CCNN	12 : MLO	24 : 126,500 & above	0.485960		0	0.0000	0.0	2,885,565	128.6	202,216	0.4404	0.0
CCNN	13 : ITQ	21 : 0-6,499										
CCNN	13 : ITQ	22 : 6,500-34,999										

Guidance:

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

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Market 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	201803	CCNN	13 : ITQ	23 : 35,000-126,499	14	957,347	164,580	512,987	0
NSE	NSE	201803	CCNN	13 : ITQ	24 : 126,500 & above	1	250,000	0	0	0
NSE	NSE	201803	CCNN	14 : ATQ	21 : 0-6,499	83	177,562	72,246	63,132	0
NSE	NSE	201803	CCNN	14 : ATQ	22 : 6,500-34,999	46	682,398	277,141	105,397	0
NSE	NSE	201803	CCNN	14 : ATQ	23 : 35,000-126,499	10	467,380	131,603	147,877	0
NSE	NSE	201803	CCNN	14 : ATQ	24 : 126,500 & above	3	2,393,160	393,160	2,000,000	0
NSE	NSE	201803	CCNN	15 : NTQ	21 : 0-6,499	18	28,306	16,574	7,282	0
NSE	NSE	201803	CCNN	15 : NTQ	22 : 6,500-34,999	12	187,977	120,977	40,000	0
NSE	NSE	201803	CCNN	15 : NTQ	23 : 35,000-126,499	4	284,639	38,139	50,553	0
NSE	NSE	201803	CHAMPION	11 : MKT	21 : 0-6,499	13	12,826	0	12,826	0
NSE	NSE	201803	CHAMPION	11 : MKT	22 : 6,500-34,999	5	54,580	7,500	47,080	0
NSE	NSE	201803	CHAMPION	11 : MKT	23 : 35,000-126,499	5	312,820	100,000	212,820	0
NSE	NSE	201803	CHAMPION	11 : MKT	24 : 126,500 & above	3	1,525,500	500,000	1,025,500	0
NSE	NSE	201803	CHAMPION	12 : MLO	21 : 0-6,499	74	54,656	0	43,528	0
NSE	NSE	201803	CHAMPION	12 : MLO	22 : 6,500-34,999	40	730,639	26,470	556,416	0
NSE	NSE	201803	CHAMPION	12 : MLO	23 : 35,000-126,499	14	1,086,969	118,600	758,447	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
CCNN	13 : ITQ	23 : 35,000-126,499	-	-	100,000	300,776	63,211	-0.0029
CCNN	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CCNN	14 : ATQ	21 : 0-6,499	5,250	-	2,108	33,960	11,200	-0.2532
CCNN	14 : ATQ	22 : 6,500-34,999	-	-	-	54,850	22,503	-0.4077
CCNN	14 : ATQ	23 : 35,000-126,499	-	100,000	-	4,677	300	-0.3896
CCNN	14 : ATQ	24 : 126,500 & above	-	1,998,380	-	1,620	-	-0.4000
CCNN	15 : NTQ	21 : 0-6,499	-	-	1,000	5,000	400	-0.3848
CCNN	15 : NTQ	22 : 6,500-34,999	-	-	-	-	20,000	-0.6250
CCNN	15 : NTQ	23 : 35,000-126,499	-	1,910	20,009	28,634	-	-0.7500
CHAMPION	11 : MKT	21 : 0-6,499	12,826	-	-	-	-	0.0108
CHAMPION	11 : MKT	22 : 6,500-34,999	47,080	-	-	-	-	0.0042
CHAMPION	11 : MKT	23 : 35,000-126,499	212,820	-	-	-	-	0.0389
CHAMPION	11 : MKT	24 : 126,500 & above	1,025,500	-	-	-	-	0.1300
CHAMPION	12 : MLO	21 : 0-6,499	39,128	-	-	-	-	0.0270
CHAMPION	12 : MLO	22 : 6,500-34,999	497,241	-	-	30,206	11,133	0.0528
CHAMPION	12 : MLO	23 : 35,000-126,499	585,156	-	1,426	171,865	-	0.0587

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
CCNN	13 : ITQ	23 : 35,000-126,499									
CCNN	13 : ITQ	24 : 126,500 & above									
CCNN	14 : ATQ	21 : 0-6,499									
CCNN	14 : ATQ	22 : 6,500-34,999									
CCNN	14 : ATQ	23 : 35,000-126,499									
CCNN	14 : ATQ	24 : 126,500 & above									
CCNN	15 : NTQ	21 : 0-6,499									
CCNN	15 : NTQ	22 : 6,500-34,999									
CCNN	15 : NTQ	23 : 35,000-126,499									
CHAMPION	11 : MKT	21 : 0-6,499	0.036259	0	0.0000	0.0	12,826	0.0	0	0.0000	0.0
CHAMPION	11 : MKT	22 : 6,500-34,999	0.006287	0	0.0000	0.0	37,080	0.0	10,000	0.0098	0.0
CHAMPION	11 : MKT	23 : 35,000-126,499	0.045374	0	0.0000	0.0	75,000	0.0	137,820	0.0300	0.0
CHAMPION	11 : MKT	24 : 126,500 & above	0.130000	0	0.0000	0.0	1,025,500	0.0	0	0.0000	0.0
CHAMPION	12 : MLO	21 : 0-6,499	0.033148	0	0.0000	0.0	40,128	115.5	3,400	0.0300	4601.0
CHAMPION	12 : MLO	22 : 6,500-34,999	0.079172	0	0.0000	0.0	485,014	106.2	71,402	0.0427	1685.5
CHAMPION	12 : MLO	23 : 35,000-126,499	0.063345	0	0.0000	0.0	484,914	0.5	273,533	0.0170	473.8

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	CHAMPION	12 : MLO	24 : 126,500 & above	13	4,416,362	215,164	2,600,932	0
NSE	NSE	201803	CHAMPION	13 : ITQ	21 : 0-6,499	10	23,135	11,832	5,581	0
NSE	NSE	201803	CHAMPION	13 : ITQ	22 : 6,500-34,999	12	200,538	85,550	88,837	0
NSE	NSE	201803	CHAMPION	13 : ITQ	23 : 35,000-126,499	9	525,600	135,863	58,137	0
NSE	NSE	201803	CHAMPION	13 : ITQ	24 : 126,500 & above	4	1,614,072	332,036	132,037	0
NSE	NSE	201803	CHAMPION	14 : ATQ	21 : 0-6,499	25	20,780	480	17,000	0
NSE	NSE	201803	CHAMPION	14 : ATQ	22 : 6,500-34,999	19	347,689	53,000	119,790	0
NSE	NSE	201803	CHAMPION	14 : ATQ	23 : 35,000-126,499	8	554,300	0	205,256	0
NSE	NSE	201803	CHAMPION	14 : ATQ	24 : 126,500 & above	4	2,850,000	150,000	0	0
NSE	NSE	201803	CHAMPION	15 : NTQ	21 : 0-6,499	2	5,633	0	0	0
NSE	NSE	201803	CHAMPION	15 : NTQ	22 : 6,500-34,999	12	215,021	34,550	62,922	0
NSE	NSE	201803	CHAMPION	15 : NTQ	23 : 35,000-126,499	7	481,780	0	165,917	0
NSE	NSE	201803	CHAMPION	15 : NTQ	24 : 126,500 & above	4	6,500,000	0	0	0
NSE	NSE	201803	CHAMS	11 : MKT	21 : 0-6,499	4	3,000	0	3,000	0
NSE	NSE	201803	CHAMS	12 : MLO	21 : 0-6,499	3	3,300	0	3,300	0
NSE	NSE	201803	CHAMS	12 : MLO	22 : 6,500-34,999	2	35,000	0	35,000	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)
CHAMPION	12 : MLO	24 : 126,500 & above	1,908,836	100,000	70,515	219,597	249,049	0.0395
CHAMPION	13 : ITQ	21 : 0-6,499	-	-	-	1,500	561	-0.0658
CHAMPION	13 : ITQ	22 : 6,500-34,999	-	-	-	53,290	25,000	-0.0088
CHAMPION	13 : ITQ	23 : 35,000-126,499	-	-	-	-	1,137	-0.0849
CHAMPION	13 : ITQ	24 : 126,500 & above	-	-	-	1	-	0.0400
CHAMPION	14 : ATQ	21 : 0-6,499	-	50	-	7,250	9,100	-0.0523
CHAMPION	14 : ATQ	22 : 6,500-34,999	-	-	15,000	74,910	10,000	-0.1040
CHAMPION	14 : ATQ	23 : 35,000-126,499	-	-	-	-	12,443	-0.0475
CHAMPION	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CHAMPION	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CHAMPION	15 : NTQ	22 : 6,500-34,999	-	-	-	30,000	7,922	-0.0248
CHAMPION	15 : NTQ	23 : 35,000-126,499	-	-	-	-	65,917	0.0518
CHAMPION	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CHAMS	11 : MKT	21 : 0-6,499	3,000	-	-	-	-	0.0000
CHAMS	12 : MLO	21 : 0-6,499	3,300	-	-	-	-	0.0000
CHAMS	12 : MLO	22 : 6,500-34,999	35,000	-	-	-	-	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	12 : MLO	24 : 126,500 & above	0.081594		0	0.0000	0.0	1,815,679	485.3	785,253	0.0455	595.6
CHAMPION	13 : ITQ	21 : 0-6,499										
CHAMPION	13 : ITQ	22 : 6,500-34,999										
CHAMPION	13 : ITQ	23 : 35,000-126,499										
CHAMPION	13 : ITQ	24 : 126,500 & above										
CHAMPION	14 : ATQ	21 : 0-6,499										
CHAMPION	14 : ATQ	22 : 6,500-34,999										
CHAMPION	14 : ATQ	23 : 35,000-126,499										
CHAMPION	14 : ATQ	24 : 126,500 & above										
CHAMPION	15 : NTQ	21 : 0-6,499										
CHAMPION	15 : NTQ	22 : 6,500-34,999										
CHAMPION	15 : NTQ	23 : 35,000-126,499										
CHAMPION	15 : NTQ	24 : 126,500 & above										
CHAMS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	3,000	0.0	0	0.0000	0.0
CHAMS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,300	0.0	0	0.0000	0.0
CHAMS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	35,000	0.0	0	0.0000	0.0

Guidance:

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

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Market 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	201803	CHELLARAM	11 : MKT	21 : 0-6,499	4	2,105	0	2,105	0
NSE	NSE	201803	CHELLARAM	12 : MLO	21 : 0-6,499	3	6,339	0	6,339	0
NSE	NSE	201803	CHELLARAM	12 : MLO	22 : 6,500-34,999	1	9,720	0	9,720	0
NSE	NSE	201803	CHELLARAM	12 : MLO	23 : 35,000-126,499	2	85,233	0	85,233	0
NSE	NSE	201803	CHELLARAM	13 : ITQ	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201803	CHELLARAM	14 : ATQ	21 : 0-6,499	1	1,000	0	0	0
NSE	NSE	201803	CHELLARAM	14 : ATQ	22 : 6,500-34,999	3	41,750	0	100	0
NSE	NSE	201803	CHELLARAM	14 : ATQ	23 : 35,000-126,499	2	142,388	0	3,155	0
NSE	NSE	201803	CILEASING	11 : MKT	21 : 0-6,499	19	29,955	0	29,955	0
NSE	NSE	201803	CILEASING	11 : MKT	22 : 6,500-34,999	7	124,490	0	124,490	0
NSE	NSE	201803	CILEASING	11 : MKT	23 : 35,000-126,499	7	413,249	0	413,249	0
NSE	NSE	201803	CILEASING	11 : MKT	24 : 126,500 & above	4	927,000	177,000	750,000	0
NSE	NSE	201803	CILEASING	12 : MLO	21 : 0-6,499	65	133,195	4,750	128,245	0
NSE	NSE	201803	CILEASING	12 : MLO	22 : 6,500-34,999	47	863,738	18,940	807,903	0
NSE	NSE	201803	CILEASING	12 : MLO	23 : 35,000-126,499	52	4,261,843	286,063	3,649,900	0
NSE	NSE	201803	CILEASING	12 : MLO	24 : 126,500 & above	48	21,412,220	1,363,184	15,993,140	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
CHELLARAM	11 : MKT	21 : 0-6,499	2,105	-	-	-	-	0.1798	
CHELLARAM	12 : MLO	21 : 0-6,499	6,339	-	-	-	-	0.2274	
CHELLARAM	12 : MLO	22 : 6,500-34,999	9,720	-	-	-	-	0.0000	
CHELLARAM	12 : MLO	23 : 35,000-126,499	85,233	-	-	-	-	0.0428	
CHELLARAM	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
CHELLARAM	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000	
CHELLARAM	14 : ATQ	22 : 6,500-34,999	-	-	-	100	-	-0.0700	
CHELLARAM	14 : ATQ	23 : 35,000-126,499	-	-	-	3,150	-	-0.3000	
CILEASING	11 : MKT	21 : 0-6,499	29,955	-	-	-	-	0.0697	
CILEASING	11 : MKT	22 : 6,500-34,999	124,490	-	-	-	-	0.0901	
CILEASING	11 : MKT	23 : 35,000-126,499	413,249	-	-	-	-	0.0857	
CILEASING	11 : MKT	24 : 126,500 & above	750,000	-	-	-	-	0.0736	
CILEASING	12 : MLO	21 : 0-6,499	123,225	-	-	4,120	-	0.0340	
CILEASING	12 : MLO	22 : 6,500-34,999	692,630	880	57,940	34,330	11,970	0.0525	
CILEASING	12 : MLO	23 : 35,000-126,499	2,908,850	100,000	89,950	192,680	40,000	0.0674	
CILEASING	12 : MLO	24 : 126,500 & above	15,248,117	-	215,000	18,000	246,750	0.0441	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CHELLARAM	11 : MKT	21 : 0-6,499	0.179809		0	0.0000	0.0	2,105	0.0	0	0.0000	0.0
CHELLARAM	12 : MLO	21 : 0-6,499	0.227433		0	0.0000	0.0	6,339	0.0	0	0.0000	0.0
CHELLARAM	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	9,720	0.0	0	0.0000	0.0
CHELLARAM	12 : MLO	23 : 35,000-126,499	0.042780		0	0.0000	0.0	39,233	0.0	46,000	0.0098	0.0
CHELLARAM	13 : ITQ	23 : 35,000-126,499										
CHELLARAM	14 : ATQ	21 : 0-6,499										
CHELLARAM	14 : ATQ	22 : 6,500-34,999										
CHELLARAM	14 : ATQ	23 : 35,000-126,499										
CILEASING	11 : MKT	21 : 0-6,499	0.071672		0	0.0000	0.0	24,055	0.0	5,900	0.0286	0.0
CILEASING	11 : MKT	22 : 6,500-34,999	0.103896		0	0.0000	0.0	49,150	0.0	75,340	0.0365	0.0
CILEASING	11 : MKT	23 : 35,000-126,499	0.068978		0	0.0000	0.0	233,249	0.0	180,000	0.0105	0.0
CILEASING	11 : MKT	24 : 126,500 & above	0.070935		0	0.0000	0.0	0	0.0	750,000	0.0118	0.0
CILEASING	12 : MLO	21 : 0-6,499	0.038573		0	0.0000	0.0	128,245	38.1	0	0.0000	0.0
CILEASING	12 : MLO	22 : 6,500-34,999	0.049390		0	0.0000	0.0	767,933	164.9	39,970	0.0272	597.3
CILEASING	12 : MLO	23 : 35,000-126,499	0.063698		0	0.0000	0.0	3,318,250	551.2	331,650	0.0324	0.0
CILEASING	12 : MLO	24 : 126,500 & above	0.061762		0	0.0000	0.0	8,295,399	162.9	7,697,741	0.0386	101.8

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	CILEASING	13 : ITQ	21 : 0-6,499	29	62,877	34,631	22,846	0
NSE	NSE	201803	CILEASING	13 : ITQ	22 : 6,500-34,999	22	390,426	144,843	166,373	0
NSE	NSE	201803	CILEASING	13 : ITQ	23 : 35,000-126,499	39	3,110,084	982,838	1,006,803	0
NSE	NSE	201803	CILEASING	13 : ITQ	24 : 126,500 & above	12	3,464,000	420,000	606,521	0
NSE	NSE	201803	CILEASING	14 : ATQ	21 : 0-6,499	17	47,399	17,744	20,030	0
NSE	NSE	201803	CILEASING	14 : ATQ	22 : 6,500-34,999	35	641,224	206,700	255,419	0
NSE	NSE	201803	CILEASING	14 : ATQ	23 : 35,000-126,499	42	3,237,209	604,865	1,439,630	0
NSE	NSE	201803	CILEASING	14 : ATQ	24 : 126,500 & above	28	9,087,947	3,883,000	2,867,120	0
NSE	NSE	201803	CILEASING	15 : NTQ	21 : 0-6,499	35	87,639	24,000	15,050	0
NSE	NSE	201803	CILEASING	15 : NTQ	22 : 6,500-34,999	44	879,872	133,000	119,660	0
NSE	NSE	201803	CILEASING	15 : NTQ	23 : 35,000-126,499	94	7,136,563	1,491,849	1,917,349	0
NSE	NSE	201803	CILEASING	15 : NTQ	24 : 126,500 & above	53	13,612,774	3,933,714	3,542,154	0
NSE	NSE	201803	CONOIL	11 : MKT	21 : 0-6,499	41	30,709	5,379	25,330	0
NSE	NSE	201803	CONOIL	11 : MKT	22 : 6,500-34,999	9	116,576	10,000	106,576	0
NSE	NSE	201803	CONOIL	12 : MLO	21 : 0-6,499	183	207,352	7,498	192,872	0
NSE	NSE	201803	CONOIL	12 : MLO	22 : 6,500-34,999	37	585,565	15,421	490,381	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: March 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	13 : ITQ	21 : 0-6,499	-	4,000	-	4,256	8,340	0.0157	
CILEASING	13 : ITQ	22 : 6,500-34,999	-	10,400	71,473	47,000	20,000	-0.0489	
CILEASING	13 : ITQ	23 : 35,000-126,499	-	-	56,755	159,527	343,570	-0.0618	
CILEASING	13 : ITQ	24 : 126,500 & above	-	-	-	285,341	2,240	-0.0718	
CILEASING	14 : ATQ	21 : 0-6,499	-	-	5,000	11,000	3,030	-0.0245	
CILEASING	14 : ATQ	22 : 6,500-34,999	-	-	40,000	65,000	20,370	-0.0560	
CILEASING	14 : ATQ	23 : 35,000-126,499	-	149,115	91,760	292,000	324,120	-0.0693	
CILEASING	14 : ATQ	24 : 126,500 & above	-	100,000	309,000	1,200,000	109,350	-0.0862	
CILEASING	15 : NTQ	21 : 0-6,499	-	-	1,000	500	5,000	-0.0736	
CILEASING	15 : NTQ	22 : 6,500-34,999	-	-	-	13,060	26,600	-0.0279	
CILEASING	15 : NTQ	23 : 35,000-126,499	150,000	324,100	110,500	80,000	330,000	-0.0662	
CILEASING	15 : NTQ	24 : 126,500 & above	-	-	25,000	1,313,754	-	-0.0139	
CONOIL	11 : MKT	21 : 0-6,499	25,330	-	-	-	-	1.3435	
CONOIL	11 : MKT	22 : 6,500-34,999	106,576	-	-	-	-	0.9420	
CONOIL	12 : MLO	21 : 0-6,499	171,389	848	4,148	8,378	5,833	0.4900	
CONOIL	12 : MLO	22 : 6,500-34,999	301,327	17,244	9,685	34,324	55,665	0.5091	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	13 : ITQ	21 : 0-6,499									
CILEASING	13 : ITQ	22 : 6,500-34,999									
CILEASING	13 : ITQ	23 : 35,000-126,499									
CILEASING	13 : ITQ	24 : 126,500 & above									
CILEASING	14 : ATQ	21 : 0-6,499									
CILEASING	14 : ATQ	22 : 6,500-34,999									
CILEASING	14 : ATQ	23 : 35,000-126,499									
CILEASING	14 : ATQ	24 : 126,500 & above									
CILEASING	15 : NTQ	21 : 0-6,499									
CILEASING	15 : NTQ	22 : 6,500-34,999									
CILEASING	15 : NTQ	23 : 35,000-126,499									
CILEASING	15 : NTQ	24 : 126,500 & above									
CONOIL	11 : MKT	21 : 0-6,499	1.438353	0	0.0000	0.0	17,603	0.0	7,727	0.3133	0.0
CONOIL	11 : MKT	22 : 6,500-34,999	1.195891	0	0.0000	0.0	57,795	0.0	48,781	0.3280	0.0
CONOIL	12 : MLO	21 : 0-6,499	0.881987	0	0.0000	0.0	178,575	191.4	14,297	0.2090	230.2
CONOIL	12 : MLO	22 : 6,500-34,999	1.136531	0	0.0000	0.0	426,708	1043.0	63,673	0.2086	1453.3

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 Quality Detail: March 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	201803	CONOIL	12 : MLO	23 : 35,000-126,499	7	522,004	89,226	432,778	0
NSE	NSE	201803	CONOIL	13 : ITQ	21 : 0-6,499	75	126,814	16,011	64,272	0
NSE	NSE	201803	CONOIL	13 : ITQ	22 : 6,500-34,999	9	129,559	21,348	50,811	0
NSE	NSE	201803	CONOIL	13 : ITQ	23 : 35,000-126,499	1	40,000	40,000	0	0
NSE	NSE	201803	CONOIL	14 : ATQ	21 : 0-6,499	59	96,537	17,790	39,223	0
NSE	NSE	201803	CONOIL	14 : ATQ	22 : 6,500-34,999	12	162,785	43,361	44,338	0
NSE	NSE	201803	CONOIL	14 : ATQ	23 : 35,000-126,499	2	110,000	0	0	0
NSE	NSE	201803	CONOIL	14 : ATQ	24 : 126,500 & above	1	412,701	0	0	0
NSE	NSE	201803	CONOIL	15 : NTQ	21 : 0-6,499	18	28,850	9,825	3,500	0
NSE	NSE	201803	CONOIL	15 : NTQ	22 : 6,500-34,999	6	91,606	0	0	0
NSE	NSE	201803	CONOIL	15 : NTQ	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201803	CONTINSURE	11 : MKT	21 : 0-6,499	29	55,441	5,000	50,441	0
NSE	NSE	201803	CONTINSURE	11 : MKT	22 : 6,500-34,999	6	60,500	0	60,500	0
NSE	NSE	201803	CONTINSURE	11 : MKT	23 : 35,000-126,499	7	414,861	99,861	315,000	0
NSE	NSE	201803	CONTINSURE	11 : MKT	24 : 126,500 & above	1	250,000	250,000	0	0
NSE	NSE	201803	CONTINSURE	12 : MLO	21 : 0-6,499	26	57,654	668	55,746	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	12 : MLO	23 : 35,000-126,499	375,995	-	-	20,187	36,596	1.4536
CONOIL	13 : ITQ	21 : 0-6,499	-	-	6,245	27,243	11,654	-0.5860
CONOIL	13 : ITQ	22 : 6,500-34,999	-	8,500	25,000	9,284	632	-0.1780
CONOIL	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CONOIL	14 : ATQ	21 : 0-6,499	-	1,258	-	6,470	19,055	-1.2954
CONOIL	14 : ATQ	22 : 6,500-34,999	-	-	-	12,429	2	-0.8866
CONOIL	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CONOIL	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CONOIL	15 : NTQ	21 : 0-6,499	-	-	-	500	3,000	-1.2214
CONOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CONOIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
CONTINSURE	11 : MKT	21 : 0-6,499	50,441	-	-	-	-	0.0521
CONTINSURE	11 : MKT	22 : 6,500-34,999	60,500	-	-	-	-	0.0884
CONTINSURE	11 : MKT	23 : 35,000-126,499	315,000	-	-	-	-	0.0450
CONTINSURE	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
CONTINSURE	12 : MLO	21 : 0-6,499	43,350	-	-	7,396	-	0.0389

Guidance:

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

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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	12 : MLO	23 : 35,000-126,499	1.845302		0	0.0000	0.0	274,721	445.8	158,057	2.0850	0.0
CONOIL	13 : ITQ	21 : 0-6,499										
CONOIL	13 : ITQ	22 : 6,500-34,999										
CONOIL	13 : ITQ	23 : 35,000-126,499										
CONOIL	14 : ATQ	21 : 0-6,499										
CONOIL	14 : ATQ	22 : 6,500-34,999										
CONOIL	14 : ATQ	23 : 35,000-126,499										
CONOIL	14 : ATQ	24 : 126,500 & above										
CONOIL	15 : NTQ	21 : 0-6,499										
CONOIL	15 : NTQ	22 : 6,500-34,999										
CONOIL	15 : NTQ	23 : 35,000-126,499										
CONTINSURE	11 : MKT	21 : 0-6,499	0.047037		0	0.0000	0.0	48,941	0.0	1,500	0.0067	0.0
CONTINSURE	11 : MKT	22 : 6,500-34,999	0.090395		0	0.0000	0.0	52,500	0.0	8,000	0.0092	0.0
CONTINSURE	11 : MKT	23 : 35,000-126,499	0.093613		0	0.0000	0.0	128,000	0.0	187,000	0.0153	0.0
CONTINSURE	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
CONTINSURE	12 : MLO	21 : 0-6,499	0.057299		0	0.0000	0.0	55,746	603.0	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: March 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	201803	CONTINSURE	12 : MLO	22 : 6,500-34,999	21	344,222	0	344,222	0	
NSE	NSE	201803	CONTINSURE	12 : MLO	23 : 35,000-126,499	37	2,342,191	31,841	2,171,650	0	
NSE	NSE	201803	CONTINSURE	12 : MLO	24 : 126,500 & above	20	7,465,551	1,086,985	5,473,237	0	
NSE	NSE	201803	CONTINSURE	13 : ITQ	21 : 0-6,499	12	36,200	5,300	17,200	0	
NSE	NSE	201803	CONTINSURE	13 : ITQ	22 : 6,500-34,999	26	458,243	102,516	247,677	0	
NSE	NSE	201803	CONTINSURE	13 : ITQ	23 : 35,000-126,499	18	1,274,960	140,000	375,164	0	
NSE	NSE	201803	CONTINSURE	13 : ITQ	24 : 126,500 & above	4	1,049,400	0	202,000	0	
NSE	NSE	201803	CONTINSURE	14 : ATQ	21 : 0-6,499	13	34,136	7,168	8,499	0	
NSE	NSE	201803	CONTINSURE	14 : ATQ	22 : 6,500-34,999	23	475,710	181,686	105,264	0	
NSE	NSE	201803	CONTINSURE	14 : ATQ	23 : 35,000-126,499	14	953,145	100,000	258,750	0	
NSE	NSE	201803	CONTINSURE	14 : ATQ	24 : 126,500 & above	18	7,891,513	1,315,264	2,156,378	0	
NSE	NSE	201803	CONTINSURE	15 : NTQ	21 : 0-6,499	4	16,020	5,000	0	0	
NSE	NSE	201803	CONTINSURE	15 : NTQ	22 : 6,500-34,999	22	415,623	145,000	0	0	
NSE	NSE	201803	CONTINSURE	15 : NTQ	23 : 35,000-126,499	23	1,797,044	648,590	505,264	0	
NSE	NSE	201803	CONTINSURE	15 : NTQ	24 : 126,500 & above	22	9,870,441	2,539,345	996,622	0	
NSE	NSE	201803	CORNERST	11 : MKT	21 : 0-6,499	10	6,460	0	6,460	0	

Guidance:

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

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Market 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	12 : MLO	22 : 6,500-34,999	291,757	12,000	-	39,861	-	0.0227
CONTINSURE	12 : MLO	23 : 35,000-126,499	1,732,200	-	-	184,650	118,100	0.0129
CONTINSURE	12 : MLO	24 : 126,500 & above	4,763,516	-	410,471	50,000	249,250	0.0333
CONTINSURE	13 : ITQ	21 : 0-6,499	-	-	2,000	9,510	-	-0.0037
CONTINSURE	13 : ITQ	22 : 6,500-34,999	-	-	10,000	96,832	34,795	-0.0060
CONTINSURE	13 : ITQ	23 : 35,000-126,499	-	-	180,000	88,155	104,999	-0.0288
CONTINSURE	13 : ITQ	24 : 126,500 & above	-	-	-	200,000	-	-0.1094
CONTINSURE	14 : ATQ	21 : 0-6,499	-	-	-	1,999	1,000	-0.0741
CONTINSURE	14 : ATQ	22 : 6,500-34,999	-	-	10,000	1,200	25,500	-0.0598
CONTINSURE	14 : ATQ	23 : 35,000-126,499	-	-	20,000	90,250	-	-0.0906
CONTINSURE	14 : ATQ	24 : 126,500 & above	-	-	-	665,594	847,378	-0.0512
CONTINSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
CONTINSURE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CONTINSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	215,264	50,000	-0.0803
CONTINSURE	15 : NTQ	24 : 126,500 & above	-	-	259,471	500	497,400	-0.0698
CORNERST	11 : MKT	21 : 0-6,499	6,460	-	-	-	-	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	12 : MLO	22 : 6,500-34,999	0.037263		0	0.0000	0.0	344,222	123.5	0	0.0000	0.0
CONTINSURE	12 : MLO	23 : 35,000-126,499	0.053155		0	0.0000	0.0	1,666,550	510.8	505,100	0.0395	1207.9
CONTINSURE	12 : MLO	24 : 126,500 & above	0.048997		0	0.0000	0.0	4,262,037	7.1	1,211,200	0.0209	705.4
CONTINSURE	13 : ITQ	21 : 0-6,499										
CONTINSURE	13 : ITQ	22 : 6,500-34,999										
CONTINSURE	13 : ITQ	23 : 35,000-126,499										
CONTINSURE	13 : ITQ	24 : 126,500 & above										
CONTINSURE	14 : ATQ	21 : 0-6,499										
CONTINSURE	14 : ATQ	22 : 6,500-34,999										
CONTINSURE	14 : ATQ	23 : 35,000-126,499										
CONTINSURE	14 : ATQ	24 : 126,500 & above										
CONTINSURE	15 : NTQ	21 : 0-6,499										
CONTINSURE	15 : NTQ	22 : 6,500-34,999										
CONTINSURE	15 : NTQ	23 : 35,000-126,499										
CONTINSURE	15 : NTQ	24 : 126,500 & above										
CORNERST	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	6,460	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	201803	CORNERST	11 : MKT	22 : 6,500-34,999	1	10,000	0	10,000	0	
NSE	NSE	201803	CORNERST	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201803	CORNERST	12 : MLO	21 : 0-6,499	16	21,326	0	5,000	0	
NSE	NSE	201803	CORNERST	12 : MLO	22 : 6,500-34,999	5	98,000	0	30,000	0	
NSE	NSE	201803	CORNERST	12 : MLO	23 : 35,000-126,499	7	482,300	0	200,000	0	
NSE	NSE	201803	CORNERST	12 : MLO	24 : 126,500 & above	13	6,233,535	380,806	1,113,808	0	
NSE	NSE	201803	CORNERST	14 : ATQ	23 : 35,000-126,499	3	183,300	45,300	0	0	
NSE	NSE	201803	COURTVILLE	11 : MKT	21 : 0-6,499	2	852	0	852	0	
NSE	NSE	201803	COURTVILLE	11 : MKT	22 : 6,500-34,999	10	148,500	0	120,500	0	
NSE	NSE	201803	COURTVILLE	11 : MKT	23 : 35,000-126,499	6	500,750	50,000	450,750	0	
NSE	NSE	201803	COURTVILLE	11 : MKT	24 : 126,500 & above	9	2,894,098	1,382,500	1,511,598	0	
NSE	NSE	201803	COURTVILLE	12 : MLO	21 : 0-6,499	24	84,159	4,670	66,989	0	
NSE	NSE	201803	COURTVILLE	12 : MLO	22 : 6,500-34,999	40	620,777	0	546,605	0	
NSE	NSE	201803	COURTVILLE	12 : MLO	23 : 35,000-126,499	40	2,982,851	107,000	2,617,811	0	
NSE	NSE	201803	COURTVILLE	12 : MLO	24 : 126,500 & above	86	47,585,541	3,233,226	39,672,255	0	
NSE	NSE	201803	COURTVILLE	13 : ITQ	21 : 0-6,499	2	2,100	0	2,100	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)
CORNERST	11 : MKT	22 : 6,500-34,999	10,000	-	-	-	-	0.0000
CORNERST	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
CORNERST	12 : MLO	21 : 0-6,499	5,000	-	-	-	-	0.0000
CORNERST	12 : MLO	22 : 6,500-34,999	30,000	-	-	-	-	0.0047
CORNERST	12 : MLO	23 : 35,000-126,499	200,000	-	-	-	-	0.0000
CORNERST	12 : MLO	24 : 126,500 & above	1,016,894	-	-	85,414	1,000	0.0018
CORNERST	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
COURTVILLE	11 : MKT	21 : 0-6,499	852	-	-	-	-	0.0100
COURTVILLE	11 : MKT	22 : 6,500-34,999	120,500	-	-	-	-	0.0114
COURTVILLE	11 : MKT	23 : 35,000-126,499	450,750	-	-	-	-	0.0099
COURTVILLE	11 : MKT	24 : 126,500 & above	1,511,598	-	-	-	-	0.0052
COURTVILLE	12 : MLO	21 : 0-6,499	62,393	-	-	-	4,596	0.0046
COURTVILLE	12 : MLO	22 : 6,500-34,999	444,101	-	10,000	-	34,644	0.0102
COURTVILLE	12 : MLO	23 : 35,000-126,499	2,138,623	-	-	146,029	186,315	0.0037
COURTVILLE	12 : MLO	24 : 126,500 & above	34,031,610	-	568,526	1,502,513	1,779,556	0.0029
COURTVILLE	13 : ITQ	21 : 0-6,499	-	-	-	1,000	1,100	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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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	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	10,000	0.0	0	0.0000	0.0
CORNERST	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	5,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	22 : 6,500-34,999	0.004666		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
CORNERST	12 : MLO	24 : 126,500 & above	0.001829		0	0.0000	0.0	1,113,808	170.3	0	0.0000	0.0
CORNERST	14 : ATQ	23 : 35,000-126,499										
COURTVILLE	11 : MKT	21 : 0-6,499	0.010023		0	0.0000	0.0	852	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	22 : 6,500-34,999	0.008049		0	0.0000	0.0	120,500	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	450,750	0.0	0	0.0000	0.0
COURTVILLE	11 : MKT	24 : 126,500 & above	0.006889		0	0.0000	0.0	1,261,598	0.0	250,000	0.0078	0.0
COURTVILLE	12 : MLO	21 : 0-6,499	0.006057		0	0.0000	0.0	66,989	178.9	0	0.0000	0.0
COURTVILLE	12 : MLO	22 : 6,500-34,999	0.008168		0	0.0000	0.0	546,605	702.7	0	0.0000	0.0
COURTVILLE	12 : MLO	23 : 35,000-126,499	0.005485		0	0.0000	0.0	2,527,251	502.2	90,560	0.0104	54.8
COURTVILLE	12 : MLO	24 : 126,500 & above	0.007258		0	0.0000	0.0	38,040,871	342.1	1,631,384	0.0099	1539.6
COURTVILLE	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	201803	COURTVILLE	13 : ITQ	22 : 6,500-34,999	1	15,000	0	15,000	0	
NSE	NSE	201803	COURTVILLE	13 : ITQ	23 : 35,000-126,499	5	358,315	110,865	100,450	0	
NSE	NSE	201803	COURTVILLE	13 : ITQ	24 : 126,500 & above	7	3,673,324	1,681,379	771,205	0	
NSE	NSE	201803	COURTVILLE	14 : ATQ	21 : 0-6,499	7	24,302	202	24,100	0	
NSE	NSE	201803	COURTVILLE	14 : ATQ	22 : 6,500-34,999	13	217,420	16,892	88,220	0	
NSE	NSE	201803	COURTVILLE	14 : ATQ	23 : 35,000-126,499	24	1,886,672	294,000	677,826	0	
NSE	NSE	201803	COURTVILLE	14 : ATQ	24 : 126,500 & above	49	27,084,160	5,756,675	8,249,312	0	
NSE	NSE	201803	COURTVILLE	15 : NTQ	22 : 6,500-34,999	5	95,000	15,000	40,000	0	
NSE	NSE	201803	COURTVILLE	15 : NTQ	23 : 35,000-126,499	5	280,284	84,600	145,684	0	
NSE	NSE	201803	COURTVILLE	15 : NTQ	24 : 126,500 & above	16	8,189,919	2,428,359	949,560	0	
NSE	NSE	201803	CUSTODIAN	11 : MKT	21 : 0-6,499	29	41,535	2,000	39,535	0	
NSE	NSE	201803	CUSTODIAN	11 : MKT	22 : 6,500-34,999	6	92,272	13,000	79,272	0	
NSE	NSE	201803	CUSTODIAN	11 : MKT	23 : 35,000-126,499	3	230,000	0	230,000	0	
NSE	NSE	201803	CUSTODIAN	11 : MKT	24 : 126,500 & above	2	360,000	130,000	230,000	0	
NSE	NSE	201803	CUSTODIAN	12 : MLO	21 : 0-6,499	70	136,832	2,166	113,867	0	
NSE	NSE	201803	CUSTODIAN	12 : MLO	22 : 6,500-34,999	60	1,045,683	23,527	828,100	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 Execution Quality Detail: March 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)
COURTVILLE	13 : ITQ	22 : 6,500-34,999	-	-	-	15,000	-	0.0100
COURTVILLE	13 : ITQ	23 : 35,000-126,499	-	-	-	100,450	-	0.0020
COURTVILLE	13 : ITQ	24 : 126,500 & above	-	206,500	350,000	-	214,705	0.0024
COURTVILLE	14 : ATQ	21 : 0-6,499	-	-	-	5,000	9,100	-0.0159
COURTVILLE	14 : ATQ	22 : 6,500-34,999	-	-	-	26,120	13,650	-0.0136
COURTVILLE	14 : ATQ	23 : 35,000-126,499	-	50,000	50,000	119,000	91,142	-0.0042
COURTVILLE	14 : ATQ	24 : 126,500 & above	-	2	-	3,701,950	2,003,775	-0.0139
COURTVILLE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	30,000	-0.0225
COURTVILLE	15 : NTQ	23 : 35,000-126,499	-	-	45,684	-	-	-0.0269
COURTVILLE	15 : NTQ	24 : 126,500 & above	-	-	-	-	7,000	-0.0202
CUSTODIAN	11 : MKT	21 : 0-6,499	39,535	-	-	-	-	0.1830
CUSTODIAN	11 : MKT	22 : 6,500-34,999	79,272	-	-	-	-	0.2573
CUSTODIAN	11 : MKT	23 : 35,000-126,499	230,000	-	-	-	-	0.1661
CUSTODIAN	11 : MKT	24 : 126,500 & above	230,000	-	-	-	-	0.2339
CUSTODIAN	12 : MLO	21 : 0-6,499	108,165	1,500	1,000	3,202	-	0.1248
CUSTODIAN	12 : MLO	22 : 6,500-34,999	698,046	33,030	24,000	25,702	1,000	0.0578

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
COURTVILLE	13 : ITQ	22 : 6,500-34,999									
COURTVILLE	13 : ITQ	23 : 35,000-126,499									
COURTVILLE	13 : ITQ	24 : 126,500 & above									
COURTVILLE	14 : ATQ	21 : 0-6,499									
COURTVILLE	14 : ATQ	22 : 6,500-34,999									
COURTVILLE	14 : ATQ	23 : 35,000-126,499									
COURTVILLE	14 : ATQ	24 : 126,500 & above									
COURTVILLE	15 : NTQ	22 : 6,500-34,999									
COURTVILLE	15 : NTQ	23 : 35,000-126,499									
COURTVILLE	15 : NTQ	24 : 126,500 & above									
CUSTODIAN	11 : MKT	21 : 0-6,499	0.152841	0	0.0000	0.0	37,535	0.0	2,000	0.0355	0.0
CUSTODIAN	11 : MKT	22 : 6,500-34,999	0.139494	0	0.0000	0.0	49,272	0.0	30,000	0.0417	0.0
CUSTODIAN	11 : MKT	23 : 35,000-126,499	0.200000	0	0.0000	0.0	140,000	0.0	90,000	0.0089	0.0
CUSTODIAN	11 : MKT	24 : 126,500 & above	0.303914	0	0.0000	0.0	0	0.0	230,000	0.0070	0.0
CUSTODIAN	12 : MLO	21 : 0-6,499	0.117905	0	0.0000	0.0	105,437	34.4	8,430	0.0242	5.0
CUSTODIAN	12 : MLO	22 : 6,500-34,999	0.078735	0	0.0000	0.0	791,600	565.5	36,500	0.0346	902.6

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 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	201803	CUSTODIAN	12 : MLO	23 : 35,000-126,499	30	1,842,119	163,828	1,384,214	0	
NSE	NSE	201803	CUSTODIAN	12 : MLO	24 : 126,500 & above	13	7,851,407	1,166,356	5,134,443	0	
NSE	NSE	201803	CUSTODIAN	13 : ITQ	21 : 0-6,499	21	46,274	12,750	18,634	0	
NSE	NSE	201803	CUSTODIAN	13 : ITQ	22 : 6,500-34,999	26	473,125	224,353	74,112	0	
NSE	NSE	201803	CUSTODIAN	13 : ITQ	23 : 35,000-126,499	37	2,620,237	984,862	750,536	0	
NSE	NSE	201803	CUSTODIAN	13 : ITQ	24 : 126,500 & above	18	7,765,237	797,881	3,263,604	0	
NSE	NSE	201803	CUSTODIAN	14 : ATQ	21 : 0-6,499	24	52,760	8,271	31,288	0	
NSE	NSE	201803	CUSTODIAN	14 : ATQ	22 : 6,500-34,999	24	457,976	142,602	118,043	0	
NSE	NSE	201803	CUSTODIAN	14 : ATQ	23 : 35,000-126,499	17	1,339,668	199,150	235,556	0	
NSE	NSE	201803	CUSTODIAN	14 : ATQ	24 : 126,500 & above	7	1,862,392	430,123	161,315	0	
NSE	NSE	201803	CUSTODIAN	15 : NTQ	21 : 0-6,499	16	30,897	12,605	1,271	0	
NSE	NSE	201803	CUSTODIAN	15 : NTQ	22 : 6,500-34,999	7	99,847	37,197	0	0	
NSE	NSE	201803	CUSTODIAN	15 : NTQ	23 : 35,000-126,499	11	875,241	50,000	2,230	0	
NSE	NSE	201803	CUSTODIAN	15 : NTQ	24 : 126,500 & above	10	3,649,583	990,123	0	0	
NSE	NSE	201803	CUTIX	11 : MKT	21 : 0-6,499	16	35,649	3,500	30,962	0	
NSE	NSE	201803	CUTIX	11 : MKT	22 : 6,500-34,999	7	117,000	15,000	102,000	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)
CUSTODIAN	12 : MLO	23 : 35,000-126,499	1,335,508	18,740	-	21,957	1,000	0.0780
CUSTODIAN	12 : MLO	24 : 126,500 & above	4,120,748	-	-	703,620	437	0.0530
CUSTODIAN	13 : ITQ	21 : 0-6,499	-	150	5,285	5,046	6,076	-0.0744
CUSTODIAN	13 : ITQ	22 : 6,500-34,999	-	10,000	3,589	23,930	10	-0.0309
CUSTODIAN	13 : ITQ	23 : 35,000-126,499	200,000	-	7,154	146,066	42,537	-0.0650
CUSTODIAN	13 : ITQ	24 : 126,500 & above	1,500,000	1,066,356	145,000	30,648	1,600	-0.0021
CUSTODIAN	14 : ATQ	21 : 0-6,499	-	-	9,996	14,616	-	-0.1254
CUSTODIAN	14 : ATQ	22 : 6,500-34,999	-	-	55,323	35,217	8,000	-0.1265
CUSTODIAN	14 : ATQ	23 : 35,000-126,499	-	-	7,242	197,758	-	-0.2237
CUSTODIAN	14 : ATQ	24 : 126,500 & above	-	-	-	3,000	-	-0.2001
CUSTODIAN	15 : NTQ	21 : 0-6,499	-	-	-	271	-	-0.1821
CUSTODIAN	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
CUSTODIAN	15 : NTQ	23 : 35,000-126,499	-	-	-	2,230	-	-0.0800
CUSTODIAN	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
CUTIX	11 : MKT	21 : 0-6,499	30,962	-	-	-	-	0.1110
CUTIX	11 : MKT	22 : 6,500-34,999	102,000	-	-	-	-	0.1402

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
CUSTODIAN	12 : MLO	23 : 35,000-126,499	0.110379		0	0.0000	0.0	1,262,204	30.0	122,010	0.0160	505.3
CUSTODIAN	12 : MLO	24 : 126,500 & above	0.085701		0	0.0000	0.0	5,134,443	646.6	0	0.0000	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										
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	0.146351		0	0.0000	0.0	30,962	0.0	0	0.0000	0.0
CUTIX	11 : MKT	22 : 6,500-34,999	0.096120		0	0.0000	0.0	92,000	0.0	10,000	0.0892	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: March 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	201803	CUTIX	11 : MKT	23 : 35,000-126,499	3	192,716	100,000	92,716	0
NSE	NSE	201803	CUTIX	11 : MKT	24 : 126,500 & above	2	580,000	415,000	165,000	0
NSE	NSE	201803	CUTIX	12 : MLO	21 : 0-6,499	77	159,842	0	152,775	0
NSE	NSE	201803	CUTIX	12 : MLO	22 : 6,500-34,999	39	630,959	14,716	602,660	0
NSE	NSE	201803	CUTIX	12 : MLO	23 : 35,000-126,499	39	2,648,506	266,055	2,157,160	0
NSE	NSE	201803	CUTIX	12 : MLO	24 : 126,500 & above	14	5,468,397	681,000	3,785,142	0
NSE	NSE	201803	CUTIX	13 : ITQ	21 : 0-6,499	44	121,923	39,599	40,998	0
NSE	NSE	201803	CUTIX	13 : ITQ	22 : 6,500-34,999	29	476,634	155,835	173,566	0
NSE	NSE	201803	CUTIX	13 : ITQ	23 : 35,000-126,499	13	767,626	244,270	234,735	0
NSE	NSE	201803	CUTIX	13 : ITQ	24 : 126,500 & above	9	3,739,169	2,059,000	467,784	0
NSE	NSE	201803	CUTIX	14 : ATQ	21 : 0-6,499	33	87,182	19,371	52,234	0
NSE	NSE	201803	CUTIX	14 : ATQ	22 : 6,500-34,999	34	517,382	74,000	284,695	0
NSE	NSE	201803	CUTIX	14 : ATQ	23 : 35,000-126,499	22	1,209,179	452,208	373,180	0
NSE	NSE	201803	CUTIX	14 : ATQ	24 : 126,500 & above	2	470,000	260,000	210,000	0
NSE	NSE	201803	CUTIX	15 : NTQ	21 : 0-6,499	17	43,315	7,500	5,023	0
NSE	NSE	201803	CUTIX	15 : NTQ	22 : 6,500-34,999	20	329,944	128,722	106,923	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
CUTIX	11 : MKT	23 : 35,000-126,499	92,716	-	-	-	-	0.0673
CUTIX	11 : MKT	24 : 126,500 & above	165,000	-	-	-	-	0.0260
CUTIX	12 : MLO	21 : 0-6,499	119,064	3,834	5,392	3,293	4,635	0.0298
CUTIX	12 : MLO	22 : 6,500-34,999	547,700	-	14,160	16,600	19,150	0.0643
CUTIX	12 : MLO	23 : 35,000-126,499	1,694,200	3,666	42,000	177,968	125,326	0.0564
CUTIX	12 : MLO	24 : 126,500 & above	1,950,193	1,000,000	250,717	513,932	2,000	0.0056
CUTIX	13 : ITQ	21 : 0-6,499	-	1,000	15,535	17,430	4,033	-0.0867
CUTIX	13 : ITQ	22 : 6,500-34,999	-	-	13,000	48,900	45,900	-0.0706
CUTIX	13 : ITQ	23 : 35,000-126,499	-	-	9,000	161,135	49,000	-0.1166
CUTIX	13 : ITQ	24 : 126,500 & above	-	-	100,000	114,400	251,668	-0.0303
CUTIX	14 : ATQ	21 : 0-6,499	-	6,060	3,100	7,299	6,888	-0.0852
CUTIX	14 : ATQ	22 : 6,500-34,999	-	10,000	20,000	160,160	-	-0.0791
CUTIX	14 : ATQ	23 : 35,000-126,499	-	-	72,176	137,391	1,148	-0.0860
CUTIX	14 : ATQ	24 : 126,500 & above	-	-	-	-	35,000	-0.1150
CUTIX	15 : NTQ	21 : 0-6,499	-	-	-	23	-	-0.0409
CUTIX	15 : NTQ	22 : 6,500-34,999	-	-	10,000	20,000	37,350	-0.0389

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CUTIX	11 : MKT	23 : 35,000-126,499	0.117763		0	0.0000	0.0	53,716	0.0	39,000	0.0300	0.0
CUTIX	11 : MKT	24 : 126,500 & above	0.256030		0	0.0000	0.0	0	0.0	165,000	0.1180	0.0
CUTIX	12 : MLO	21 : 0-6,499	0.086248		0	0.0000	0.0	129,156	134.6	23,619	0.0628	5712.1
CUTIX	12 : MLO	22 : 6,500-34,999	0.082047		0	0.0000	0.0	474,184	40.6	128,476	0.0363	506.9
CUTIX	12 : MLO	23 : 35,000-126,499	0.080020		0	0.0000	0.0	1,855,133	181.4	302,027	0.0358	4121.9
CUTIX	12 : MLO	24 : 126,500 & above	0.071039		0	0.0000	0.0	2,345,784	170.3	1,439,358	0.0289	280.9
CUTIX	13 : ITQ	21 : 0-6,499										
CUTIX	13 : ITQ	22 : 6,500-34,999										
CUTIX	13 : ITQ	23 : 35,000-126,499										
CUTIX	13 : ITQ	24 : 126,500 & above										
CUTIX	14 : ATQ	21 : 0-6,499										
CUTIX	14 : ATQ	22 : 6,500-34,999										
CUTIX	14 : ATQ	23 : 35,000-126,499										
CUTIX	14 : ATQ	24 : 126,500 & above										
CUTIX	15 : NTQ	21 : 0-6,499										
CUTIX	15 : NTQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	CUTIX	15 : NTQ	23 : 35,000-126,499	14	915,122	434,218	155,782	0	
NSE	NSE	201803	CUTIX	15 : NTQ	24 : 126,500 & above	4	2,302,000	1,895,000	0	0	
NSE	NSE	201803	DAARCOMM	12 : MLO	22 : 6,500-34,999	3	30,000	0	30,000	0	
NSE	NSE	201803	DAARCOMM	12 : MLO	23 : 35,000-126,499	1	60,000	0	60,000	0	
NSE	NSE	201803	DANGCEM	11 : MKT	21 : 0-6,499	89	61,365	0	61,365	0	
NSE	NSE	201803	DANGCEM	12 : MLO	21 : 0-6,499	229	319,928	21,194	297,195	0	
NSE	NSE	201803	DANGCEM	12 : MLO	22 : 6,500-34,999	71	1,390,021	170,808	1,203,345	0	
NSE	NSE	201803	DANGCEM	12 : MLO	23 : 35,000-126,499	16	903,042	19,100	873,059	0	
NSE	NSE	201803	DANGCEM	12 : MLO	24 : 126,500 & above	17	10,385,074	529,336	9,855,738	0	
NSE	NSE	201803	DANGCEM	13 : ITQ	21 : 0-6,499	219	441,759	201,281	182,151	0	
NSE	NSE	201803	DANGCEM	13 : ITQ	22 : 6,500-34,999	81	1,197,123	646,845	345,794	0	
NSE	NSE	201803	DANGCEM	13 : ITQ	23 : 35,000-126,499	7	429,472	174,870	148,102	0	
NSE	NSE	201803	DANGCEM	13 : ITQ	24 : 126,500 & above	1	140,538	0	140,538	0	
NSE	NSE	201803	DANGCEM	14 : ATQ	21 : 0-6,499	109	226,660	86,880	64,738	0	
NSE	NSE	201803	DANGCEM	14 : ATQ	22 : 6,500-34,999	69	1,179,487	423,550	593,357	0	
NSE	NSE	201803	DANGCEM	14 : ATQ	23 : 35,000-126,499	5	288,721	153,225	0	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	15 : NTQ	23 : 35,000-126,499	-	-	-	50,000	55,782	-0.0277
CUTIX	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
DAARCOMM	12 : MLO	22 : 6,500-34,999	30,000	-	-	-	-	0.0000
DAARCOMM	12 : MLO	23 : 35,000-126,499	60,000	-	-	-	-	0.0000
DANGCEM	11 : MKT	21 : 0-6,499	61,365	-	-	-	-	5.8826
DANGCEM	12 : MLO	21 : 0-6,499	278,058	6,454	4,934	5,116	83	2.6529
DANGCEM	12 : MLO	22 : 6,500-34,999	1,099,793	13,965	43,534	30,719	13,199	1.8926
DANGCEM	12 : MLO	23 : 35,000-126,499	800,118	64,000	44	-	5,000	1.0664
DANGCEM	12 : MLO	24 : 126,500 & above	9,827,819	10,481	10,438	7,000	-	7.8939
DANGCEM	13 : ITQ	21 : 0-6,499	1,900	44,809	24,967	59,244	29,091	-2.8765
DANGCEM	13 : ITQ	22 : 6,500-34,999	20,912	58,500	22,236	166,297	19,702	-3.0929
DANGCEM	13 : ITQ	23 : 35,000-126,499	64,102	50,000	-	34,000	-	-2.9865
DANGCEM	13 : ITQ	24 : 126,500 & above	140,538	-	-	-	-	2.1000
DANGCEM	14 : ATQ	21 : 0-6,499	6,993	6,003	5,768	33,720	3,997	-1.5242
DANGCEM	14 : ATQ	22 : 6,500-34,999	20,000	146,518	8,000	225,298	53,654	0.2517
DANGCEM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
CUTIX	15 : NTQ	23 : 35,000-126,499										
CUTIX	15 : NTQ	24 : 126,500 & above										
DAARCOMM	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	30,000	0.0	0	0.0000	0.0
DAARCOMM	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
DANGCEM	11 : MKT	21 : 0-6,499	5.989229		0	0.0000	0.0	41,044	0.0	20,321	1.3021	0.0
DANGCEM	12 : MLO	21 : 0-6,499	3.981888		100	0.1000	0.0	256,993	76.4	40,102	0.9539	0.0
DANGCEM	12 : MLO	22 : 6,500-34,999	4.411118		0	0.0000	0.0	936,629	86.8	266,716	1.3637	1.2
DANGCEM	12 : MLO	23 : 35,000-126,499	3.167766		0	0.0000	0.0	531,624	72.3	341,435	0.4780	5.1
DANGCEM	12 : MLO	24 : 126,500 & above	10.188478		0	0.0000	0.0	1,559,193	0.5	8,296,545	2.9119	0.8
DANGCEM	13 : ITQ	21 : 0-6,499										
DANGCEM	13 : ITQ	22 : 6,500-34,999										
DANGCEM	13 : ITQ	23 : 35,000-126,499										
DANGCEM	13 : ITQ	24 : 126,500 & above										
DANGCEM	14 : ATQ	21 : 0-6,499										
DANGCEM	14 : ATQ	22 : 6,500-34,999										
DANGCEM	14 : ATQ	23 : 35,000-126,499										

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	DANGCEM	14 : ATQ	24 : 126,500 & above	3	1,048,261	861,261	0	0
NSE	NSE	201803	DANGCEM	15 : NTQ	21 : 0-6,499	97	253,635	104,370	46,109	0
NSE	NSE	201803	DANGCEM	15 : NTQ	22 : 6,500-34,999	95	1,632,884	968,539	118,268	0
NSE	NSE	201803	DANGCEM	15 : NTQ	23 : 35,000-126,499	10	689,068	146,255	100,000	0
NSE	NSE	201803	DANGCEM	15 : NTQ	24 : 126,500 & above	7	5,893,837	189,598	3,727,028	0
NSE	NSE	201803	DANGSUGAR	11 : MKT	21 : 0-6,499	139	201,227	0	201,227	0
NSE	NSE	201803	DANGSUGAR	11 : MKT	22 : 6,500-34,999	36	594,154	11,000	583,154	0
NSE	NSE	201803	DANGSUGAR	11 : MKT	23 : 35,000-126,499	12	672,210	0	672,210	0
NSE	NSE	201803	DANGSUGAR	11 : MKT	24 : 126,500 & above	7	1,793,950	544,400	1,249,550	0
NSE	NSE	201803	DANGSUGAR	12 : MLO	21 : 0-6,499	410	818,888	23,812	730,300	0
NSE	NSE	201803	DANGSUGAR	12 : MLO	22 : 6,500-34,999	211	3,544,797	124,975	3,291,869	0
NSE	NSE	201803	DANGSUGAR	12 : MLO	23 : 35,000-126,499	137	9,611,914	353,299	8,706,914	0
NSE	NSE	201803	DANGSUGAR	12 : MLO	24 : 126,500 & above	103	49,104,376	3,420,348	43,724,929	0
NSE	NSE	201803	DANGSUGAR	13 : ITQ	21 : 0-6,499	132	293,647	62,389	214,397	0
NSE	NSE	201803	DANGSUGAR	13 : ITQ	22 : 6,500-34,999	95	1,610,840	720,017	716,723	0
NSE	NSE	201803	DANGSUGAR	13 : ITQ	23 : 35,000-126,499	63	3,892,758	1,378,863	1,614,540	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
DANGCEM	15 : NTQ	21 : 0-6,499	-	5,000	6,597	16,972	10,241	-3.3582	
DANGCEM	15 : NTQ	22 : 6,500-34,999	28,154	2,138	4,000	64,951	10,025	-4.6570	
DANGCEM	15 : NTQ	23 : 35,000-126,499	-	91,982	8,018	-	-	-1.5953	
DANGCEM	15 : NTQ	24 : 126,500 & above	3,339,018	260,000	128,010	-	-	-3.1625	
DANGSUGAR	11 : MKT	21 : 0-6,499	201,227	-	-	-	-	0.3338	
DANGSUGAR	11 : MKT	22 : 6,500-34,999	583,154	-	-	-	-	0.2148	
DANGSUGAR	11 : MKT	23 : 35,000-126,499	672,210	-	-	-	-	0.2592	
DANGSUGAR	11 : MKT	24 : 126,500 & above	1,249,550	-	-	-	-	0.5133	
DANGSUGAR	12 : MLO	21 : 0-6,499	674,685	7,258	11,637	16,520	9,800	0.2396	
DANGSUGAR	12 : MLO	22 : 6,500-34,999	2,955,313	82,956	81,512	125,146	34,661	0.1757	
DANGSUGAR	12 : MLO	23 : 35,000-126,499	7,912,674	301,769	276,116	49,467	87,642	0.1366	
DANGSUGAR	12 : MLO	24 : 126,500 & above	40,538,701	1,025,654	1,012,624	594,206	27,600	0.1755	
DANGSUGAR	13 : ITQ	21 : 0-6,499	860	9,212	56,167	85,278	30,890	-0.1541	
DANGSUGAR	13 : ITQ	22 : 6,500-34,999	6,150	113,809	141,536	316,993	59,076	-0.1323	
DANGSUGAR	13 : ITQ	23 : 35,000-126,499	77,100	112,550	336,053	238,014	372,039	-0.1131	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: March 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)
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	0.354987	0	0.0000	0.0	162,051	0.0	39,176	0.1755	0.0
DANGSUGAR	11 : MKT	22 : 6,500-34,999	0.298120	12,000	0.1000	0.0	407,362	0.0	163,792	0.0814	0.0
DANGSUGAR	11 : MKT	23 : 35,000-126,499	0.275294	0	0.0000	0.0	541,210	0.0	131,000	0.0401	0.0
DANGSUGAR	11 : MKT	24 : 126,500 & above	0.463863	0	0.0000	0.0	230,000	0.0	1,019,550	0.1453	0.0
DANGSUGAR	12 : MLO	21 : 0-6,499	0.266504	0	0.0000	0.0	698,595	110.7	31,705	0.0560	1501.4
DANGSUGAR	12 : MLO	22 : 6,500-34,999	0.204841	0	0.0000	0.0	2,999,603	93.5	292,266	0.0492	138.6
DANGSUGAR	12 : MLO	23 : 35,000-126,499	0.269156	0	0.0000	0.0	7,520,822	142.5	1,186,092	0.1101	11.3
DANGSUGAR	12 : MLO	24 : 126,500 & above	0.396355	0	0.0000	0.0	32,828,085	109.3	10,896,844	0.3554	131.3
DANGSUGAR	13 : ITQ	21 : 0-6,499									
DANGSUGAR	13 : ITQ	22 : 6,500-34,999									
DANGSUGAR	13 : ITQ	23 : 35,000-126,499									

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201803	DANGSUGAR	13 : ITQ	24 : 126,500 & above	25	9,467,587	6,298,000	2,175,557	0	
NSE	NSE	201803	DANGSUGAR	14 : ATQ	21 : 0-6,499	118	245,656	51,433	156,957	0	
NSE	NSE	201803	DANGSUGAR	14 : ATQ	22 : 6,500-34,999	90	1,560,127	536,591	707,088	0	
NSE	NSE	201803	DANGSUGAR	14 : ATQ	23 : 35,000-126,499	57	4,180,505	1,136,362	1,774,971	0	
NSE	NSE	201803	DANGSUGAR	14 : ATQ	24 : 126,500 & above	27	15,300,930	7,941,395	6,220,580	0	
NSE	NSE	201803	DANGSUGAR	15 : NTQ	21 : 0-6,499	52	149,001	29,344	55,117	0	
NSE	NSE	201803	DANGSUGAR	15 : NTQ	22 : 6,500-34,999	57	974,653	365,913	338,373	0	
NSE	NSE	201803	DANGSUGAR	15 : NTQ	23 : 35,000-126,499	55	4,045,312	1,644,295	733,318	0	
NSE	NSE	201803	DANGSUGAR	15 : NTQ	24 : 126,500 & above	27	9,965,882	3,227,000	1,540,563	0	
NSE	NSE	201803	DEAPCAP	11 : MKT	21 : 0-6,499	1	50	0	50	0	
NSE	NSE	201803	DIAMONDBNK	11 : MKT	21 : 0-6,499	110	183,817	1,200	182,617	0	
NSE	NSE	201803	DIAMONDBNK	11 : MKT	22 : 6,500-34,999	89	1,513,513	0	1,513,513	0	
NSE	NSE	201803	DIAMONDBNK	11 : MKT	23 : 35,000-126,499	57	4,135,774	100,000	4,035,774	0	
NSE	NSE	201803	DIAMONDBNK	11 : MKT	24 : 126,500 & above	26	8,466,875	400,000	8,066,875	0	
NSE	NSE	201803	DIAMONDBNK	12 : MLO	21 : 0-6,499	311	656,156	9,800	636,970	0	
NSE	NSE	201803	DIAMONDBNK	12 : MLO	22 : 6,500-34,999	266	4,529,111	145,721	4,227,140	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
DANGSUGAR	13 : ITQ	24 : 126,500 & above	-	-	794,020	423,577	210,000	-0.0854
DANGSUGAR	14 : ATQ	21 : 0-6,499	-	3,648	25,924	57,021	21,678	-0.2511
DANGSUGAR	14 : ATQ	22 : 6,500-34,999	19,513	67,907	69,215	256,124	151,885	-0.3143
DANGSUGAR	14 : ATQ	23 : 35,000-126,499	35,000	210,050	286,067	679,433	117,250	-0.0314
DANGSUGAR	14 : ATQ	24 : 126,500 & above	1,750,017	150,000	2,728,555	518,907	923,101	-0.2679
DANGSUGAR	15 : NTQ	21 : 0-6,499	-	2,200	2,507	28,287	4,153	-0.3766
DANGSUGAR	15 : NTQ	22 : 6,500-34,999	10,000	13,203	11,045	125,000	58,955	-0.3676
DANGSUGAR	15 : NTQ	23 : 35,000-126,499	-	-	-	343,784	111,101	-0.1412
DANGSUGAR	15 : NTQ	24 : 126,500 & above	128,396	-	200,000	72,000	-	-0.0802
DEAPCAP	11 : MKT	21 : 0-6,499	50	-	-	-	-	0.0000
DIAMONDBNK	11 : MKT	21 : 0-6,499	182,617	-	-	-	-	0.0253
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	1,513,513	-	-	-	-	0.0241
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	4,035,774	-	-	-	-	0.0264
DIAMONDBNK	11 : MKT	24 : 126,500 & above	8,066,875	-	-	-	-	0.0402
DIAMONDBNK	12 : MLO	21 : 0-6,499	600,336	-	8,830	16,240	244	0.0170
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	3,687,909	75,195	62,990	237,655	97,291	0.0200

Guidance:

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

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Market 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)
DANGSUGAR	13 : ITQ	24 : 126,500 & above									
DANGSUGAR	14 : ATQ	21 : 0-6,499									
DANGSUGAR	14 : ATQ	22 : 6,500-34,999									
DANGSUGAR	14 : ATQ	23 : 35,000-126,499									
DANGSUGAR	14 : ATQ	24 : 126,500 & above									
DANGSUGAR	15 : NTQ	21 : 0-6,499									
DANGSUGAR	15 : NTQ	22 : 6,500-34,999									
DANGSUGAR	15 : NTQ	23 : 35,000-126,499									
DANGSUGAR	15 : NTQ	24 : 126,500 & above									
DEAPCAP	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	50	0.0	0	0.0000	0.0
DIAMONDBNK	11 : MKT	21 : 0-6,499	0.029941	0	0.0000	0.0	181,517	0.0	1,100	0.0086	0.0
DIAMONDBNK	11 : MKT	22 : 6,500-34,999	0.034365	0	0.0000	0.0	1,464,263	0.0	49,250	0.1058	0.0
DIAMONDBNK	11 : MKT	23 : 35,000-126,499	0.030201	0	0.0000	0.0	3,540,274	0.0	495,500	0.0085	0.0
DIAMONDBNK	11 : MKT	24 : 126,500 & above	0.056627	0	0.0000	0.0	5,351,505	0.0	2,715,370	0.0126	0.0
DIAMONDBNK	12 : MLO	21 : 0-6,499	0.020754	0	0.0000	0.0	636,970	127.3	0	0.0000	0.0
DIAMONDBNK	12 : MLO	22 : 6,500-34,999	0.022935	0	0.0000	0.0	4,227,140	207.9	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	201803	DIAMONDBNK	12 : MLO	23 : 35,000-126,499	260	18,881,466	757,752	17,354,134	0	
NSE	NSE	201803	DIAMONDBNK	12 : MLO	24 : 126,500 & above	492	329,793,564	24,848,857	283,240,266	0	
NSE	NSE	201803	DIAMONDBNK	13 : ITQ	21 : 0-6,499	36	104,964	10,106	91,848	0	
NSE	NSE	201803	DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	77	1,428,682	291,141	961,141	0	
NSE	NSE	201803	DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	72	5,250,946	2,292,328	2,594,206	0	
NSE	NSE	201803	DIAMONDBNK	13 : ITQ	24 : 126,500 & above	101	48,491,266	15,019,526	24,269,514	0	
NSE	NSE	201803	DIAMONDBNK	14 : ATQ	21 : 0-6,499	84	243,931	56,259	174,072	0	
NSE	NSE	201803	DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	120	2,122,854	827,947	1,125,207	0	
NSE	NSE	201803	DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	129	8,909,144	1,878,943	5,897,231	0	
NSE	NSE	201803	DIAMONDBNK	14 : ATQ	24 : 126,500 & above	164	73,286,993	29,379,382	35,612,381	0	
NSE	NSE	201803	DIAMONDBNK	15 : NTQ	21 : 0-6,499	112	315,425	137,992	86,957	0	
NSE	NSE	201803	DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	188	3,321,871	1,261,633	895,758	0	
NSE	NSE	201803	DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	213	16,642,880	6,071,872	5,007,558	0	
NSE	NSE	201803	DIAMONDBNK	15 : NTQ	24 : 126,500 & above	415	209,590,387	84,517,995	44,955,986	0	
NSE	NSE	201803	DUNLOP	11 : MKT	21 : 0-6,499	5	15,401	0	15,401	0	
NSE	NSE	201803	DUNLOP	11 : MKT	22 : 6,500-34,999	5	82,500	30,500	52,000	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	14,950,523	119,700	532,712	837,311	339,118	0.0184
DIAMONDBNK	12 : MLO	24 : 126,500 & above	207,479,439	9,733,411	14,577,504	17,596,738	9,773,535	0.0151
DIAMONDBNK	13 : ITQ	21 : 0-6,499	5,000	13,667	20,757	31,868	15,556	-0.0194
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999	-	91,686	298,354	451,469	56,370	-0.0170
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499	120,000	304,000	984,861	726,645	398,700	-0.0336
DIAMONDBNK	13 : ITQ	24 : 126,500 & above	200,000	1,805,758	3,639,377	10,134,238	3,942,786	-0.0198
DIAMONDBNK	14 : ATQ	21 : 0-6,499	-	17,912	30,877	88,973	25,210	-0.0073
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999	20,000	196,853	281,273	402,753	151,941	-0.0159
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499	102,000	627,075	1,326,764	2,799,480	534,821	-0.0219
DIAMONDBNK	14 : ATQ	24 : 126,500 & above	1,050,000	11,858,111	5,102,289	11,241,967	1,704,888	-0.0193
DIAMONDBNK	15 : NTQ	21 : 0-6,499	-	2,000	6,995	12,800	19,442	-0.0638
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999	-	40,000	40,284	230,593	137,408	-0.0292
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499	100,000	6,800	320,739	956,422	1,140,347	-0.0494
DIAMONDBNK	15 : NTQ	24 : 126,500 & above	8,965,506	9,074,581	865,703	7,809,580	5,624,286	-0.0319
DUNLOP	11 : MKT	21 : 0-6,499	15,401	-	-	-	-	-0.0070
DUNLOP	11 : MKT	22 : 6,500-34,999	52,000	-	-	-	-	0.0008

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
DIAMONDBNK	12 : MLO	23 : 35,000-126,499	0.026227		0	0.0000	0.0	16,968,834	290.0	385,300	0.0089	0.0
DIAMONDBNK	12 : MLO	24 : 126,500 & above	0.030259		0	0.0000	0.0	221,598,133	827.3	61,642,133	0.0214	24.9
DIAMONDBNK	13 : ITQ	21 : 0-6,499										
DIAMONDBNK	13 : ITQ	22 : 6,500-34,999										
DIAMONDBNK	13 : ITQ	23 : 35,000-126,499										
DIAMONDBNK	13 : ITQ	24 : 126,500 & above										
DIAMONDBNK	14 : ATQ	21 : 0-6,499										
DIAMONDBNK	14 : ATQ	22 : 6,500-34,999										
DIAMONDBNK	14 : ATQ	23 : 35,000-126,499										
DIAMONDBNK	14 : ATQ	24 : 126,500 & above										
DIAMONDBNK	15 : NTQ	21 : 0-6,499										
DIAMONDBNK	15 : NTQ	22 : 6,500-34,999										
DIAMONDBNK	15 : NTQ	23 : 35,000-126,499										
DIAMONDBNK	15 : NTQ	24 : 126,500 & above										
DUNLOP	11 : MKT	21 : 0-6,499	0.019998		0	0.0000	0.0	15,401	0.0	0	0.0000	0.0
DUNLOP	11 : MKT	22 : 6,500-34,999	0.016153		0	0.0000	0.0	52,000	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: March 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	201803	DUNLOP	11 : MKT	23 : 35,000-126,499	9	651,739	0	651,739	0
NSE	NSE	201803	DUNLOP	12 : MLO	21 : 0-6,499	9	23,574	159	20,250	0
NSE	NSE	201803	DUNLOP	12 : MLO	22 : 6,500-34,999	11	137,602	0	123,485	0
NSE	NSE	201803	DUNLOP	12 : MLO	23 : 35,000-126,499	15	1,041,240	0	498,564	0
NSE	NSE	201803	DUNLOP	12 : MLO	24 : 126,500 & above	12	34,095,372	4,358,000	20,690,366	0
NSE	NSE	201803	DUNLOP	14 : ATQ	21 : 0-6,499	2	1,100	0	1,000	0
NSE	NSE	201803	DUNLOP	14 : ATQ	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201803	DUNLOP	14 : ATQ	24 : 126,500 & above	4	1,751,892	751,892	1,000,000	0
NSE	NSE	201803	DUNLOP	15 : NTQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201803	DUNLOP	15 : NTQ	24 : 126,500 & above	5	1,385,529	885,529	0	0
NSE	NSE	201803	ELLAHLAKES	12 : MLO	21 : 0-6,499	1	500	0	500	0
NSE	NSE	201803	ENAMELWA	11 : MKT	21 : 0-6,499	3	1,920	1,320	600	0
NSE	NSE	201803	ENAMELWA	12 : MLO	21 : 0-6,499	8	11,344	0	5,557	0
NSE	NSE	201803	ENAMELWA	12 : MLO	22 : 6,500-34,999	1	7,280	0	7,280	0
NSE	NSE	201803	EQUITYASUR	11 : MKT	21 : 0-6,499	3	5,601	0	5,601	0
NSE	NSE	201803	EQUITYASUR	11 : MKT	22 : 6,500-34,999	2	33,800	0	33,800	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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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)
DUNLOP	11 : MKT	23 : 35,000-126,499	651,739	-	-	-	-	0.0121
DUNLOP	12 : MLO	21 : 0-6,499	20,250	-	-	-	-	-0.0037
DUNLOP	12 : MLO	22 : 6,500-34,999	108,985	9,500	-	5,000	-	0.0023
DUNLOP	12 : MLO	23 : 35,000-126,499	447,341	43,729	6,271	-	-	0.0069
DUNLOP	12 : MLO	24 : 126,500 & above	20,683,588	-	-	-	-	0.0004
DUNLOP	14 : ATQ	21 : 0-6,499	-	-	-	1,000	-	-0.0200
DUNLOP	14 : ATQ	23 : 35,000-126,499	-	-	100,000	-	-	-0.0200
DUNLOP	14 : ATQ	24 : 126,500 & above	-	131,729	50,428	733,066	84,777	-0.0200
DUNLOP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
DUNLOP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ELLAHLAKES	12 : MLO	21 : 0-6,499	500	-	-	-	-	0.0000
ENAMELWA	11 : MKT	21 : 0-6,499	600	-	-	-	-	0.0000
ENAMELWA	12 : MLO	21 : 0-6,499	5,557	-	-	-	-	0.0000
ENAMELWA	12 : MLO	22 : 6,500-34,999	7,280	-	-	-	-	0.0000
EQUITYASUR	11 : MKT	21 : 0-6,499	5,601	-	-	-	-	0.0100
EQUITYASUR	11 : MKT	22 : 6,500-34,999	33,800	-	-	-	-	0.0100

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
DUNLOP	11 : MKT	23 : 35,000-126,499	0.020000	0	0.0000	0.0	651,739	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	21 : 0-6,499	0.008148	0	0.0000	0.0	20,250	0.0	0	0.0000	0.0
DUNLOP	12 : MLO	22 : 6,500-34,999	0.003933	0	0.0000	0.0	123,485	48.0	0	0.0000	0.0
DUNLOP	12 : MLO	23 : 35,000-126,499	0.008888	0	0.0000	0.0	498,564	24.0	0	0.0000	0.0
DUNLOP	12 : MLO	24 : 126,500 & above	0.000368	0	0.0000	0.0	20,690,366	2.4	0	0.0000	0.0
DUNLOP	14 : ATQ	21 : 0-6,499									
DUNLOP	14 : ATQ	23 : 35,000-126,499									
DUNLOP	14 : ATQ	24 : 126,500 & above									
DUNLOP	15 : NTQ	23 : 35,000-126,499									
DUNLOP	15 : NTQ	24 : 126,500 & above									
ELLAHLAKES	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
ENAMELWA	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	600	0.0	0	0.0000	0.0
ENAMELWA	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	5,557	0.0	0	0.0000	0.0
ENAMELWA	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	7,280	0.0	0	0.0000	0.0
EQUITYASUR	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	5,601	0.0	0	0.0000	0.0
EQUITYASUR	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	33,800	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	201803	EQUITYASUR	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0	
NSE	NSE	201803	EQUITYASUR	11 : MKT	24 : 126,500 & above	1	240,000	0	240,000	0	
NSE	NSE	201803	EQUITYASUR	12 : MLO	21 : 0-6,499	14	40,207	0	19,430	0	
NSE	NSE	201803	EQUITYASUR	12 : MLO	22 : 6,500-34,999	16	272,876	0	167,764	0	
NSE	NSE	201803	EQUITYASUR	12 : MLO	23 : 35,000-126,499	6	339,062	0	79,725	0	
NSE	NSE	201803	EQUITYASUR	12 : MLO	24 : 126,500 & above	12	19,757,251	7,006,770	9,738,390	0	
NSE	NSE	201803	EQUITYASUR	13 : ITQ	23 : 35,000-126,499	1	50,000	0	0	0	
NSE	NSE	201803	EQUITYASUR	13 : ITQ	24 : 126,500 & above	3	10,676,780	7,338,390	0	0	
NSE	NSE	201803	EQUITYASUR	14 : ATQ	21 : 0-6,499	1	4,700	0	4,700	0	
NSE	NSE	201803	EQUITYASUR	14 : ATQ	22 : 6,500-34,999	1	20,025	0	0	0	
NSE	NSE	201803	EQUITYASUR	14 : ATQ	24 : 126,500 & above	7	7,643,500	3,818,365	0	0	
NSE	NSE	201803	EQUITYASUR	15 : NTQ	22 : 6,500-34,999	1	20,025	0	20,025	0	
NSE	NSE	201803	EQUITYASUR	15 : NTQ	24 : 126,500 & above	1	200,000	0	0	0	
NSE	NSE	201803	ETERNA	11 : MKT	21 : 0-6,499	52	95,429	0	95,429	0	
NSE	NSE	201803	ETERNA	11 : MKT	22 : 6,500-34,999	28	426,444	45,645	380,799	0	
NSE	NSE	201803	ETERNA	11 : MKT	23 : 35,000-126,499	8	634,075	0	634,075	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
EQUITYASUR	11 : MKT	24 : 126,500 & above	240,000	-	-	-	-	0.0100
EQUITYASUR	12 : MLO	21 : 0-6,499	19,430	-	-	-	-	0.0031
EQUITYASUR	12 : MLO	22 : 6,500-34,999	124,764	-	43,000	-	-	0.0026
EQUITYASUR	12 : MLO	23 : 35,000-126,499	24,725	-	50,000	-	-	0.0131
EQUITYASUR	12 : MLO	24 : 126,500 & above	8,684,390	-	1,005,000	20,000	29,000	-0.0010
EQUITYASUR	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
EQUITYASUR	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
EQUITYASUR	14 : ATQ	21 : 0-6,499	-	-	-	4,700	-	-0.0100
EQUITYASUR	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
EQUITYASUR	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
EQUITYASUR	15 : NTQ	22 : 6,500-34,999	-	-	20,025	-	-	-0.0300
EQUITYASUR	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ETERNA	11 : MKT	21 : 0-6,499	95,429	-	-	-	-	0.1240
ETERNA	11 : MKT	22 : 6,500-34,999	380,799	-	-	-	-	0.1856
ETERNA	11 : MKT	23 : 35,000-126,499	634,075	-	-	-	-	0.2432

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
EQUITYASUR	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
EQUITYASUR	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	240,000	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	21 : 0-6,499	0.003088		0	0.0000	0.0	19,430	0.0	0	0.0000	0.0
EQUITYASUR	12 : MLO	22 : 6,500-34,999	0.002563		0	0.0000	0.0	167,764	50.1	0	0.0000	0.0
EQUITYASUR	12 : MLO	23 : 35,000-126,499	0.013138		0	0.0000	0.0	79,725	844.2	0	0.0000	0.0
EQUITYASUR	12 : MLO	24 : 126,500 & above	0.002408		0	0.0000	0.0	9,738,390	33.1	0	0.0000	0.0
EQUITYASUR	13 : ITQ	23 : 35,000-126,499										
EQUITYASUR	13 : ITQ	24 : 126,500 & above										
EQUITYASUR	14 : ATQ	21 : 0-6,499										
EQUITYASUR	14 : ATQ	22 : 6,500-34,999										
EQUITYASUR	14 : ATQ	24 : 126,500 & above										
EQUITYASUR	15 : NTQ	22 : 6,500-34,999										
EQUITYASUR	15 : NTQ	24 : 126,500 & above										
ETERNA	11 : MKT	21 : 0-6,499	0.182006		0	0.0000	0.0	81,514	0.0	13,915	0.0230	0.0
ETERNA	11 : MKT	22 : 6,500-34,999	0.197961		0	0.0000	0.0	288,225	0.0	92,574	0.0514	0.0
ETERNA	11 : MKT	23 : 35,000-126,499	0.289999		0	0.0000	0.0	145,000	0.0	489,075	0.0652	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	ETERNA	11 : MKT	24 : 126,500 & above	8	2,980,000	609,000	2,371,000	0
NSE	NSE	201803	ETERNA	12 : MLO	21 : 0-6,499	87	196,766	0	188,996	0
NSE	NSE	201803	ETERNA	12 : MLO	22 : 6,500-34,999	84	1,445,791	72,596	1,306,008	0
NSE	NSE	201803	ETERNA	12 : MLO	23 : 35,000-126,499	71	5,323,060	550,882	4,558,635	0
NSE	NSE	201803	ETERNA	12 : MLO	24 : 126,500 & above	31	8,189,482	1,041,335	6,974,292	0
NSE	NSE	201803	ETERNA	13 : ITQ	21 : 0-6,499	70	179,714	66,856	101,873	0
NSE	NSE	201803	ETERNA	13 : ITQ	22 : 6,500-34,999	106	1,671,969	499,435	645,703	0
NSE	NSE	201803	ETERNA	13 : ITQ	23 : 35,000-126,499	80	5,874,163	2,697,439	1,738,497	0
NSE	NSE	201803	ETERNA	13 : ITQ	24 : 126,500 & above	19	4,830,522	2,211,021	1,318,971	0
NSE	NSE	201803	ETERNA	14 : ATQ	21 : 0-6,499	53	137,848	53,060	68,118	0
NSE	NSE	201803	ETERNA	14 : ATQ	22 : 6,500-34,999	51	867,966	334,072	391,684	0
NSE	NSE	201803	ETERNA	14 : ATQ	23 : 35,000-126,499	38	3,033,007	1,135,332	802,404	0
NSE	NSE	201803	ETERNA	14 : ATQ	24 : 126,500 & above	10	2,515,376	640,000	1,475,376	0
NSE	NSE	201803	ETERNA	15 : NTQ	21 : 0-6,499	41	101,652	32,328	16,300	0
NSE	NSE	201803	ETERNA	15 : NTQ	22 : 6,500-34,999	69	1,239,317	533,359	252,108	0
NSE	NSE	201803	ETERNA	15 : NTQ	23 : 35,000-126,499	60	4,572,999	1,544,965	1,311,927	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
ETERNA	11 : MKT	24 : 126,500 & above	2,371,000	-	-	-	-	0.1562
ETERNA	12 : MLO	21 : 0-6,499	176,021	4,565	5,010	-	1,608	0.1447
ETERNA	12 : MLO	22 : 6,500-34,999	1,220,589	15,000	13,000	13,235	8,250	0.0942
ETERNA	12 : MLO	23 : 35,000-126,499	3,652,630	48,392	208,852	416,783	176,825	0.1217
ETERNA	12 : MLO	24 : 126,500 & above	6,019,328	517,091	284,188	31,000	122,685	0.1683
ETERNA	13 : ITQ	21 : 0-6,499	-	1,000	12,209	43,002	14,318	-0.2102
ETERNA	13 : ITQ	22 : 6,500-34,999	-	61,830	117,716	258,758	131,689	-0.1477
ETERNA	13 : ITQ	23 : 35,000-126,499	-	57,274	75,606	692,903	316,362	-0.1330
ETERNA	13 : ITQ	24 : 126,500 & above	-	200,000	106,822	372,660	79,340	-0.1426
ETERNA	14 : ATQ	21 : 0-6,499	10	590	35	43,015	14,638	-0.1802
ETERNA	14 : ATQ	22 : 6,500-34,999	300	35,000	90,622	88,978	123,794	-0.1977
ETERNA	14 : ATQ	23 : 35,000-126,499	-	100,000	165,000	317,404	65,600	-0.1558
ETERNA	14 : ATQ	24 : 126,500 & above	-	530,376	10,000	197,015	537,985	-0.3430
ETERNA	15 : NTQ	21 : 0-6,499	-	2,000	-	7,300	1,000	-0.0734
ETERNA	15 : NTQ	22 : 6,500-34,999	-	-	26,036	114,871	57,000	-0.2004
ETERNA	15 : NTQ	23 : 35,000-126,499	-	50,000	337,500	355,527	341,800	-0.1565

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ETERNA	11 : MKT	24 : 126,500 & above	0.278311		0	0.0000	0.0	336,612	0.0	2,034,388	0.1016	0.0
ETERNA	12 : MLO	21 : 0-6,499	0.176929		0	0.0000	0.0	188,996	86.0	0	0.0000	0.0
ETERNA	12 : MLO	22 : 6,500-34,999	0.130006		0	0.0000	0.0	1,192,140	212.4	113,868	0.0233	4.3
ETERNA	12 : MLO	23 : 35,000-126,499	0.157324		0	0.0000	0.0	3,627,001	345.9	931,634	0.0310	156.2
ETERNA	12 : MLO	24 : 126,500 & above	0.304176		0	0.0000	0.0	3,400,442	100.3	3,573,850	0.0909	7.8
ETERNA	13 : ITQ	21 : 0-6,499										
ETERNA	13 : ITQ	22 : 6,500-34,999										
ETERNA	13 : ITQ	23 : 35,000-126,499										
ETERNA	13 : ITQ	24 : 126,500 & above										
ETERNA	14 : ATQ	21 : 0-6,499										
ETERNA	14 : ATQ	22 : 6,500-34,999										
ETERNA	14 : ATQ	23 : 35,000-126,499										
ETERNA	14 : ATQ	24 : 126,500 & above										
ETERNA	15 : NTQ	21 : 0-6,499										
ETERNA	15 : NTQ	22 : 6,500-34,999										
ETERNA	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	ETERNA	15 : NTQ	24 : 126,500 & above	18	4,068,169	883,352	922,219	0
NSE	NSE	201803	ETI	11 : MKT	21 : 0-6,499	106	121,362	7,100	114,262	0
NSE	NSE	201803	ETI	11 : MKT	22 : 6,500-34,999	5	75,802	0	75,802	0
NSE	NSE	201803	ETI	11 : MKT	23 : 35,000-126,499	7	450,140	0	450,140	0
NSE	NSE	201803	ETI	11 : MKT	24 : 126,500 & above	2	300,000	0	300,000	0
NSE	NSE	201803	ETI	12 : MLO	21 : 0-6,499	405	417,875	4,630	398,484	0
NSE	NSE	201803	ETI	12 : MLO	22 : 6,500-34,999	86	1,519,729	12,112	1,468,185	0
NSE	NSE	201803	ETI	12 : MLO	23 : 35,000-126,499	68	4,669,756	330,588	4,148,418	0
NSE	NSE	201803	ETI	12 : MLO	24 : 126,500 & above	32	13,976,750	613,282	11,844,031	0
NSE	NSE	201803	ETI	13 : ITQ	21 : 0-6,499	105	182,927	96,628	56,393	0
NSE	NSE	201803	ETI	13 : ITQ	22 : 6,500-34,999	44	836,371	281,628	372,204	0
NSE	NSE	201803	ETI	13 : ITQ	23 : 35,000-126,499	24	1,842,348	669,724	686,309	0
NSE	NSE	201803	ETI	13 : ITQ	24 : 126,500 & above	9	2,847,747	1,334,273	1,081,669	0
NSE	NSE	201803	ETI	14 : ATQ	21 : 0-6,499	75	111,897	61,833	28,445	0
NSE	NSE	201803	ETI	14 : ATQ	22 : 6,500-34,999	36	672,950	185,671	273,219	0
NSE	NSE	201803	ETI	14 : ATQ	23 : 35,000-126,499	29	1,960,135	583,378	852,096	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)
ETERNA	15 : NTQ	24 : 126,500 & above	-	-	45,910	205,000	-	-0.2461
ETI	11 : MKT	21 : 0-6,499	114,262	-	-	-	-	0.2861
ETI	11 : MKT	22 : 6,500-34,999	75,802	-	-	-	-	0.1978
ETI	11 : MKT	23 : 35,000-126,499	450,140	-	-	-	-	0.2722
ETI	11 : MKT	24 : 126,500 & above	300,000	-	-	-	-	0.1029
ETI	12 : MLO	21 : 0-6,499	381,681	-	500	2,504	5,227	0.2151
ETI	12 : MLO	22 : 6,500-34,999	1,392,548	-	5,896	49,741	7,954	0.1905
ETI	12 : MLO	23 : 35,000-126,499	3,962,464	8,268	102,324	71,342	4,000	0.2253
ETI	12 : MLO	24 : 126,500 & above	10,814,006	361,059	500,000	148,000	-	0.0474
ETI	13 : ITQ	21 : 0-6,499	-	3,155	12,490	22,121	10,243	-0.1242
ETI	13 : ITQ	22 : 6,500-34,999	25,000	40,000	31,123	153,040	97,476	-0.1711
ETI	13 : ITQ	23 : 35,000-126,499	60,000	211	147,919	55,865	30,556	-0.1400
ETI	13 : ITQ	24 : 126,500 & above	720,000	-	2,556	26,922	23,756	-0.1593
ETI	14 : ATQ	21 : 0-6,499	2,000	1,250	3,269	4,145	5,731	-0.4653
ETI	14 : ATQ	22 : 6,500-34,999	10,000	26,066	29,000	138,997	33,328	-0.2141
ETI	14 : ATQ	23 : 35,000-126,499	220,000	47,604	-	198,000	6,606	-0.1531

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
ETERNA	15 : NTQ	24 : 126,500 & above										
ETI	11 : MKT	21 : 0-6,499	0.319312		0	0.0000	0.0	107,752	0.0	6,510	0.1056	0.0
ETI	11 : MKT	22 : 6,500-34,999	0.378922		0	0.0000	0.0	42,050	0.0	33,752	0.1626	0.0
ETI	11 : MKT	23 : 35,000-126,499	0.326580		0	0.0000	0.0	450,140	0.0	0	0.0000	0.0
ETI	11 : MKT	24 : 126,500 & above	0.277907		0	0.0000	0.0	150,000	0.0	150,000	0.2029	0.0
ETI	12 : MLO	21 : 0-6,499	0.271328		0	0.0000	0.0	372,443	158.0	26,041	0.0595	21.9
ETI	12 : MLO	22 : 6,500-34,999	0.226226		0	0.0000	0.0	1,353,576	111.1	114,609	0.0956	0.0
ETI	12 : MLO	23 : 35,000-126,499	0.282839		0	0.0000	0.0	3,734,611	15.6	413,807	0.0795	0.9
ETI	12 : MLO	24 : 126,500 & above	0.337004		0	0.0000	0.0	9,228,811	19.6	2,615,220	0.0870	30.3
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	ETI	14 : ATQ	24 : 126,500 & above	11	5,719,787	2,817,406	2,102,731	0	
NSE	NSE	201803	ETI	15 : NTQ	21 : 0-6,499	14	18,200	5,719	1,972	0	
NSE	NSE	201803	ETI	15 : NTQ	22 : 6,500-34,999	12	298,533	19,386	59,628	0	
NSE	NSE	201803	ETI	15 : NTQ	23 : 35,000-126,499	14	963,717	94,837	285,046	0	
NSE	NSE	201803	ETI	15 : NTQ	24 : 126,500 & above	4	1,241,440	265,519	514,388	0	
NSE	NSE	201803	ETRANZACT	11 : MKT	21 : 0-6,499	2	263	0	263	0	
NSE	NSE	201803	ETRANZACT	12 : MLO	21 : 0-6,499	11	15,932	0	15,932	0	
NSE	NSE	201803	FBNH	11 : MKT	21 : 0-6,499	408	882,695	0	882,695	0	
NSE	NSE	201803	FBNH	11 : MKT	22 : 6,500-34,999	209	3,319,716	0	3,319,716	0	
NSE	NSE	201803	FBNH	11 : MKT	23 : 35,000-126,499	88	6,002,935	0	6,002,935	0	
NSE	NSE	201803	FBNH	11 : MKT	24 : 126,500 & above	47	21,628,022	0	21,628,022	0	
NSE	NSE	201803	FBNH	12 : MLO	21 : 0-6,499	1,571	3,253,669	6,809	3,238,460	0	
NSE	NSE	201803	FBNH	12 : MLO	22 : 6,500-34,999	983	15,859,147	93,358	15,731,676	0	
NSE	NSE	201803	FBNH	12 : MLO	23 : 35,000-126,499	690	49,781,613	1,412,118	48,359,336	0	
NSE	NSE	201803	FBNH	12 : MLO	24 : 126,500 & above	699	434,714,686	54,303,505	368,737,852	0	
NSE	NSE	201803	FBNH	13 : ITQ	21 : 0-6,499	127	295,807	24,655	262,152	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	24 : 126,500 & above	300,000	350	177,584	1,322,416	-	-0.4030
ETI	15 : NTQ	21 : 0-6,499	-	-	-	-	102	-0.0707
ETI	15 : NTQ	22 : 6,500-34,999	-	-	266	59,362	-	-0.1105
ETI	15 : NTQ	23 : 35,000-126,499	-	-	-	190,902	1,014	0.2223
ETI	15 : NTQ	24 : 126,500 & above	-	-	-	232,374	-	-0.2204
ETRANZACT	11 : MKT	21 : 0-6,499	263	-	-	-	-	0.0000
ETRANZACT	12 : MLO	21 : 0-6,499	15,932	-	-	-	-	0.0000
FBNH	11 : MKT	21 : 0-6,499	882,695	-	-	-	-	0.0728
FBNH	11 : MKT	22 : 6,500-34,999	3,319,716	-	-	-	-	0.0876
FBNH	11 : MKT	23 : 35,000-126,499	6,002,935	-	-	-	-	0.0723
FBNH	11 : MKT	24 : 126,500 & above	21,628,022	-	-	-	-	0.0704
FBNH	12 : MLO	21 : 0-6,499	3,191,649	8,681	19,769	18,361	-	0.0571
FBNH	12 : MLO	22 : 6,500-34,999	15,379,831	114,322	118,400	114,090	-	0.0512
FBNH	12 : MLO	23 : 35,000-126,499	45,961,757	684,523	830,613	865,461	16,982	0.0401
FBNH	12 : MLO	24 : 126,500 & above	348,411,070	9,883,678	4,171,988	5,273,719	61,145	0.0303
FBNH	13 : ITQ	21 : 0-6,499	20,193	52,042	117,954	62,772	8,534	-0.0134

Guidance:

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

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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	14 : ATQ	24 : 126,500 & above										
ETI	15 : NTQ	21 : 0-6,499										
ETI	15 : NTQ	22 : 6,500-34,999										
ETI	15 : NTQ	23 : 35,000-126,499										
ETI	15 : NTQ	24 : 126,500 & above										
ETRANZACT	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	263	0.0	0	0.0000	0.0
ETRANZACT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	15,932	0.0	0	0.0000	0.0
FBNH	11 : MKT	21 : 0-6,499	0.072737		0	0.0000	0.0	860,601	0.0	22,094	0.0372	0.0
FBNH	11 : MKT	22 : 6,500-34,999	0.080091		0	0.0000	0.0	3,077,995	0.0	241,721	0.0355	0.0
FBNH	11 : MKT	23 : 35,000-126,499	0.072675		0	0.0000	0.0	5,546,942	0.0	455,993	0.0251	0.0
FBNH	11 : MKT	24 : 126,500 & above	0.090131		0	0.0000	0.0	15,329,082	0.0	6,298,940	0.0354	0.0
FBNH	12 : MLO	21 : 0-6,499	0.061209		0	0.0000	0.0	3,209,379	4.7	29,081	0.0500	0.0
FBNH	12 : MLO	22 : 6,500-34,999	0.061236		0	0.0000	0.0	15,459,592	8.4	272,084	0.0531	0.0
FBNH	12 : MLO	23 : 35,000-126,499	0.062234		0	0.0000	0.0	47,211,674	16.6	1,147,662	0.0695	2.2
FBNH	12 : MLO	24 : 126,500 & above	0.078090		0	0.0000	0.0	320,485,596	25.5	48,252,256	0.0614	1.8
FBNH	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	201803	FBNH	13 : ITQ	22 : 6,500-34,999	105	1,736,496	208,333	1,475,163	0
NSE	NSE	201803	FBNH	13 : ITQ	23 : 35,000-126,499	111	8,483,854	1,773,235	5,679,153	0
NSE	NSE	201803	FBNH	13 : ITQ	24 : 126,500 & above	73	35,863,951	9,937,020	22,672,754	0
NSE	NSE	201803	FBNH	14 : ATQ	21 : 0-6,499	574	1,392,611	391,609	926,569	0
NSE	NSE	201803	FBNH	14 : ATQ	22 : 6,500-34,999	514	8,673,920	2,681,862	5,728,345	0
NSE	NSE	201803	FBNH	14 : ATQ	23 : 35,000-126,499	497	36,274,855	10,341,683	23,107,396	0
NSE	NSE	201803	FBNH	14 : ATQ	24 : 126,500 & above	521	292,126,296	122,871,699	129,819,550	0
NSE	NSE	201803	FBNH	15 : NTQ	21 : 0-6,499	260	657,339	315,056	228,772	0
NSE	NSE	201803	FBNH	15 : NTQ	22 : 6,500-34,999	279	4,737,827	2,514,315	1,370,340	0
NSE	NSE	201803	FBNH	15 : NTQ	23 : 35,000-126,499	342	25,121,596	12,816,283	8,214,928	0
NSE	NSE	201803	FBNH	15 : NTQ	24 : 126,500 & above	354	153,282,516	76,420,646	34,982,533	0
NSE	NSE	201803	FCMB	11 : MKT	21 : 0-6,499	121	169,912	0	169,912	0
NSE	NSE	201803	FCMB	11 : MKT	22 : 6,500-34,999	58	957,804	0	957,804	0
NSE	NSE	201803	FCMB	11 : MKT	23 : 35,000-126,499	41	2,895,139	40,664	2,854,475	0
NSE	NSE	201803	FCMB	11 : MKT	24 : 126,500 & above	24	16,270,781	4,967,337	11,303,444	0
NSE	NSE	201803	FCMB	12 : MLO	21 : 0-6,499	343	611,648	1,200	608,789	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)
FBNH	13 : ITQ	22 : 6,500-34,999	51,444	348,783	598,349	355,158	81,079	0.0080
FBNH	13 : ITQ	23 : 35,000-126,499	557,010	1,081,897	1,101,840	2,618,940	195,648	-0.0291
FBNH	13 : ITQ	24 : 126,500 & above	6,378,626	3,974,669	5,286,830	5,306,197	1,281,327	-0.0127
FBNH	14 : ATQ	21 : 0-6,499	23,368	127,189	339,579	326,565	67,538	-0.0154
FBNH	14 : ATQ	22 : 6,500-34,999	111,570	559,758	1,147,939	2,910,381	649,085	-0.0051
FBNH	14 : ATQ	23 : 35,000-126,499	792,812	2,378,987	6,531,985	9,737,332	2,281,879	-0.0232
FBNH	14 : ATQ	24 : 126,500 & above	12,857,093	14,644,981	40,655,342	40,196,154	7,984,721	-0.0446
FBNH	15 : NTQ	21 : 0-6,499	-	12,590	29,416	79,685	64,036	0.0133
FBNH	15 : NTQ	22 : 6,500-34,999	-	20,301	179,558	595,238	243,516	-0.0274
FBNH	15 : NTQ	23 : 35,000-126,499	-	51,771	831,554	3,369,249	2,163,398	-0.0334
FBNH	15 : NTQ	24 : 126,500 & above	164,245	778,464	4,989,908	16,180,521	5,753,463	-0.0229
FCMB	11 : MKT	21 : 0-6,499	169,912	-	-	-	-	0.0380
FCMB	11 : MKT	22 : 6,500-34,999	957,804	-	-	-	-	0.0408
FCMB	11 : MKT	23 : 35,000-126,499	2,854,475	-	-	-	-	0.0609
FCMB	11 : MKT	24 : 126,500 & above	11,303,444	-	-	-	-	0.0700
FCMB	12 : MLO	21 : 0-6,499	589,482	-	4,680	14,627	-	0.0287

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	13 : ITQ	22 : 6,500-34,999										
FBNH	13 : ITQ	23 : 35,000-126,499										
FBNH	13 : ITQ	24 : 126,500 & above										
FBNH	14 : ATQ	21 : 0-6,499										
FBNH	14 : ATQ	22 : 6,500-34,999										
FBNH	14 : ATQ	23 : 35,000-126,499										
FBNH	14 : ATQ	24 : 126,500 & above										
FBNH	15 : NTQ	21 : 0-6,499										
FBNH	15 : NTQ	22 : 6,500-34,999										
FBNH	15 : NTQ	23 : 35,000-126,499										
FBNH	15 : NTQ	24 : 126,500 & above										
FCMB	11 : MKT	21 : 0-6,499	0.049570		0	0.0000	0.0	153,028	0.0	16,884	0.0316	0.0
FCMB	11 : MKT	22 : 6,500-34,999	0.038677		0	0.0000	0.0	844,774	0.0	113,030	0.0179	0.0
FCMB	11 : MKT	23 : 35,000-126,499	0.054674		0	0.0000	0.0	2,027,291	0.0	827,184	0.0185	0.0
FCMB	11 : MKT	24 : 126,500 & above	0.072484		0	0.0000	0.0	6,754,545	0.0	4,548,899	0.0093	0.0
FCMB	12 : MLO	21 : 0-6,499	0.034099		0	0.0000	0.0	595,163	20.7	13,626	0.0220	62.9

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	201803	FCMB	12 : MLO	22 : 6,500-34,999	209	3,773,802	76,651	3,697,151	0	
NSE	NSE	201803	FCMB	12 : MLO	23 : 35,000-126,499	191	14,411,312	466,286	13,685,324	0	
NSE	NSE	201803	FCMB	12 : MLO	24 : 126,500 & above	294	163,344,448	9,238,628	147,755,712	0	
NSE	NSE	201803	FCMB	13 : ITQ	21 : 0-6,499	83	182,991	46,643	129,933	0	
NSE	NSE	201803	FCMB	13 : ITQ	22 : 6,500-34,999	95	1,694,053	415,720	934,490	0	
NSE	NSE	201803	FCMB	13 : ITQ	23 : 35,000-126,499	110	7,817,072	2,025,406	4,401,325	0	
NSE	NSE	201803	FCMB	13 : ITQ	24 : 126,500 & above	100	46,476,538	18,540,874	24,737,367	0	
NSE	NSE	201803	FCMB	14 : ATQ	21 : 0-6,499	114	252,878	63,133	151,487	0	
NSE	NSE	201803	FCMB	14 : ATQ	22 : 6,500-34,999	101	1,701,512	596,155	927,573	0	
NSE	NSE	201803	FCMB	14 : ATQ	23 : 35,000-126,499	103	8,187,950	2,227,665	4,273,487	0	
NSE	NSE	201803	FCMB	14 : ATQ	24 : 126,500 & above	131	65,674,526	27,964,737	21,125,908	0	
NSE	NSE	201803	FCMB	15 : NTQ	21 : 0-6,499	101	243,162	78,829	61,082	0	
NSE	NSE	201803	FCMB	15 : NTQ	22 : 6,500-34,999	219	3,807,532	1,201,381	830,344	0	
NSE	NSE	201803	FCMB	15 : NTQ	23 : 35,000-126,499	199	15,169,051	7,334,188	2,012,529	0	
NSE	NSE	201803	FCMB	15 : NTQ	24 : 126,500 & above	280	158,342,101	72,101,858	18,761,401	0	
NSE	NSE	201803	FIDELITYBK	11 : MKT	21 : 0-6,499	222	442,239	0	442,239	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FCMB	12 : MLO	22 : 6,500-34,999	3,481,012	26,821	35,508	134,894	18,916	0.0290
FCMB	12 : MLO	23 : 35,000-126,499	12,321,547	256,022	507,654	509,586	3,970	0.0116
FCMB	12 : MLO	24 : 126,500 & above	128,894,348	9,897,056	3,215,740	5,098,362	358,008	0.0191
FCMB	13 : ITQ	21 : 0-6,499	3,112	5,438	31,829	73,765	8,109	-0.0134
FCMB	13 : ITQ	22 : 6,500-34,999	15,000	49,262	244,479	355,823	206,594	-0.0237
FCMB	13 : ITQ	23 : 35,000-126,499	-	541,103	1,018,504	2,158,435	462,647	-0.0162
FCMB	13 : ITQ	24 : 126,500 & above	2,273,716	3,743,261	10,235,214	6,403,384	1,648,504	-0.0266
FCMB	14 : ATQ	21 : 0-6,499	104	9,706	27,210	65,823	30,503	-0.0178
FCMB	14 : ATQ	22 : 6,500-34,999	30,000	88,025	203,579	339,042	69,562	-0.0157
FCMB	14 : ATQ	23 : 35,000-126,499	186,774	188,570	1,027,202	1,801,526	597,000	-0.0224
FCMB	14 : ATQ	24 : 126,500 & above	1,731,675	1,328,657	4,754,256	8,550,419	2,727,956	-0.0262
FCMB	15 : NTQ	21 : 0-6,499	-	1,000	9,600	28,325	7,247	-0.0215
FCMB	15 : NTQ	22 : 6,500-34,999	-	55,713	99,529	164,970	78,000	-0.0365
FCMB	15 : NTQ	23 : 35,000-126,499	50,000	100,000	348,366	415,567	565,000	-0.0398
FCMB	15 : NTQ	24 : 126,500 & above	-	-	1,375,000	3,277,956	4,531,018	-0.0351
FIDELITYBK	11 : MKT	21 : 0-6,499	442,239	-	-	-	-	0.0271

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FCMB	12 : MLO	22 : 6,500-34,999	0.033835		0	0.0000	0.0	3,554,402	34.9	142,749	0.0105	123.4
FCMB	12 : MLO	23 : 35,000-126,499	0.031033		0	0.0000	0.0	12,763,431	81.8	921,893	0.0353	10.5
FCMB	12 : MLO	24 : 126,500 & above	0.046523		0	0.0000	0.0	102,414,534	55.0	45,341,178	0.0277	41.9
FCMB	13 : ITQ	21 : 0-6,499										
FCMB	13 : ITQ	22 : 6,500-34,999										
FCMB	13 : ITQ	23 : 35,000-126,499										
FCMB	13 : ITQ	24 : 126,500 & above										
FCMB	14 : ATQ	21 : 0-6,499										
FCMB	14 : ATQ	22 : 6,500-34,999										
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	0.029703		0	0.0000	0.0	436,039	0.0	6,200	0.0076	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	FIDELITYBK	11 : MKT	22 : 6,500-34,999	102	1,704,664	0	1,704,664	0	
NSE	NSE	201803	FIDELITYBK	11 : MKT	23 : 35,000-126,499	70	4,963,258	103,000	4,860,258	0	
NSE	NSE	201803	FIDELITYBK	11 : MKT	24 : 126,500 & above	40	14,542,243	3,535,618	11,006,625	0	
NSE	NSE	201803	FIDELITYBK	12 : MLO	21 : 0-6,499	534	1,205,853	12,243	1,131,260	0	
NSE	NSE	201803	FIDELITYBK	12 : MLO	22 : 6,500-34,999	440	7,596,123	148,176	6,958,380	0	
NSE	NSE	201803	FIDELITYBK	12 : MLO	23 : 35,000-126,499	458	33,349,866	682,969	30,912,491	0	
NSE	NSE	201803	FIDELITYBK	12 : MLO	24 : 126,500 & above	654	489,053,912	21,866,997	424,558,152	0	
NSE	NSE	201803	FIDELITYBK	13 : ITQ	21 : 0-6,499	80	245,216	66,180	178,536	0	
NSE	NSE	201803	FIDELITYBK	13 : ITQ	22 : 6,500-34,999	123	2,393,374	529,033	1,688,435	0	
NSE	NSE	201803	FIDELITYBK	13 : ITQ	23 : 35,000-126,499	163	12,471,328	4,054,619	7,368,425	0	
NSE	NSE	201803	FIDELITYBK	13 : ITQ	24 : 126,500 & above	147	57,908,608	26,273,193	25,071,241	0	
NSE	NSE	201803	FIDELITYBK	14 : ATQ	21 : 0-6,499	154	403,191	79,804	290,757	0	
NSE	NSE	201803	FIDELITYBK	14 : ATQ	22 : 6,500-34,999	191	3,438,576	919,152	2,316,401	0	
NSE	NSE	201803	FIDELITYBK	14 : ATQ	23 : 35,000-126,499	266	20,958,749	5,500,057	12,753,780	0	
NSE	NSE	201803	FIDELITYBK	14 : ATQ	24 : 126,500 & above	264	134,912,842	47,295,594	77,944,280	0	
NSE	NSE	201803	FIDELITYBK	15 : NTQ	21 : 0-6,499	204	573,909	246,295	185,766	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	11 : MKT	22 : 6,500-34,999	1,704,664	-	-	-	-	0.0290	
FIDELITYBK	11 : MKT	23 : 35,000-126,499	4,860,258	-	-	-	-	0.0390	
FIDELITYBK	11 : MKT	24 : 126,500 & above	11,006,625	-	-	-	-	0.0562	
FIDELITYBK	12 : MLO	21 : 0-6,499	1,073,463	26,300	9,298	6,970	5,780	0.0174	
FIDELITYBK	12 : MLO	22 : 6,500-34,999	6,406,798	96,889	142,818	199,665	77,210	0.0146	
FIDELITYBK	12 : MLO	23 : 35,000-126,499	27,097,575	986,638	1,048,156	691,330	606,245	0.0148	
FIDELITYBK	12 : MLO	24 : 126,500 & above	371,115,169	13,668,725	9,737,183	11,644,222	8,527,775	0.0233	
FIDELITYBK	13 : ITQ	21 : 0-6,499	3,000	27,807	61,304	78,242	8,183	-0.0232	
FIDELITYBK	13 : ITQ	22 : 6,500-34,999	57,500	189,429	707,059	548,543	110,826	-0.0067	
FIDELITYBK	13 : ITQ	23 : 35,000-126,499	171,500	1,315,616	1,794,332	2,792,544	569,067	-0.0233	
FIDELITYBK	13 : ITQ	24 : 126,500 & above	434,099	2,331,262	6,261,281	10,427,443	2,121,245	-0.0096	
FIDELITYBK	14 : ATQ	21 : 0-6,499	9,500	21,863	79,414	116,498	42,320	-0.0022	
FIDELITYBK	14 : ATQ	22 : 6,500-34,999	70,601	241,744	656,624	921,114	201,110	-0.0130	
FIDELITYBK	14 : ATQ	23 : 35,000-126,499	35,500	1,401,022	3,180,739	5,029,152	2,299,133	-0.0157	
FIDELITYBK	14 : ATQ	24 : 126,500 & above	10,127,800	24,418,311	12,082,423	17,463,056	7,681,915	-0.0136	
FIDELITYBK	15 : NTQ	21 : 0-6,499	3,000	100	19,190	63,450	60,806	-0.0309	

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 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	11 : MKT	22 : 6,500-34,999	0.036031		0	0.0000	0.0	1,521,170	0.0	183,494	0.0190	0.0
FIDELITYBK	11 : MKT	23 : 35,000-126,499	0.041061		0	0.0000	0.0	3,798,048	0.0	1,062,210	0.0126	0.0
FIDELITYBK	11 : MKT	24 : 126,500 & above	0.054678		0	0.0000	0.0	9,407,625	0.0	1,599,000	0.0171	0.0
FIDELITYBK	12 : MLO	21 : 0-6,499	0.021835		0	0.0000	0.0	1,129,360	63.3	1,900	0.0058	0.0
FIDELITYBK	12 : MLO	22 : 6,500-34,999	0.021945		0	0.0000	0.0	6,825,440	89.4	132,940	0.0144	10.7
FIDELITYBK	12 : MLO	23 : 35,000-126,499	0.022675		0	0.0000	0.0	29,829,200	153.9	1,083,291	0.0092	11.2
FIDELITYBK	12 : MLO	24 : 126,500 & above	0.047130	150,000	0.0100	0.0	288,398,423	324.0	136,009,729	0.0334	2.4	
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	FIDELITYBK	15 : NTQ	22 : 6,500-34,999	269	4,815,062	2,268,973	1,344,365	0	
NSE	NSE	201803	FIDELITYBK	15 : NTQ	23 : 35,000-126,499	400	31,580,585	14,770,744	7,189,684	0	
NSE	NSE	201803	FIDELITYBK	15 : NTQ	24 : 126,500 & above	532	295,955,938	114,877,754	77,995,819	0	
NSE	NSE	201803	FIDSON	11 : MKT	21 : 0-6,499	29	35,057	0	35,057	0	
NSE	NSE	201803	FIDSON	11 : MKT	22 : 6,500-34,999	12	222,500	40,000	182,500	0	
NSE	NSE	201803	FIDSON	11 : MKT	23 : 35,000-126,499	3	189,439	0	189,439	0	
NSE	NSE	201803	FIDSON	11 : MKT	24 : 126,500 & above	2	1,092,561	942,561	150,000	0	
NSE	NSE	201803	FIDSON	12 : MLO	21 : 0-6,499	55	98,643	0	80,463	0	
NSE	NSE	201803	FIDSON	12 : MLO	22 : 6,500-34,999	39	600,096	49,000	393,411	0	
NSE	NSE	201803	FIDSON	12 : MLO	23 : 35,000-126,499	39	2,520,900	533,686	1,584,193	0	
NSE	NSE	201803	FIDSON	12 : MLO	24 : 126,500 & above	23	9,813,437	2,348,571	6,343,350	0	
NSE	NSE	201803	FIDSON	13 : ITQ	21 : 0-6,499	32	86,781	21,521	41,905	0	
NSE	NSE	201803	FIDSON	13 : ITQ	22 : 6,500-34,999	48	847,298	342,967	318,083	0	
NSE	NSE	201803	FIDSON	13 : ITQ	23 : 35,000-126,499	20	1,426,787	481,100	524,588	0	
NSE	NSE	201803	FIDSON	13 : ITQ	24 : 126,500 & above	11	3,014,638	404,832	206,122	0	
NSE	NSE	201803	FIDSON	14 : ATQ	21 : 0-6,499	29	60,553	30,340	17,479	0	

Guidance:

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

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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)
FIDELITYBK	15 : NTQ	22 : 6,500-34,999	-	66,300	80,675	593,904	334,955	-0.0261
FIDELITYBK	15 : NTQ	23 : 35,000-126,499	100,000	114,461	483,265	2,632,242	1,967,469	-0.0435
FIDELITYBK	15 : NTQ	24 : 126,500 & above	23,915,000	1,085,969	3,364,325	21,369,216	13,130,092	-0.0758
FIDSON	11 : MKT	21 : 0-6,499	35,057	-	-	-	-	0.1753
FIDSON	11 : MKT	22 : 6,500-34,999	182,500	-	-	-	-	0.1339
FIDSON	11 : MKT	23 : 35,000-126,499	189,439	-	-	-	-	0.3368
FIDSON	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	0.2144
FIDSON	12 : MLO	21 : 0-6,499	78,020	-	-	1,655	668	0.0920
FIDSON	12 : MLO	22 : 6,500-34,999	367,440	-	11,041	9,850	-	0.0438
FIDSON	12 : MLO	23 : 35,000-126,499	1,267,305	50,000	175,596	88,480	887	0.1000
FIDSON	12 : MLO	24 : 126,500 & above	5,141,437	209,913	-	13,000	500	0.1246
FIDSON	13 : ITQ	21 : 0-6,499	-	-	5,000	22,500	7,830	-0.0575
FIDSON	13 : ITQ	22 : 6,500-34,999	-	10,000	61,859	112,765	71,560	-0.0255
FIDSON	13 : ITQ	23 : 35,000-126,499	-	-	100,000	119,591	53,904	-0.1618
FIDSON	13 : ITQ	24 : 126,500 & above	-	-	103,420	10,002	2,700	-0.0598
FIDSON	14 : ATQ	21 : 0-6,499	-	-	3,959	520	5,500	-0.0803

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FIDELITYBK	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	0.127640		0	0.0000	0.0	35,057	0.0	0	0.0000	0.0
FIDSON	11 : MKT	22 : 6,500-34,999	0.141671		0	0.0000	0.0	157,500	0.0	25,000	0.0196	0.0
FIDSON	11 : MKT	23 : 35,000-126,499	0.213184		0	0.0000	0.0	99,439	0.0	90,000	0.0606	0.0
FIDSON	11 : MKT	24 : 126,500 & above	0.314448		0	0.0000	0.0	0	0.0	150,000	0.0622	0.0
FIDSON	12 : MLO	21 : 0-6,499	0.111084		0	0.0000	0.0	80,463	51.3	0	0.0000	0.0
FIDSON	12 : MLO	22 : 6,500-34,999	0.133899		0	0.0000	0.0	333,743	87.1	59,668	0.0254	104.9
FIDSON	12 : MLO	23 : 35,000-126,499	0.114080		0	0.0000	0.0	1,288,088	101.3	296,105	0.0146	0.0
FIDSON	12 : MLO	24 : 126,500 & above	0.236284		0	0.0000	0.0	1,885,325	0.4	4,458,025	0.1130	1790.9
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	FIDSON	14 : ATQ	22 : 6,500-34,999	26	351,294	76,407	89,387	0
NSE	NSE	201803	FIDSON	14 : ATQ	23 : 35,000-126,499	26	1,509,395	687,100	227,550	0
NSE	NSE	201803	FIDSON	14 : ATQ	24 : 126,500 & above	14	4,081,514	1,008,330	253,230	0
NSE	NSE	201803	FIDSON	15 : NTQ	21 : 0-6,499	19	54,091	14,517	23,055	0
NSE	NSE	201803	FIDSON	15 : NTQ	22 : 6,500-34,999	30	423,310	141,500	52,500	0
NSE	NSE	201803	FIDSON	15 : NTQ	23 : 35,000-126,499	29	1,920,458	652,000	13,500	0
NSE	NSE	201803	FIDSON	15 : NTQ	24 : 126,500 & above	13	4,384,491	1,684,784	200,000	0
NSE	NSE	201803	FIRSTALUM	11 : MKT	21 : 0-6,499	3	2,250	0	2,250	0
NSE	NSE	201803	FIRSTALUM	11 : MKT	22 : 6,500-34,999	2	34,100	0	34,100	0
NSE	NSE	201803	FIRSTALUM	11 : MKT	23 : 35,000-126,499	1	100,000	100,000	0	0
NSE	NSE	201803	FIRSTALUM	11 : MKT	24 : 126,500 & above	1	200,000	200,000	0	0
NSE	NSE	201803	FIRSTALUM	12 : MLO	21 : 0-6,499	9	16,200	0	15,792	0
NSE	NSE	201803	FIRSTALUM	12 : MLO	22 : 6,500-34,999	22	356,299	0	291,854	0
NSE	NSE	201803	FIRSTALUM	12 : MLO	23 : 35,000-126,499	20	1,348,507	83,779	834,828	0
NSE	NSE	201803	FIRSTALUM	12 : MLO	24 : 126,500 & above	14	6,717,280	1,071,411	1,533,987	0
NSE	NSE	201803	FIRSTALUM	13 : ITQ	22 : 6,500-34,999	1	10,000	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)
FIDSON	14 : ATQ	22 : 6,500-34,999	-	-	38,387	27,000	10,000	-0.1455
FIDSON	14 : ATQ	23 : 35,000-126,499	-	-	5,000	56,550	24,500	-0.1267
FIDSON	14 : ATQ	24 : 126,500 & above	-	253,230	-	-	-	-0.4983
FIDSON	15 : NTQ	21 : 0-6,499	-	-	-	-	18,960	-0.0860
FIDSON	15 : NTQ	22 : 6,500-34,999	-	-	-	20,500	32,000	0.0324
FIDSON	15 : NTQ	23 : 35,000-126,499	-	-	-	10,000	-	-0.2607
FIDSON	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.2500
FIRSTALUM	11 : MKT	21 : 0-6,499	2,250	-	-	-	-	0.0222
FIRSTALUM	11 : MKT	22 : 6,500-34,999	34,100	-	-	-	-	0.0200
FIRSTALUM	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
FIRSTALUM	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
FIRSTALUM	12 : MLO	21 : 0-6,499	15,792	-	-	-	-	0.0107
FIRSTALUM	12 : MLO	22 : 6,500-34,999	277,875	-	-	13,979	-	0.0229
FIRSTALUM	12 : MLO	23 : 35,000-126,499	772,586	-	-	52,242	-	0.0181
FIRSTALUM	12 : MLO	24 : 126,500 & above	1,206,589	-	100,000	10,000	55,800	0.0226
FIRSTALUM	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
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	0.022222	0	0.0000	0.0	2,250	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	22 : 6,500-34,999	0.020000	0	0.0000	0.0	34,100	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
FIRSTALUM	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
FIRSTALUM	12 : MLO	21 : 0-6,499	0.010694	0	0.0000	0.0	15,792	0.0	0	0.0000	0.0
FIRSTALUM	12 : MLO	22 : 6,500-34,999	0.021026	0	0.0000	0.0	291,854	55.4	0	0.0000	0.0
FIRSTALUM	12 : MLO	23 : 35,000-126,499	0.018865	0	0.0000	0.0	834,828	162.7	0	0.0000	0.0
FIRSTALUM	12 : MLO	24 : 126,500 & above	0.027778	0	0.0000	0.0	1,283,987	665.3	250,000	0.0149	0.0
FIRSTALUM	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	201803	FIRSTALUM	13 : ITQ	23 : 35,000-126,499	5	370,000	270,000	0	0
NSE	NSE	201803	FIRSTALUM	13 : ITQ	24 : 126,500 & above	2	700,000	0	283,000	0
NSE	NSE	201803	FIRSTALUM	14 : ATQ	22 : 6,500-34,999	3	39,783	0	0	0
NSE	NSE	201803	FIRSTALUM	14 : ATQ	23 : 35,000-126,499	10	585,000	242,938	292,062	0
NSE	NSE	201803	FIRSTALUM	14 : ATQ	24 : 126,500 & above	4	1,271,500	399,950	180,050	0
NSE	NSE	201803	FIRSTALUM	15 : NTQ	22 : 6,500-34,999	1	12,000	0	0	0
NSE	NSE	201803	FIRSTALUM	15 : NTQ	24 : 126,500 & above	3	780,000	0	0	0
NSE	NSE	201803	FLOURMILL	11 : MKT	21 : 0-6,499	190	273,212	0	273,212	0
NSE	NSE	201803	FLOURMILL	11 : MKT	22 : 6,500-34,999	59	867,045	0	867,045	0
NSE	NSE	201803	FLOURMILL	11 : MKT	23 : 35,000-126,499	22	1,818,284	50,000	1,768,284	0
NSE	NSE	201803	FLOURMILL	11 : MKT	24 : 126,500 & above	1	250,000	0	250,000	0
NSE	NSE	201803	FLOURMILL	12 : MLO	21 : 0-6,499	551	885,092	9,292	875,800	0
NSE	NSE	201803	FLOURMILL	12 : MLO	22 : 6,500-34,999	256	4,348,906	283,416	4,063,341	0
NSE	NSE	201803	FLOURMILL	12 : MLO	23 : 35,000-126,499	216	14,284,805	1,120,354	13,099,209	0
NSE	NSE	201803	FLOURMILL	12 : MLO	24 : 126,500 & above	100	54,055,046	3,479,963	49,277,094	0
NSE	NSE	201803	FLOURMILL	13 : ITQ	21 : 0-6,499	197	424,010	94,946	277,254	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
FIRSTALUM	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
FIRSTALUM	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.0088
FIRSTALUM	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
FIRSTALUM	14 : ATQ	23 : 35,000-126,499	-	-	50,000	174,100	-	-0.0268
FIRSTALUM	14 : ATQ	24 : 126,500 & above	-	-	50	10,000	-	-0.0200
FIRSTALUM	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
FIRSTALUM	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
FLOURMILL	11 : MKT	21 : 0-6,499	273,212	-	-	-	-	0.3048
FLOURMILL	11 : MKT	22 : 6,500-34,999	867,045	-	-	-	-	0.2911
FLOURMILL	11 : MKT	23 : 35,000-126,499	1,768,284	-	-	-	-	0.2027
FLOURMILL	11 : MKT	24 : 126,500 & above	250,000	-	-	-	-	0.2746
FLOURMILL	12 : MLO	21 : 0-6,499	843,156	3,988	6,255	15,725	6,301	0.1485
FLOURMILL	12 : MLO	22 : 6,500-34,999	3,654,154	138,123	85,763	147,468	29,561	0.1739
FLOURMILL	12 : MLO	23 : 35,000-126,499	12,321,901	343,681	171,666	238,027	23,934	0.1458
FLOURMILL	12 : MLO	24 : 126,500 & above	46,346,341	1,910,553	573,119	371,921	75,160	0.2741
FLOURMILL	13 : ITQ	21 : 0-6,499	13,075	39,637	64,820	123,993	11,232	-0.1465

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	13 : ITQ	23 : 35,000-126,499										
FIRSTALUM	13 : ITQ	24 : 126,500 & above										
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										
FIRSTALUM	15 : NTQ	24 : 126,500 & above										
FLOURMILL	11 : MKT	21 : 0-6,499	0.328957		0	0.0000	0.0	234,230	0.0	38,982	0.0695	0.0
FLOURMILL	11 : MKT	22 : 6,500-34,999	0.322619		0	0.0000	0.0	695,429	0.0	171,616	0.1371	0.0
FLOURMILL	11 : MKT	23 : 35,000-126,499	0.379404		0	0.0000	0.0	1,358,268	0.0	410,016	0.3176	0.0
FLOURMILL	11 : MKT	24 : 126,500 & above	2.274592		0	0.0000	0.0	0	0.0	250,000	0.7873	0.0
FLOURMILL	12 : MLO	21 : 0-6,499	0.203048		0	0.0000	0.0	847,437	33.0	28,363	0.0815	0.8
FLOURMILL	12 : MLO	22 : 6,500-34,999	0.212139		0	0.0000	0.0	3,702,531	65.1	360,810	0.0923	4.3
FLOURMILL	12 : MLO	23 : 35,000-126,499	0.220930		0	0.0000	0.0	10,493,483	29.8	2,605,726	0.0880	4.3
FLOURMILL	12 : MLO	24 : 126,500 & above	0.422495		0	0.0000	0.0	24,794,448	28.4	24,482,646	0.2078	1.8
FLOURMILL	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	201803	FLOURMILL	13 : ITQ	22 : 6,500-34,999	143	2,348,634	881,134	1,187,975	0
NSE	NSE	201803	FLOURMILL	13 : ITQ	23 : 35,000-126,499	97	6,548,670	2,618,479	2,872,849	0
NSE	NSE	201803	FLOURMILL	13 : ITQ	24 : 126,500 & above	29	9,186,600	4,432,032	3,898,838	0
NSE	NSE	201803	FLOURMILL	14 : ATQ	21 : 0-6,499	239	444,094	160,804	227,906	0
NSE	NSE	201803	FLOURMILL	14 : ATQ	22 : 6,500-34,999	165	2,700,583	962,661	1,180,765	0
NSE	NSE	201803	FLOURMILL	14 : ATQ	23 : 35,000-126,499	84	5,830,811	2,286,746	2,468,028	0
NSE	NSE	201803	FLOURMILL	14 : ATQ	24 : 126,500 & above	32	11,335,985	1,386,513	5,954,709	0
NSE	NSE	201803	FLOURMILL	15 : NTQ	21 : 0-6,499	154	317,228	146,893	81,831	0
NSE	NSE	201803	FLOURMILL	15 : NTQ	22 : 6,500-34,999	117	2,001,484	1,032,434	474,629	0
NSE	NSE	201803	FLOURMILL	15 : NTQ	23 : 35,000-126,499	77	5,570,624	2,769,697	1,357,243	0
NSE	NSE	201803	FLOURMILL	15 : NTQ	24 : 126,500 & above	27	21,192,313	4,909,444	12,885,243	0
NSE	NSE	201803	FO	11 : MKT	21 : 0-6,499	120	151,934	5,000	146,934	0
NSE	NSE	201803	FO	11 : MKT	22 : 6,500-34,999	24	399,233	58,000	341,233	0
NSE	NSE	201803	FO	11 : MKT	23 : 35,000-126,499	7	394,097	0	394,097	0
NSE	NSE	201803	FO	12 : MLO	21 : 0-6,499	481	807,907	21,285	786,622	0
NSE	NSE	201803	FO	12 : MLO	22 : 6,500-34,999	203	2,639,093	128,903	2,489,504	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	13 : ITQ	22 : 6,500-34,999	26,450	113,923	294,859	600,798	120,035	-0.0817
FLOURMILL	13 : ITQ	23 : 35,000-126,499	305,000	568,126	625,301	1,066,406	170,179	-0.0274
FLOURMILL	13 : ITQ	24 : 126,500 & above	2,368,308	661,914	413,303	299,813	5,500	-0.2499
FLOURMILL	14 : ATQ	21 : 0-6,499	4,840	36,787	62,196	82,517	27,800	-0.0650
FLOURMILL	14 : ATQ	22 : 6,500-34,999	41,538	128,253	268,470	384,971	191,952	-0.1705
FLOURMILL	14 : ATQ	23 : 35,000-126,499	190,000	311,800	630,207	769,198	364,302	-0.0675
FLOURMILL	14 : ATQ	24 : 126,500 & above	3,511,600	5,749	302,651	1,255,019	123,181	0.0893
FLOURMILL	15 : NTQ	21 : 0-6,499	-	-	6,640	36,823	14,856	-0.1731
FLOURMILL	15 : NTQ	22 : 6,500-34,999	-	24,000	43,979	160,362	82,675	-0.0569
FLOURMILL	15 : NTQ	23 : 35,000-126,499	49,000	50,000	337,707	304,196	455,327	-0.2727
FLOURMILL	15 : NTQ	24 : 126,500 & above	10,078,543	1,806,327	-	586	61,461	-0.0357
FO	11 : MKT	21 : 0-6,499	146,934	-	-	-	-	0.7076
FO	11 : MKT	22 : 6,500-34,999	341,233	-	-	-	-	0.8857
FO	11 : MKT	23 : 35,000-126,499	394,097	-	-	-	-	0.5238
FO	12 : MLO	21 : 0-6,499	683,767	16,251	21,215	64,452	822	0.2770
FO	12 : MLO	22 : 6,500-34,999	2,015,658	31,396	113,475	258,348	40,760	0.1472

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
FLOURMILL	13 : ITQ	22 : 6,500-34,999										
FLOURMILL	13 : ITQ	23 : 35,000-126,499										
FLOURMILL	13 : ITQ	24 : 126,500 & above										
FLOURMILL	14 : ATQ	21 : 0-6,499										
FLOURMILL	14 : ATQ	22 : 6,500-34,999										
FLOURMILL	14 : ATQ	23 : 35,000-126,499										
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	0.748808		0	0.0000	0.0	114,706	0.0	32,228	0.2400	0.0
FO	11 : MKT	22 : 6,500-34,999	1.092860		0	0.0000	0.0	144,152	0.0	197,081	0.1739	0.0
FO	11 : MKT	23 : 35,000-126,499	0.947068		0	0.0000	0.0	112,505	0.0	281,592	0.2776	0.0
FO	12 : MLO	21 : 0-6,499	0.344709		0	0.0000	0.0	750,204	67.2	36,418	0.2363	61.2
FO	12 : MLO	22 : 6,500-34,999	0.360685		0	0.0000	0.0	2,122,196	219.2	367,308	0.1859	66.6

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	201803	FO	12 : MLO	23 : 35,000-126,499	40	2,846,980	239,505	2,499,157	0
NSE	NSE	201803	FO	12 : MLO	24 : 126,500 & above	19	4,626,989	1,268,887	3,358,102	0
NSE	NSE	201803	FO	13 : ITQ	21 : 0-6,499	160	280,693	94,290	150,947	0
NSE	NSE	201803	FO	13 : ITQ	22 : 6,500-34,999	55	780,884	335,096	357,862	0
NSE	NSE	201803	FO	13 : ITQ	23 : 35,000-126,499	16	968,131	390,961	422,089	0
NSE	NSE	201803	FO	13 : ITQ	24 : 126,500 & above	3	573,363	199,500	1,300	0
NSE	NSE	201803	FO	14 : ATQ	21 : 0-6,499	208	385,819	131,508	194,832	0
NSE	NSE	201803	FO	14 : ATQ	22 : 6,500-34,999	66	961,864	332,390	466,675	0
NSE	NSE	201803	FO	14 : ATQ	23 : 35,000-126,499	6	363,831	100,000	118,151	0
NSE	NSE	201803	FO	14 : ATQ	24 : 126,500 & above	3	600,000	400,000	0	0
NSE	NSE	201803	FO	15 : NTQ	21 : 0-6,499	108	202,893	95,935	56,623	0
NSE	NSE	201803	FO	15 : NTQ	22 : 6,500-34,999	54	790,020	274,152	203,824	0
NSE	NSE	201803	FO	15 : NTQ	23 : 35,000-126,499	6	415,384	0	107,553	0
NSE	NSE	201803	FO	15 : NTQ	24 : 126,500 & above	2	400,000	0	17,721	0
NSE	NSE	201803	FTNCOCOA	11 : MKT	21 : 0-6,499	4	1,780	0	1,780	0
NSE	NSE	201803	FTNCOCOA	11 : MKT	22 : 6,500-34,999	1	11,000	0	11,000	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)
FO	12 : MLO	23 : 35,000-126,499	2,049,691	96,766	104,240	245,075	2,435	0.1050
FO	12 : MLO	24 : 126,500 & above	3,031,016	304,397	22,689	-	-	0.2323
FO	13 : ITQ	21 : 0-6,499	22	8,521	45,934	60,072	24,142	-0.6809
FO	13 : ITQ	22 : 6,500-34,999	35,000	54,000	62,525	76,304	36,082	-0.1225
FO	13 : ITQ	23 : 35,000-126,499	-	50,633	154,865	216,591	-	-0.2702
FO	13 : ITQ	24 : 126,500 & above	-	-	-	1,300	-	-0.8192
FO	14 : ATQ	21 : 0-6,499	4,000	23,276	34,743	58,919	26,988	-0.3480
FO	14 : ATQ	22 : 6,500-34,999	-	44,135	132,245	162,400	58,402	-0.2899
FO	14 : ATQ	23 : 35,000-126,499	-	-	50,000	65,126	3,025	-0.6134
FO	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
FO	15 : NTQ	21 : 0-6,499	-	9	7,260	11,945	17,480	-0.4767
FO	15 : NTQ	22 : 6,500-34,999	30,000	119	60,500	74,201	10,000	-0.4885
FO	15 : NTQ	23 : 35,000-126,499	-	-	-	78,100	-	-0.0961
FO	15 : NTQ	24 : 126,500 & above	-	-	-	-	17,721	-0.9500
FTNCOCOA	11 : MKT	21 : 0-6,499	1,780	-	-	-	-	0.0000
FTNCOCOA	11 : MKT	22 : 6,500-34,999	11,000	-	-	-	-	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)	
FO	12 : MLO	23 : 35,000-126,499	0.601301		0	0.0000	0.0	1,769,558	165.0	729,599	0.1189	30.4
FO	12 : MLO	24 : 126,500 & above	0.778482		0	0.0000	0.0	1,743,102	5.3	1,615,000	0.1269	0.3
FO	13 : ITQ	21 : 0-6,499										
FO	13 : ITQ	22 : 6,500-34,999										
FO	13 : ITQ	23 : 35,000-126,499										
FO	13 : ITQ	24 : 126,500 & above										
FO	14 : ATQ	21 : 0-6,499										
FO	14 : ATQ	22 : 6,500-34,999										
FO	14 : ATQ	23 : 35,000-126,499										
FO	14 : ATQ	24 : 126,500 & above										
FO	15 : NTQ	21 : 0-6,499										
FO	15 : NTQ	22 : 6,500-34,999										
FO	15 : NTQ	23 : 35,000-126,499										
FO	15 : NTQ	24 : 126,500 & above										
FTNCOCOA	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,780	0.0	0	0.0000	0.0
FTNCOCOA	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	11,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201803	FTNCOCOA	11 : MKT	24 : 126,500 & above	1	500,000	0	500,000	0	
NSE	NSE	201803	FTNCOCOA	12 : MLO	21 : 0-6,499	21	62,769	0	62,769	0	
NSE	NSE	201803	FTNCOCOA	12 : MLO	22 : 6,500-34,999	22	370,300	0	370,300	0	
NSE	NSE	201803	FTNCOCOA	12 : MLO	23 : 35,000-126,499	18	1,368,420	0	1,368,420	0	
NSE	NSE	201803	FTNCOCOA	12 : MLO	24 : 126,500 & above	18	6,388,609	0	6,388,609	0	
NSE	NSE	201803	GLAXOSMITH	11 : MKT	21 : 0-6,499	56	109,199	0	109,199	0	
NSE	NSE	201803	GLAXOSMITH	11 : MKT	22 : 6,500-34,999	4	51,213	23,000	28,213	0	
NSE	NSE	201803	GLAXOSMITH	11 : MKT	23 : 35,000-126,499	6	268,390	100,000	168,390	0	
NSE	NSE	201803	GLAXOSMITH	11 : MKT	24 : 126,500 & above	1	280,000	0	280,000	0	
NSE	NSE	201803	GLAXOSMITH	12 : MLO	21 : 0-6,499	245	419,202	6,350	361,395	0	
NSE	NSE	201803	GLAXOSMITH	12 : MLO	22 : 6,500-34,999	117	1,821,585	91,894	1,334,462	0	
NSE	NSE	201803	GLAXOSMITH	12 : MLO	23 : 35,000-126,499	77	5,446,656	318,348	4,650,097	0	
NSE	NSE	201803	GLAXOSMITH	12 : MLO	24 : 126,500 & above	37	21,844,479	983,996	16,497,952	0	
NSE	NSE	201803	GLAXOSMITH	13 : ITQ	21 : 0-6,499	67	158,962	86,729	45,288	0	
NSE	NSE	201803	GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	54	888,568	510,878	322,260	0	
NSE	NSE	201803	GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	18	970,061	491,129	336,555	0	

Guidance:

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

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Market 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)
FTNCOCOA	11 : MKT	24 : 126,500 & above	500,000	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	21 : 0-6,499	62,769	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	22 : 6,500-34,999	370,300	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	23 : 35,000-126,499	1,368,420	-	-	-	-	0.0000
FTNCOCOA	12 : MLO	24 : 126,500 & above	6,388,609	-	-	-	-	0.0000
GLAXOSMITH	11 : MKT	21 : 0-6,499	109,199	-	-	-	-	0.5318
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	28,213	-	-	-	-	0.2648
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	168,390	-	-	-	-	0.8496
GLAXOSMITH	11 : MKT	24 : 126,500 & above	280,000	-	-	-	-	0.1500
GLAXOSMITH	12 : MLO	21 : 0-6,499	288,957	10,975	7,950	22,349	10,651	0.3588
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	970,591	35,200	153,400	76,272	4,008	0.2991
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	3,354,330	354,379	319,256	431,029	157,037	0.3013
GLAXOSMITH	12 : MLO	24 : 126,500 & above	15,345,873	468,539	299,159	103,558	153,830	-0.1036
GLAXOSMITH	13 : ITQ	21 : 0-6,499	10	3,350	19,868	8,214	7,093	-0.2616
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999	10,901	77,310	125,247	66,008	9,374	-0.2439
GLAXOSMITH	13 : ITQ	23 : 35,000-126,499	-	22,500	179,599	126,833	-	-0.0037

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)	
FTNCOCOA	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	500,000	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	62,769	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	370,300	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	1,368,420	0.0	0	0.0000	0.0
FTNCOCOA	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	6,388,609	0.0	0	0.0000	0.0
GLAXOSMITH	11 : MKT	21 : 0-6,499	0.592592		0	0.0000	0.0	105,441	0.0	3,758	0.0849	0.0
GLAXOSMITH	11 : MKT	22 : 6,500-34,999	0.463538		0	0.0000	0.0	28,213	0.0	0	0.0000	0.0
GLAXOSMITH	11 : MKT	23 : 35,000-126,499	0.863807		0	0.0000	0.0	168,390	0.0	0	0.0000	0.0
GLAXOSMITH	11 : MKT	24 : 126,500 & above	0.150000		0	0.0000	0.0	280,000	0.0	0	0.0000	0.0
GLAXOSMITH	12 : MLO	21 : 0-6,499	0.467378		0	0.0000	0.0	344,240	411.7	17,155	0.4757	1330.9
GLAXOSMITH	12 : MLO	22 : 6,500-34,999	0.452242		0	0.0000	0.0	1,223,251	429.4	111,211	0.4059	1308.0
GLAXOSMITH	12 : MLO	23 : 35,000-126,499	0.504098		0	0.0000	0.0	4,036,481	197.5	613,616	0.4219	277.4
GLAXOSMITH	12 : MLO	24 : 126,500 & above	0.423467		0	0.0000	0.0	13,048,640	56.6	3,449,312	0.1243	220.7
GLAXOSMITH	13 : ITQ	21 : 0-6,499										
GLAXOSMITH	13 : ITQ	22 : 6,500-34,999										
GLAXOSMITH	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	201803	GLAXOSMITH	13 : ITQ	24 : 126,500 & above	6	3,084,912	907,526	2,177,386	0
NSE	NSE	201803	GLAXOSMITH	14 : ATQ	21 : 0-6,499	67	127,884	62,525	45,628	0
NSE	NSE	201803	GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	39	692,072	420,662	169,856	0
NSE	NSE	201803	GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	24	1,311,680	787,844	227,837	0
NSE	NSE	201803	GLAXOSMITH	14 : ATQ	24 : 126,500 & above	10	3,074,383	1,523,495	891,190	0
NSE	NSE	201803	GLAXOSMITH	15 : NTQ	21 : 0-6,499	26	72,150	57,750	8,340	0
NSE	NSE	201803	GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	20	338,389	251,509	40,479	0
NSE	NSE	201803	GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	12	735,495	285,495	150,000	0
NSE	NSE	201803	GLAXOSMITH	15 : NTQ	24 : 126,500 & above	4	942,383	414,383	128,000	0
NSE	NSE	201803	GUARANTY	11 : MKT	21 : 0-6,499	378	574,150	0	574,150	0
NSE	NSE	201803	GUARANTY	11 : MKT	22 : 6,500-34,999	96	1,591,585	0	1,591,585	0
NSE	NSE	201803	GUARANTY	11 : MKT	23 : 35,000-126,499	59	4,212,170	0	4,212,170	0
NSE	NSE	201803	GUARANTY	11 : MKT	24 : 126,500 & above	19	3,959,833	0	3,959,833	0
NSE	NSE	201803	GUARANTY	12 : MLO	21 : 0-6,499	1,158	1,927,630	36,353	1,883,273	0
NSE	NSE	201803	GUARANTY	12 : MLO	22 : 6,500-34,999	543	9,174,392	336,790	8,811,929	0
NSE	NSE	201803	GUARANTY	12 : MLO	23 : 35,000-126,499	381	26,303,674	1,595,243	24,639,838	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						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		
GLAXOSMITH	13 : ITQ	24 : 126,500 & above	246,990	-	-	-	-	-	-0.0031
GLAXOSMITH	14 : ATQ	21 : 0-6,499	-	9,000	5,080	10,200	7,225	-	-0.2933
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999	-	29,950	18,886	44,019	17,010	-	-0.5344
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499	50,000	45,000	51,000	81,837	-	-	-0.2298
GLAXOSMITH	14 : ATQ	24 : 126,500 & above	-	-	-	635,460	255,730	-	-0.4437
GLAXOSMITH	15 : NTQ	21 : 0-6,499	6,000	-	500	1,740	100	-	-0.5353
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999	-	-	22,000	18,479	-	-	-0.9811
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499	-	-	-	150,000	-	-	-0.3167
GLAXOSMITH	15 : NTQ	24 : 126,500 & above	-	-	-	128,000	-	-	-0.6000
GUARANTY	11 : MKT	21 : 0-6,499	574,150	-	-	-	-	-	0.2888
GUARANTY	11 : MKT	22 : 6,500-34,999	1,591,585	-	-	-	-	-	0.2642
GUARANTY	11 : MKT	23 : 35,000-126,499	4,212,170	-	-	-	-	-	0.2809
GUARANTY	11 : MKT	24 : 126,500 & above	3,959,833	-	-	-	-	-	0.3191
GUARANTY	12 : MLO	21 : 0-6,499	1,797,151	23,298	36,470	20,954	3,776	-	0.1421
GUARANTY	12 : MLO	22 : 6,500-34,999	7,890,417	348,533	338,986	229,069	3,899	-	0.0710
GUARANTY	12 : MLO	23 : 35,000-126,499	22,456,147	1,046,623	786,624	290,533	59,911	-	0.1229

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	13 : ITQ	24 : 126,500 & above									
GLAXOSMITH	14 : ATQ	21 : 0-6,499									
GLAXOSMITH	14 : ATQ	22 : 6,500-34,999									
GLAXOSMITH	14 : ATQ	23 : 35,000-126,499									
GLAXOSMITH	14 : ATQ	24 : 126,500 & above									
GLAXOSMITH	15 : NTQ	21 : 0-6,499									
GLAXOSMITH	15 : NTQ	22 : 6,500-34,999									
GLAXOSMITH	15 : NTQ	23 : 35,000-126,499									
GLAXOSMITH	15 : NTQ	24 : 126,500 & above									
GUARANTY	11 : MKT	21 : 0-6,499	0.310113	25	0.0500	0.0	505,102	0.0	69,023	0.1056	0.0
GUARANTY	11 : MKT	22 : 6,500-34,999	0.328960	0	0.0000	0.0	1,229,720	0.0	361,865	0.0922	0.0
GUARANTY	11 : MKT	23 : 35,000-126,499	0.355760	0	0.0000	0.0	2,674,096	0.0	1,538,074	0.1067	0.0
GUARANTY	11 : MKT	24 : 126,500 & above	0.374505	0	0.0000	0.0	1,108,521	0.0	2,851,312	0.1526	0.0
GUARANTY	12 : MLO	21 : 0-6,499	0.240467	100	0.1000	0.0	1,785,288	20.5	97,885	0.0978	1.1
GUARANTY	12 : MLO	22 : 6,500-34,999	0.229195	0	0.0000	0.0	8,228,664	23.2	583,265	0.0914	37.9
GUARANTY	12 : MLO	23 : 35,000-126,499	0.279987	0	0.0000	0.0	21,916,668	21.2	2,723,170	0.1348	0.7

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201803	GUARANTY	12 : MLO	24 : 126,500 & above	374	414,281,326	30,645,145	380,808,828	0	
NSE	NSE	201803	GUARANTY	13 : ITQ	21 : 0-6,499	365	738,113	221,208	470,671	0	
NSE	NSE	201803	GUARANTY	13 : ITQ	22 : 6,500-34,999	230	4,011,363	1,697,472	2,013,173	0	
NSE	NSE	201803	GUARANTY	13 : ITQ	23 : 35,000-126,499	200	14,584,477	7,558,525	6,611,285	0	
NSE	NSE	201803	GUARANTY	13 : ITQ	24 : 126,500 & above	68	28,481,547	10,669,294	15,119,825	0	
NSE	NSE	201803	GUARANTY	14 : ATQ	21 : 0-6,499	480	912,984	369,212	488,233	0	
NSE	NSE	201803	GUARANTY	14 : ATQ	22 : 6,500-34,999	300	5,390,999	2,482,181	2,453,719	0	
NSE	NSE	201803	GUARANTY	14 : ATQ	23 : 35,000-126,499	345	24,915,985	10,101,213	13,086,584	0	
NSE	NSE	201803	GUARANTY	14 : ATQ	24 : 126,500 & above	204	141,264,863	44,717,790	81,023,342	0	
NSE	NSE	201803	GUARANTY	15 : NTQ	21 : 0-6,499	345	833,556	440,946	246,831	0	
NSE	NSE	201803	GUARANTY	15 : NTQ	22 : 6,500-34,999	267	4,984,734	2,772,413	1,386,585	0	
NSE	NSE	201803	GUARANTY	15 : NTQ	23 : 35,000-126,499	302	22,052,346	14,696,515	4,232,652	0	
NSE	NSE	201803	GUARANTY	15 : NTQ	24 : 126,500 & above	191	101,547,267	29,592,839	60,837,896	0	
NSE	NSE	201803	GUINEAINS	11 : MKT	21 : 0-6,499	2	150	0	150	0	
NSE	NSE	201803	GUINEAINS	12 : MLO	21 : 0-6,499	2	4,600	0	4,600	0	
NSE	NSE	201803	GUINNESS	11 : MKT	21 : 0-6,499	85	93,404	0	93,404	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	12 : MLO	24 : 126,500 & above	359,243,115	11,805,122	4,995,413	4,593,461	-	0.0956
GUARANTY	13 : ITQ	21 : 0-6,499	19,970	124,242	134,778	145,466	21,611	-0.1136
GUARANTY	13 : ITQ	22 : 6,500-34,999	117,529	447,292	627,137	670,717	77,661	-0.0490
GUARANTY	13 : ITQ	23 : 35,000-126,499	551,583	1,600,528	1,812,480	2,211,271	330,545	-0.0541
GUARANTY	13 : ITQ	24 : 126,500 & above	5,371,631	5,252,483	1,289,039	1,736,677	1,031,285	0.1456
GUARANTY	14 : ATQ	21 : 0-6,499	6,464	75,135	135,590	212,342	31,831	-0.0625
GUARANTY	14 : ATQ	22 : 6,500-34,999	95,133	493,303	641,444	972,822	122,219	-0.0417
GUARANTY	14 : ATQ	23 : 35,000-126,499	989,244	2,962,605	3,078,709	4,394,473	1,120,733	-0.0482
GUARANTY	14 : ATQ	24 : 126,500 & above	46,670,074	15,468,957	7,276,932	9,551,918	1,621,461	0.0350
GUARANTY	15 : NTQ	21 : 0-6,499	4,101	11,146	15,739	125,068	42,004	0.0009
GUARANTY	15 : NTQ	22 : 6,500-34,999	22,879	52,556	306,544	565,404	148,869	0.1090
GUARANTY	15 : NTQ	23 : 35,000-126,499	-	145,183	790,304	1,437,347	1,049,555	0.0245
GUARANTY	15 : NTQ	24 : 126,500 & above	23,456,476	25,689,551	1,122,018	3,108,013	2,225,667	0.1408
GUINEAINS	11 : MKT	21 : 0-6,499	150	-	-	-	-	0.0000
GUINEAINS	12 : MLO	21 : 0-6,499	4,600	-	-	-	-	0.0000
GUINNESS	11 : MKT	21 : 0-6,499	93,404	-	-	-	-	1.5409

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
GUARANTY	12 : MLO	24 : 126,500 & above	0.529419		0	0.0000	0.0	189,454,479	25.1	191,354,349	0.2870	1.1
GUARANTY	13 : ITQ	21 : 0-6,499										
GUARANTY	13 : ITQ	22 : 6,500-34,999										
GUARANTY	13 : ITQ	23 : 35,000-126,499										
GUARANTY	13 : ITQ	24 : 126,500 & above										
GUARANTY	14 : ATQ	21 : 0-6,499										
GUARANTY	14 : ATQ	22 : 6,500-34,999										
GUARANTY	14 : ATQ	23 : 35,000-126,499										
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	150	0.0	0	0.0000	0.0
GUINEAINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	4,600	0.0	0	0.0000	0.0
GUINNESS	11 : MKT	21 : 0-6,499	2.126129	6,265	0.2000	0.0	64,080	0.0	23,059	0.1368	0.0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	GUINNESS	11 : MKT	22 : 6,500-34,999	13	202,031	0	202,031	0	
NSE	NSE	201803	GUINNESS	11 : MKT	23 : 35,000-126,499	2	114,007	64,007	50,000	0	
NSE	NSE	201803	GUINNESS	12 : MLO	21 : 0-6,499	299	450,142	12,215	437,927	0	
NSE	NSE	201803	GUINNESS	12 : MLO	22 : 6,500-34,999	115	1,843,792	91,216	1,752,576	0	
NSE	NSE	201803	GUINNESS	12 : MLO	23 : 35,000-126,499	31	1,732,078	84,938	1,618,770	0	
NSE	NSE	201803	GUINNESS	12 : MLO	24 : 126,500 & above	10	5,467,149	216,213	5,243,264	0	
NSE	NSE	201803	GUINNESS	13 : ITQ	21 : 0-6,499	222	452,326	208,889	138,419	0	
NSE	NSE	201803	GUINNESS	13 : ITQ	22 : 6,500-34,999	97	1,526,904	938,245	263,213	0	
NSE	NSE	201803	GUINNESS	13 : ITQ	23 : 35,000-126,499	21	1,107,913	540,382	248,726	0	
NSE	NSE	201803	GUINNESS	13 : ITQ	24 : 126,500 & above	4	2,019,999	2,000	2,017,999	0	
NSE	NSE	201803	GUINNESS	14 : ATQ	21 : 0-6,499	120	189,297	99,543	55,370	0	
NSE	NSE	201803	GUINNESS	14 : ATQ	22 : 6,500-34,999	59	991,476	439,995	320,444	0	
NSE	NSE	201803	GUINNESS	14 : ATQ	23 : 35,000-126,499	10	787,039	272,904	351,743	0	
NSE	NSE	201803	GUINNESS	14 : ATQ	24 : 126,500 & above	6	2,141,159	400,000	1,541,159	0	
NSE	NSE	201803	GUINNESS	15 : NTQ	21 : 0-6,499	84	163,085	86,094	17,925	0	
NSE	NSE	201803	GUINNESS	15 : NTQ	22 : 6,500-34,999	41	651,717	286,295	44,569	0	

Guidance:

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

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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	11 : MKT	22 : 6,500-34,999	202,031	-	-	-	-	1.1451	
GUINNESS	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.8500	
GUINNESS	12 : MLO	21 : 0-6,499	426,634	4,841	3,177	3,275	-	0.5632	
GUINNESS	12 : MLO	22 : 6,500-34,999	1,586,007	128,783	13,189	24,576	21	0.5822	
GUINNESS	12 : MLO	23 : 35,000-126,499	1,391,740	68,370	153,260	5,400	-	0.4918	
GUINNESS	12 : MLO	24 : 126,500 & above	4,990,045	245,608	7,611	-	-	0.2886	
GUINNESS	13 : ITQ	21 : 0-6,499	4,050	20,657	29,718	57,192	11,180	-0.8648	
GUINNESS	13 : ITQ	22 : 6,500-34,999	-	32,274	67,131	144,505	7,862	-0.7562	
GUINNESS	13 : ITQ	23 : 35,000-126,499	42,311	6,500	92,000	57,715	-	0.8562	
GUINNESS	13 : ITQ	24 : 126,500 & above	1,819,999	198,000	-	-	-	-1.6487	
GUINNESS	14 : ATQ	21 : 0-6,499	5,000	6,085	6,810	22,903	3,905	-0.1872	
GUINNESS	14 : ATQ	22 : 6,500-34,999	12,651	46,010	37,065	149,106	52,202	-0.4791	
GUINNESS	14 : ATQ	23 : 35,000-126,499	75,000	112,433	50,087	63,310	49,913	-0.3629	
GUINNESS	14 : ATQ	24 : 126,500 & above	1,541,159	-	-	-	-	1.3595	
GUINNESS	15 : NTQ	21 : 0-6,499	-	-	3,600	8,750	3,344	-2.0931	
GUINNESS	15 : NTQ	22 : 6,500-34,999	-	-	25,655	1,914	17,000	-0.9402	

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
GUINNESS	11 : MKT	22 : 6,500-34,999	1.209172		0	0.0000	0.0	141,655	0.0	60,376	0.0584	0.0
GUINNESS	11 : MKT	23 : 35,000-126,499	0.899992		0	0.0000	0.0	0	0.0	50,000	0.0250	0.0
GUINNESS	12 : MLO	21 : 0-6,499	1.040479		0	0.0000	0.0	397,028	7.6	40,899	0.1288	1.7
GUINNESS	12 : MLO	22 : 6,500-34,999	1.268497		0	0.0000	0.0	1,531,294	10.6	221,282	0.2902	0.8
GUINNESS	12 : MLO	23 : 35,000-126,499	1.187755		0	0.0000	0.0	1,294,225	20.8	324,545	0.0785	0.0
GUINNESS	12 : MLO	24 : 126,500 & above	1.509399		0	0.0000	0.0	4,584,951	1.3	658,313	0.2385	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	14 : ATQ	24 : 126,500 & above										
GUINNESS	15 : NTQ	21 : 0-6,499										
GUINNESS	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	201803	GUINNESS	15 : NTQ	23 : 35,000-126,499	10	469,764	184,500	0	0
NSE	NSE	201803	GUINNESS	15 : NTQ	24 : 126,500 & above	1	231,500	0	0	0
NSE	NSE	201803	HMARKINS	11 : MKT	21 : 0-6,499	10	28,840	0	28,840	0
NSE	NSE	201803	HMARKINS	11 : MKT	22 : 6,500-34,999	2	18,000	0	18,000	0
NSE	NSE	201803	HMARKINS	11 : MKT	23 : 35,000-126,499	3	221,000	0	221,000	0
NSE	NSE	201803	HMARKINS	11 : MKT	24 : 126,500 & above	2	450,000	300,000	150,000	0
NSE	NSE	201803	HMARKINS	12 : MLO	21 : 0-6,499	37	86,075	10,550	25,901	0
NSE	NSE	201803	HMARKINS	12 : MLO	22 : 6,500-34,999	35	557,041	147,263	189,970	0
NSE	NSE	201803	HMARKINS	12 : MLO	23 : 35,000-126,499	55	4,235,345	122,752	2,019,871	0
NSE	NSE	201803	HMARKINS	12 : MLO	24 : 126,500 & above	81	80,840,159	12,809,895	14,351,007	0
NSE	NSE	201803	HMARKINS	13 : ITQ	21 : 0-6,499	3	10,198	1,000	3,198	0
NSE	NSE	201803	HMARKINS	13 : ITQ	23 : 35,000-126,499	1	79,000	0	0	0
NSE	NSE	201803	HMARKINS	13 : ITQ	24 : 126,500 & above	2	2,000,000	0	0	0
NSE	NSE	201803	HMARKINS	14 : ATQ	21 : 0-6,499	3	11,000	1,000	10,000	0
NSE	NSE	201803	HMARKINS	14 : ATQ	22 : 6,500-34,999	7	120,000	10,000	50,000	0
NSE	NSE	201803	HMARKINS	14 : ATQ	23 : 35,000-126,499	6	487,000	140,000	240,000	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)	
GUINNESS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
GUINNESS	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
HMARKINS	11 : MKT	21 : 0-6,499	28,840	-	-	-	-	0.0083	
HMARKINS	11 : MKT	22 : 6,500-34,999	18,000	-	-	-	-	0.0111	
HMARKINS	11 : MKT	23 : 35,000-126,499	221,000	-	-	-	-	0.0045	
HMARKINS	11 : MKT	24 : 126,500 & above	150,000	-	-	-	-	0.0000	
HMARKINS	12 : MLO	21 : 0-6,499	24,901	-	-	1,000	-	0.0014	
HMARKINS	12 : MLO	22 : 6,500-34,999	189,970	-	-	-	-	0.0077	
HMARKINS	12 : MLO	23 : 35,000-126,499	1,854,831	-	-	53,880	2,000	0.0058	
HMARKINS	12 : MLO	24 : 126,500 & above	12,129,801	50,000	26,833	600,000	831,500	0.0057	
HMARKINS	13 : ITQ	21 : 0-6,499	-	-	-	-	3,198	0.0000	
HMARKINS	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
HMARKINS	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
HMARKINS	14 : ATQ	21 : 0-6,499	-	-	5,000	-	-	-0.0150	
HMARKINS	14 : ATQ	22 : 6,500-34,999	-	6,597	18,403	10,000	15,000	-0.0150	
HMARKINS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0200	

Guidance:

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

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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	15 : NTQ	23 : 35,000-126,499										
GUINNESS	15 : NTQ	24 : 126,500 & above										
HMARKINS	11 : MKT	21 : 0-6,499	0.013447		0	0.0000	0.0	28,840	0.0	0	0.0000	0.0
HMARKINS	11 : MKT	22 : 6,500-34,999	0.011111		0	0.0000	0.0	18,000	0.0	0	0.0000	0.0
HMARKINS	11 : MKT	23 : 35,000-126,499	0.004524		0	0.0000	0.0	221,000	0.0	0	0.0000	0.0
HMARKINS	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
HMARKINS	12 : MLO	21 : 0-6,499	0.001853		0	0.0000	0.0	25,901	18.1	0	0.0000	0.0
HMARKINS	12 : MLO	22 : 6,500-34,999	0.008778		0	0.0000	0.0	189,970	0.0	0	0.0000	0.0
HMARKINS	12 : MLO	23 : 35,000-126,499	0.004789		0	0.0000	0.0	2,019,871	327.5	0	0.0000	0.0
HMARKINS	12 : MLO	24 : 126,500 & above	0.005685		0	0.0000	0.0	14,349,507	498.8	1,500	0.0100	1877.0
HMARKINS	13 : ITQ	21 : 0-6,499										
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	HMARKINS	14 : ATQ	24 : 126,500 & above	10	9,835,342	6,635,342	1,700,000	0
NSE	NSE	201803	HMARKINS	15 : NTQ	21 : 0-6,499	1	650	0	0	0
NSE	NSE	201803	HMARKINS	15 : NTQ	22 : 6,500-34,999	3	65,500	15,500	0	0
NSE	NSE	201803	HMARKINS	15 : NTQ	23 : 35,000-126,499	5	285,100	150,000	35,100	0
NSE	NSE	201803	HMARKINS	15 : NTQ	24 : 126,500 & above	13	13,172,500	5,200,000	500,000	0
NSE	NSE	201803	HONYFLOUR	11 : MKT	21 : 0-6,499	71	127,811	0	127,811	0
NSE	NSE	201803	HONYFLOUR	11 : MKT	22 : 6,500-34,999	31	552,019	0	552,019	0
NSE	NSE	201803	HONYFLOUR	11 : MKT	23 : 35,000-126,499	16	893,716	0	893,716	0
NSE	NSE	201803	HONYFLOUR	11 : MKT	24 : 126,500 & above	4	2,643,960	493,960	2,150,000	0
NSE	NSE	201803	HONYFLOUR	12 : MLO	21 : 0-6,499	170	366,821	5,000	361,821	0
NSE	NSE	201803	HONYFLOUR	12 : MLO	22 : 6,500-34,999	192	3,541,000	91,612	3,379,388	0
NSE	NSE	201803	HONYFLOUR	12 : MLO	23 : 35,000-126,499	177	12,463,867	497,455	11,463,226	0
NSE	NSE	201803	HONYFLOUR	12 : MLO	24 : 126,500 & above	146	103,672,406	5,717,323	88,749,782	0
NSE	NSE	201803	HONYFLOUR	13 : ITQ	21 : 0-6,499	47	116,988	42,856	65,902	0
NSE	NSE	201803	HONYFLOUR	13 : ITQ	22 : 6,500-34,999	93	1,692,756	504,259	867,230	0
NSE	NSE	201803	HONYFLOUR	13 : ITQ	23 : 35,000-126,499	107	7,374,015	2,642,312	3,456,215	0

Guidance:

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

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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)
HMARKINS	14 : ATQ	24 : 126,500 & above	-	-	-	1,200,000	-	-0.0188
HMARKINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
HMARKINS	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
HMARKINS	15 : NTQ	23 : 35,000-126,499	-	-	-	35,100	-	-0.0300
HMARKINS	15 : NTQ	24 : 126,500 & above	-	-	-	500,000	-	-0.0300
HONYFLOUR	11 : MKT	21 : 0-6,499	127,811	-	-	-	-	0.0487
HONYFLOUR	11 : MKT	22 : 6,500-34,999	552,019	-	-	-	-	0.0434
HONYFLOUR	11 : MKT	23 : 35,000-126,499	893,716	-	-	-	-	0.0574
HONYFLOUR	11 : MKT	24 : 126,500 & above	2,150,000	-	-	-	-	0.0245
HONYFLOUR	12 : MLO	21 : 0-6,499	330,374	-	11,380	14,467	5,600	0.0349
HONYFLOUR	12 : MLO	22 : 6,500-34,999	3,064,661	82,584	50,146	60,013	94,484	0.0302
HONYFLOUR	12 : MLO	23 : 35,000-126,499	9,919,194	231,992	223,831	698,795	109,546	0.0244
HONYFLOUR	12 : MLO	24 : 126,500 & above	78,308,139	2,563,150	3,733,463	1,797,480	788,362	0.0913
HONYFLOUR	13 : ITQ	21 : 0-6,499	-	100	19,400	17,232	10,100	-0.0057
HONYFLOUR	13 : ITQ	22 : 6,500-34,999	-	52,500	57,030	566,126	147,614	-0.0219
HONYFLOUR	13 : ITQ	23 : 35,000-126,499	50,000	80,000	396,696	1,530,770	669,832	-0.0098

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	14 : ATQ	24 : 126,500 & above										
HMARKINS	15 : NTQ	21 : 0-6,499										
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	0.043117		0	0.0000	0.0	122,661	0.0	5,150	0.0066	0.0
HONYFLOUR	11 : MKT	22 : 6,500-34,999	0.045243		0	0.0000	0.0	503,119	0.0	48,900	0.0328	0.0
HONYFLOUR	11 : MKT	23 : 35,000-126,499	0.048017		0	0.0000	0.0	542,716	0.0	351,000	0.0147	0.0
HONYFLOUR	11 : MKT	24 : 126,500 & above	0.150088		0	0.0000	0.0	150,000	0.0	2,000,000	0.0499	0.0
HONYFLOUR	12 : MLO	21 : 0-6,499	0.033649		0	0.0000	0.0	361,821	70.1	0	0.0000	0.0
HONYFLOUR	12 : MLO	22 : 6,500-34,999	0.032147		0	0.0000	0.0	3,301,581	135.4	77,807	0.0443	5.0
HONYFLOUR	12 : MLO	23 : 35,000-126,499	0.031122		0	0.0000	0.0	11,072,016	250.0	391,210	0.0140	0.0
HONYFLOUR	12 : MLO	24 : 126,500 & above	0.146140		0	0.0000	0.0	35,487,471	343.2	53,262,311	0.0897	7.8
HONYFLOUR	13 : ITQ	21 : 0-6,499										
HONYFLOUR	13 : ITQ	22 : 6,500-34,999										
HONYFLOUR	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	201803	HONYFLOUR	13 : ITQ	24 : 126,500 & above	41	17,179,686	4,903,704	6,635,305	0
NSE	NSE	201803	HONYFLOUR	14 : ATQ	21 : 0-6,499	55	136,505	36,307	93,065	0
NSE	NSE	201803	HONYFLOUR	14 : ATQ	22 : 6,500-34,999	91	1,835,300	825,300	805,930	0
NSE	NSE	201803	HONYFLOUR	14 : ATQ	23 : 35,000-126,499	110	7,407,296	2,681,682	2,646,512	0
NSE	NSE	201803	HONYFLOUR	14 : ATQ	24 : 126,500 & above	49	12,816,880	3,603,895	7,259,382	0
NSE	NSE	201803	HONYFLOUR	15 : NTQ	21 : 0-6,499	72	201,518	87,778	58,000	0
NSE	NSE	201803	HONYFLOUR	15 : NTQ	22 : 6,500-34,999	172	3,214,899	1,243,892	830,507	0
NSE	NSE	201803	HONYFLOUR	15 : NTQ	23 : 35,000-126,499	236	16,746,243	6,283,727	2,935,478	0
NSE	NSE	201803	HONYFLOUR	15 : NTQ	24 : 126,500 & above	161	56,785,013	23,605,968	9,791,886	0
NSE	NSE	201803	INFINITY	11 : MKT	21 : 0-6,499	1	500	0	500	0
NSE	NSE	201803	INFINITY	12 : MLO	21 : 0-6,499	5	2,258	0	1,879	0
NSE	NSE	201803	INTBREW	11 : MKT	21 : 0-6,499	25	13,064	0	13,064	0
NSE	NSE	201803	INTBREW	11 : MKT	22 : 6,500-34,999	7	81,685	10,000	71,685	0
NSE	NSE	201803	INTBREW	11 : MKT	23 : 35,000-126,499	3	198,500	48,500	150,000	0
NSE	NSE	201803	INTBREW	12 : MLO	21 : 0-6,499	156	230,302	9,770	206,137	0
NSE	NSE	201803	INTBREW	12 : MLO	22 : 6,500-34,999	58	882,144	61,633	778,906	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
HONYFLOUR	13 : ITQ	24 : 126,500 & above	515,000	679,000	2,110,540	1,975,999	945,000	-0.0605
HONYFLOUR	14 : ATQ	21 : 0-6,499	3,000	1,150	21,300	49,205	9,010	-0.0159
HONYFLOUR	14 : ATQ	22 : 6,500-34,999	-	38,500	144,039	425,125	87,766	-0.0053
HONYFLOUR	14 : ATQ	23 : 35,000-126,499	-	143,093	389,010	666,683	972,531	-0.0405
HONYFLOUR	14 : ATQ	24 : 126,500 & above	750	1,624,080	759,250	2,725,632	1,486,425	-0.0542
HONYFLOUR	15 : NTQ	21 : 0-6,499	-	5,000	2,000	28,750	3,850	-0.0096
HONYFLOUR	15 : NTQ	22 : 6,500-34,999	10,000	-	28,870	344,437	203,000	-0.0602
HONYFLOUR	15 : NTQ	23 : 35,000-126,499	-	131,494	327,777	917,060	581,814	-0.0484
HONYFLOUR	15 : NTQ	24 : 126,500 & above	500,000	-	90,670	1,419,805	2,845,111	-0.0460
INFINITY	11 : MKT	21 : 0-6,499	500	-	-	-	-	0.0000
INFINITY	12 : MLO	21 : 0-6,499	1,879	-	-	-	-	0.0000
INTBREW	11 : MKT	21 : 0-6,499	13,064	-	-	-	-	1.6272
INTBREW	11 : MKT	22 : 6,500-34,999	71,685	-	-	-	-	1.2705
INTBREW	11 : MKT	23 : 35,000-126,499	150,000	-	-	-	-	0.8333
INTBREW	12 : MLO	21 : 0-6,499	191,562	-	2,250	6,400	2,882	0.8823
INTBREW	12 : MLO	22 : 6,500-34,999	713,688	10,615	-	42,811	11,642	0.7515

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	13 : ITQ	24 : 126,500 & above									
HONYFLOUR	14 : ATQ	21 : 0-6,499									
HONYFLOUR	14 : ATQ	22 : 6,500-34,999									
HONYFLOUR	14 : ATQ	23 : 35,000-126,499									
HONYFLOUR	14 : ATQ	24 : 126,500 & above									
HONYFLOUR	15 : NTQ	21 : 0-6,499									
HONYFLOUR	15 : NTQ	22 : 6,500-34,999									
HONYFLOUR	15 : NTQ	23 : 35,000-126,499									
HONYFLOUR	15 : NTQ	24 : 126,500 & above									
INFINITY	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	500	0.0	0	0.0000	0.0
INFINITY	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,879	0.0	0	0.0000	0.0
INTBREW	11 : MKT	21 : 0-6,499	1.687477	0	0.0000	0.0	11,764	0.0	1,300	1.1132	0.0
INTBREW	11 : MKT	22 : 6,500-34,999	1.520195	0	0.0000	0.0	27,705	0.0	43,980	0.2894	0.0
INTBREW	11 : MKT	23 : 35,000-126,499	0.833333	0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
INTBREW	12 : MLO	21 : 0-6,499	1.082857	0	0.0000	0.0	205,197	145.7	940	0.3543	0.0
INTBREW	12 : MLO	22 : 6,500-34,999	0.880162	0	0.0000	0.0	700,656	77.2	78,250	0.1107	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	INTBREW	12 : MLO	23 : 35,000-126,499	40	2,766,350	209,167	2,500,997	0	
NSE	NSE	201803	INTBREW	12 : MLO	24 : 126,500 & above	18	14,701,024	519,057	14,090,593	0	
NSE	NSE	201803	INTBREW	13 : ITQ	21 : 0-6,499	75	193,691	86,996	67,191	0	
NSE	NSE	201803	INTBREW	13 : ITQ	22 : 6,500-34,999	43	758,285	334,774	240,711	0	
NSE	NSE	201803	INTBREW	13 : ITQ	23 : 35,000-126,499	20	1,340,182	328,495	329,408	0	
NSE	NSE	201803	INTBREW	13 : ITQ	24 : 126,500 & above	6	4,775,535	0	4,621,629	0	
NSE	NSE	201803	INTBREW	14 : ATQ	21 : 0-6,499	43	93,637	53,580	21,891	0	
NSE	NSE	201803	INTBREW	14 : ATQ	22 : 6,500-34,999	35	689,556	210,025	268,578	0	
NSE	NSE	201803	INTBREW	14 : ATQ	23 : 35,000-126,499	29	1,965,030	295,750	706,697	0	
NSE	NSE	201803	INTBREW	14 : ATQ	24 : 126,500 & above	7	7,177,184	131,775	6,591,853	0	
NSE	NSE	201803	INTBREW	15 : NTQ	21 : 0-6,499	10	21,250	12,000	50	0	
NSE	NSE	201803	INTBREW	15 : NTQ	22 : 6,500-34,999	8	172,348	67,412	0	0	
NSE	NSE	201803	INTBREW	15 : NTQ	23 : 35,000-126,499	9	631,084	199,055	0	0	
NSE	NSE	201803	INTBREW	15 : NTQ	24 : 126,500 & above	1	131,775	0	0	0	
NSE	NSE	201803	INTENEGINS	11 : MKT	21 : 0-6,499	1	500	0	500	0	
NSE	NSE	201803	INTENEGINS	11 : MKT	24 : 126,500 & above	1	353,000	353,000	0	0	

Guidance:

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

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Market Execution Quality Detail: March 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)
INTBREW	12 : MLO	23 : 35,000-126,499	2,332,333	158,664	-	10,000	-	1.1822
INTBREW	12 : MLO	24 : 126,500 & above	13,842,288	244,897	3,408	-	-	0.5040
INTBREW	13 : ITQ	21 : 0-6,499	4,100	270	2,382	39,060	7,375	-1.0411
INTBREW	13 : ITQ	22 : 6,500-34,999	-	32,180	60,000	49,041	51,266	-0.1914
INTBREW	13 : ITQ	23 : 35,000-126,499	40,000	-	55,000	147,860	200	-1.3416
INTBREW	13 : ITQ	24 : 126,500 & above	3,719,304	-	-	702,325	200,000	0.9823
INTBREW	14 : ATQ	21 : 0-6,499	-	-	7,000	10,591	4,300	-0.5504
INTBREW	14 : ATQ	22 : 6,500-34,999	-	47,929	30,080	73,725	14,049	-1.6825
INTBREW	14 : ATQ	23 : 35,000-126,499	-	91	-	134,956	267,249	-0.5298
INTBREW	14 : ATQ	24 : 126,500 & above	482,637	5,500,003	250,000	9,213	-	-1.7422
INTBREW	15 : NTQ	21 : 0-6,499	-	-	-	50	-	-0.5000
INTBREW	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
INTBREW	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
INTBREW	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
INTENEGINS	11 : MKT	21 : 0-6,499	500	-	-	-	-	0.0000
INTENEGINS	11 : MKT	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 Execution Quality Detail: March 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)	
INTBREW	12 : MLO	23 : 35,000-126,499	1.159526		0	0.0000	0.0	1,892,942	6.0	608,055	0.2372	0.0
INTBREW	12 : MLO	24 : 126,500 & above	1.597780		0	0.0000	0.0	11,597,777	0.4	2,492,816	0.5472	0.5
INTBREW	13 : ITQ	21 : 0-6,499										
INTBREW	13 : ITQ	22 : 6,500-34,999										
INTBREW	13 : ITQ	23 : 35,000-126,499										
INTBREW	13 : ITQ	24 : 126,500 & above										
INTBREW	14 : ATQ	21 : 0-6,499										
INTBREW	14 : ATQ	22 : 6,500-34,999										
INTBREW	14 : ATQ	23 : 35,000-126,499										
INTBREW	14 : ATQ	24 : 126,500 & above										
INTBREW	15 : NTQ	21 : 0-6,499										
INTBREW	15 : NTQ	22 : 6,500-34,999										
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	500	0.0	0	0.0000	0.0
INTENEGINS	11 : MKT	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 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	201803	INTENEGINS	12 : MLO	21 : 0-6,499	3	7,444	0	1	0
NSE	NSE	201803	INTENEGINS	12 : MLO	22 : 6,500-34,999	2	18,199	0	0	0
NSE	NSE	201803	INTENEGINS	12 : MLO	23 : 35,000-126,499	2	177,041	0	97,041	0
NSE	NSE	201803	INTENEGINS	12 : MLO	24 : 126,500 & above	1	352,000	0	0	0
NSE	NSE	201803	INTENEGINS	14 : ATQ	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201803	JAPAUOIL	11 : MKT	21 : 0-6,499	66	158,921	0	158,921	0
NSE	NSE	201803	JAPAUOIL	11 : MKT	22 : 6,500-34,999	65	1,239,596	0	1,239,596	0
NSE	NSE	201803	JAPAUOIL	11 : MKT	23 : 35,000-126,499	39	2,697,844	0	2,697,844	0
NSE	NSE	201803	JAPAUOIL	11 : MKT	24 : 126,500 & above	34	18,252,365	500,000	17,752,365	0
NSE	NSE	201803	JAPAUOIL	12 : MLO	21 : 0-6,499	275	799,350	40,571	556,879	0
NSE	NSE	201803	JAPAUOIL	12 : MLO	22 : 6,500-34,999	459	8,615,306	454,136	5,313,365	0
NSE	NSE	201803	JAPAUOIL	12 : MLO	23 : 35,000-126,499	526	40,698,502	1,898,345	25,180,883	0
NSE	NSE	201803	JAPAUOIL	12 : MLO	24 : 126,500 & above	864	935,919,045	124,367,835	332,771,312	0
NSE	NSE	201803	JAPAUOIL	13 : ITQ	21 : 0-6,499	8	28,720	10,600	18,120	0
NSE	NSE	201803	JAPAUOIL	13 : ITQ	22 : 6,500-34,999	10	165,297	55,150	110,147	0
NSE	NSE	201803	JAPAUOIL	13 : ITQ	23 : 35,000-126,499	21	1,573,427	707,272	816,155	0

Guidance:

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

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)	
INTENEGINS	12 : MLO	21 : 0-6,499		1	-	-	-	-	0.0000
INTENEGINS	12 : MLO	22 : 6,500-34,999		-	-	-	-	-	0.0000
INTENEGINS	12 : MLO	23 : 35,000-126,499	97,041		-	-	-	-	0.0000
INTENEGINS	12 : MLO	24 : 126,500 & above		-	-	-	-	-	0.0000
INTENEGINS	14 : ATQ	21 : 0-6,499		-	-	-	1,000	-	-0.0200
JAPAUOIL	11 : MKT	21 : 0-6,499	158,921		-	-	-	-	0.0007
JAPAUOIL	11 : MKT	22 : 6,500-34,999	1,239,596		-	-	-	-	0.0043
JAPAUOIL	11 : MKT	23 : 35,000-126,499	2,697,844		-	-	-	-	0.0147
JAPAUOIL	11 : MKT	24 : 126,500 & above	17,752,365		-	-	-	-	0.0083
JAPAUOIL	12 : MLO	21 : 0-6,499	474,451	21,050	22,360	25,201	5,700		0.0091
JAPAUOIL	12 : MLO	22 : 6,500-34,999	4,535,816	145,150	207,047	276,970	62,156		0.0094
JAPAUOIL	12 : MLO	23 : 35,000-126,499	20,457,895	832,189	1,212,504	1,588,920	346,040		0.0071
JAPAUOIL	12 : MLO	24 : 126,500 & above	248,814,300	8,294,108	15,759,123	35,077,764	8,864,724		0.0080
JAPAUOIL	13 : ITQ	21 : 0-6,499		3,400	5,000	4,720	5,000		-0.0170
JAPAUOIL	13 : ITQ	22 : 6,500-34,999		49,789	60,358				0.0185
JAPAUOIL	13 : ITQ	23 : 35,000-126,499	55,000	201,884	337,917	220,706	648		-0.0224

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: March 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)	
INTENEGINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	97,041	0.0	0	0.0000	0.0
INTENEGINS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
INTENEGINS	14 : ATQ	21 : 0-6,499										
JAPAUOIL	11 : MKT	21 : 0-6,499	0.004205		0	0.0000	0.0	158,921	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	22 : 6,500-34,999	0.006187		0	0.0000	0.0	1,239,596	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	23 : 35,000-126,499	0.009082		0	0.0000	0.0	2,697,844	0.0	0	0.0000	0.0
JAPAUOIL	11 : MKT	24 : 126,500 & above	0.024788		0	0.0000	0.0	11,404,365	0.0	6,348,000	0.0261	0.0
JAPAUOIL	12 : MLO	21 : 0-6,499	0.007471		0	0.0000	0.0	524,002	99.4	32,877	0.0323	2104.7
JAPAUOIL	12 : MLO	22 : 6,500-34,999	0.009574		0	0.0000	0.0	4,836,087	161.4	477,278	0.0270	623.8
JAPAUOIL	12 : MLO	23 : 35,000-126,499	0.008849		0	0.0000	0.0	23,705,036	230.9	1,475,847	0.0303	834.5
JAPAUOIL	12 : MLO	24 : 126,500 & above	0.012140	1,850,000	0.0400	0.0	298,740,335	540.7	32,180,977	0.0152	935.0	
JAPAUOIL	13 : ITQ	21 : 0-6,499										
JAPAUOIL	13 : ITQ	22 : 6,500-34,999										
JAPAUOIL	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	201803	JAPAUOIL	13 : ITQ	24 : 126,500 & above	44	24,955,290	16,356,146	5,709,715	0	
NSE	NSE	201803	JAPAUOIL	14 : ATQ	21 : 0-6,499	22	49,648	12,853	31,292	0	
NSE	NSE	201803	JAPAUOIL	14 : ATQ	22 : 6,500-34,999	38	753,178	285,626	427,552	0	
NSE	NSE	201803	JAPAUOIL	14 : ATQ	23 : 35,000-126,499	88	6,959,063	2,902,754	3,657,011	0	
NSE	NSE	201803	JAPAUOIL	14 : ATQ	24 : 126,500 & above	124	66,698,135	33,059,252	26,576,629	0	
NSE	NSE	201803	JAPAUOIL	15 : NTQ	21 : 0-6,499	24	70,171	18,200	33,200	0	
NSE	NSE	201803	JAPAUOIL	15 : NTQ	22 : 6,500-34,999	45	859,786	236,000	250,331	0	
NSE	NSE	201803	JAPAUOIL	15 : NTQ	23 : 35,000-126,499	132	10,206,225	5,373,692	2,776,684	0	
NSE	NSE	201803	JAPAUOIL	15 : NTQ	24 : 126,500 & above	229	186,795,095	92,873,693	40,612,631	0	
NSE	NSE	201803	JBERGER	11 : MKT	21 : 0-6,499	70	88,800	6,000	82,800	0	
NSE	NSE	201803	JBERGER	11 : MKT	22 : 6,500-34,999	7	113,675	0	113,675	0	
NSE	NSE	201803	JBERGER	11 : MKT	23 : 35,000-126,499	2	86,000	0	86,000	0	
NSE	NSE	201803	JBERGER	12 : MLO	21 : 0-6,499	120	211,353	9,234	198,771	0	
NSE	NSE	201803	JBERGER	12 : MLO	22 : 6,500-34,999	46	696,786	68,409	628,377	0	
NSE	NSE	201803	JBERGER	12 : MLO	23 : 35,000-126,499	9	531,527	58,995	472,532	0	
NSE	NSE	201803	JBERGER	12 : MLO	24 : 126,500 & above	2	384,404	171,781	212,623	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)
JAPAUOIL	13 : ITQ	24 : 126,500 & above	400,000	774,469	1,867,678	1,333,340	1,334,228	-0.0062
JAPAUOIL	14 : ATQ	21 : 0-6,499	3,125	3,350	14,214	6,383	4,220	-0.0291
JAPAUOIL	14 : ATQ	22 : 6,500-34,999	10,000	40,500	136,050	160,291	49,900	-0.0188
JAPAUOIL	14 : ATQ	23 : 35,000-126,499	479,893	798,263	1,026,888	671,967	220,000	-0.0192
JAPAUOIL	14 : ATQ	24 : 126,500 & above	1,222,443	2,086,900	4,279,085	9,518,823	7,169,378	-0.0245
JAPAUOIL	15 : NTQ	21 : 0-6,499	-	-	9,200	18,300	5,700	-0.0219
JAPAUOIL	15 : NTQ	22 : 6,500-34,999	-	18,000	10,000	134,831	67,500	-0.0153
JAPAUOIL	15 : NTQ	23 : 35,000-126,499	-	200,000	454,000	1,130,083	792,601	-0.0222
JAPAUOIL	15 : NTQ	24 : 126,500 & above	-	5,395,620	12,597,698	11,948,594	7,465,619	-0.0309
JBERGER	11 : MKT	21 : 0-6,499	82,800	-	-	-	-	0.5670
JBERGER	11 : MKT	22 : 6,500-34,999	113,675	-	-	-	-	0.6165
JBERGER	11 : MKT	23 : 35,000-126,499	86,000	-	-	-	-	0.6483
JBERGER	12 : MLO	21 : 0-6,499	185,393	2,500	9,000	1,820	-	0.3482
JBERGER	12 : MLO	22 : 6,500-34,999	599,477	11,350	-	17,550	-	0.3648
JBERGER	12 : MLO	23 : 35,000-126,499	456,532	-	-	6,000	10,000	0.1406
JBERGER	12 : MLO	24 : 126,500 & above	212,623	-	-	-	-	0.2564

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)	
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										
JAPAUOIL	15 : NTQ	23 : 35,000-126,499										
JAPAUOIL	15 : NTQ	24 : 126,500 & above										
JBERGER	11 : MKT	21 : 0-6,499	0.553982		0	0.0000	0.0	78,360	0.0	4,440	0.0422	0.0
JBERGER	11 : MKT	22 : 6,500-34,999	0.730384		0	0.0000	0.0	69,175	0.0	44,500	0.1822	0.0
JBERGER	11 : MKT	23 : 35,000-126,499	0.648330		0	0.0000	0.0	49,000	0.0	37,000	0.0224	0.0
JBERGER	12 : MLO	21 : 0-6,499	0.530417		0	0.0000	0.0	186,141	11.8	12,630	0.1581	57.0
JBERGER	12 : MLO	22 : 6,500-34,999	0.507655		0	0.0000	0.0	470,817	16.0	157,560	0.0802	28.7
JBERGER	12 : MLO	23 : 35,000-126,499	0.404126		0	0.0000	0.0	239,005	169.8	233,527	0.0764	0.0
JBERGER	12 : MLO	24 : 126,500 & above	0.356399		0	0.0000	0.0	12,623	0.0	200,000	0.1360	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	JBERGER	13 : ITQ	21 : 0-6,499	108	192,101	68,627	76,224	0	
NSE	NSE	201803	JBERGER	13 : ITQ	22 : 6,500-34,999	46	732,081	187,609	311,561	0	
NSE	NSE	201803	JBERGER	13 : ITQ	23 : 35,000-126,499	6	405,904	206,910	148,994	0	
NSE	NSE	201803	JBERGER	13 : ITQ	24 : 126,500 & above	4	1,575,884	0	128,545	0	
NSE	NSE	201803	JBERGER	14 : ATQ	21 : 0-6,499	54	92,880	33,762	26,256	0	
NSE	NSE	201803	JBERGER	14 : ATQ	22 : 6,500-34,999	35	604,338	168,139	203,129	0	
NSE	NSE	201803	JBERGER	14 : ATQ	23 : 35,000-126,499	16	843,133	252,000	49,630	0	
NSE	NSE	201803	JBERGER	14 : ATQ	24 : 126,500 & above	9	2,350,000	200,000	325,499	0	
NSE	NSE	201803	JBERGER	15 : NTQ	21 : 0-6,499	21	37,871	23,960	1,600	0	
NSE	NSE	201803	JBERGER	15 : NTQ	22 : 6,500-34,999	19	354,445	236,131	10,594	0	
NSE	NSE	201803	JBERGER	15 : NTQ	23 : 35,000-126,499	8	550,270	112,000	39,630	0	
NSE	NSE	201803	JBERGER	15 : NTQ	24 : 126,500 & above	1	1,000,000	0	0	0	
NSE	NSE	201803	JOHNHOLT	11 : MKT	21 : 0-6,499	9	9,045	0	9,045	0	
NSE	NSE	201803	JOHNHOLT	11 : MKT	22 : 6,500-34,999	1	15,000	0	15,000	0	
NSE	NSE	201803	JOHNHOLT	11 : MKT	23 : 35,000-126,499	1	48,000	0	48,000	0	
NSE	NSE	201803	JOHNHOLT	11 : MKT	24 : 126,500 & above	1	199,000	199,000	0	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
JBERGER	13 : ITQ	21 : 0-6,499	-	-	5,404	32,173	25,871	-0.5551
JBERGER	13 : ITQ	22 : 6,500-34,999	-	10,000	37,623	89,520	41,637	-0.4538
JBERGER	13 : ITQ	23 : 35,000-126,499	-	-	54,084	50,275	44,635	-0.1879
JBERGER	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.3500
JBERGER	14 : ATQ	21 : 0-6,499	-	2,000	7,421	7,170	2,878	-0.5877
JBERGER	14 : ATQ	22 : 6,500-34,999	-	10	3,250	58,659	41,960	-0.6084
JBERGER	14 : ATQ	23 : 35,000-126,499	-	-	-	45,400	4,230	-0.1950
JBERGER	14 : ATQ	24 : 126,500 & above	-	-	-	35,000	4,300	-0.4237
JBERGER	15 : NTQ	21 : 0-6,499	-	-	-	600	1,000	-0.6188
JBERGER	15 : NTQ	22 : 6,500-34,999	-	-	-	594	-	-0.7084
JBERGER	15 : NTQ	23 : 35,000-126,499	-	-	-	11,000	28,630	-0.3274
JBERGER	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
JOHNHOLT	11 : MKT	21 : 0-6,499	9,045	-	-	-	-	0.0078
JOHNHOLT	11 : MKT	22 : 6,500-34,999	15,000	-	-	-	-	0.0379
JOHNHOLT	11 : MKT	23 : 35,000-126,499	48,000	-	-	-	-	0.0640
JOHNHOLT	11 : MKT	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)	
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										
JBERGER	14 : ATQ	24 : 126,500 & above										
JBERGER	15 : NTQ	21 : 0-6,499										
JBERGER	15 : NTQ	22 : 6,500-34,999										
JBERGER	15 : NTQ	23 : 35,000-126,499										
JBERGER	15 : NTQ	24 : 126,500 & above										
JOHNHOLT	11 : MKT	21 : 0-6,499	0.007805		0	0.0000	0.0	9,045	0.0	0	0.0000	0.0
JOHNHOLT	11 : MKT	22 : 6,500-34,999	0.037920		0	0.0000	0.0	0	0.0	15,000	0.0190	0.0
JOHNHOLT	11 : MKT	23 : 35,000-126,499	0.063960		0	0.0000	0.0	0	0.0	48,000	0.0320	0.0
JOHNHOLT	11 : MKT	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	201803	JOHNHOLT	12 : MLO	21 : 0-6,499	28	54,067	0	48,287	0
NSE	NSE	201803	JOHNHOLT	12 : MLO	22 : 6,500-34,999	3	67,009	0	43,338	0
NSE	NSE	201803	JOHNHOLT	12 : MLO	23 : 35,000-126,499	8	636,338	0	636,338	0
NSE	NSE	201803	JOHNHOLT	12 : MLO	24 : 126,500 & above	10	4,044,632	860,440	1,711,653	0
NSE	NSE	201803	JOHNHOLT	13 : ITQ	21 : 0-6,499	6	17,952	4,960	4,710	0
NSE	NSE	201803	JOHNHOLT	13 : ITQ	22 : 6,500-34,999	4	101,805	18,830	11,424	0
NSE	NSE	201803	JOHNHOLT	13 : ITQ	23 : 35,000-126,499	2	135,000	0	85,000	0
NSE	NSE	201803	JOHNHOLT	13 : ITQ	24 : 126,500 & above	1	500,000	0	20,179	0
NSE	NSE	201803	JOHNHOLT	14 : ATQ	21 : 0-6,499	7	19,998	8,196	2,400	0
NSE	NSE	201803	JOHNHOLT	14 : ATQ	23 : 35,000-126,499	8	675,690	100,000	196,468	0
NSE	NSE	201803	JOHNHOLT	14 : ATQ	24 : 126,500 & above	5	2,245,656	0	1,710,345	0
NSE	NSE	201803	JOHNHOLT	15 : NTQ	22 : 6,500-34,999	1	20,000	0	0	0
NSE	NSE	201803	JOHNHOLT	15 : NTQ	23 : 35,000-126,499	4	228,178	119,278	0	0
NSE	NSE	201803	JOHNHOLT	15 : NTQ	24 : 126,500 & above	3	551,000	200,000	0	0
NSE	NSE	201803	JULI	11 : MKT	21 : 0-6,499	1	10	0	10	0
NSE	NSE	201803	LASACO	11 : MKT	21 : 0-6,499	22	36,539	0	36,539	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
JOHNHOLT	12 : MLO	21 : 0-6,499	48,287	-	-	-	-	0.0218
JOHNHOLT	12 : MLO	22 : 6,500-34,999	39,891	-	-	3,447	-	0.0049
JOHNHOLT	12 : MLO	23 : 35,000-126,499	578,162	-	200	-	-	0.0230
JOHNHOLT	12 : MLO	24 : 126,500 & above	1,265,695	43,956	-	101,952	300,000	0.0218
JOHNHOLT	13 : ITQ	21 : 0-6,499	-	-	-	1,000	3,700	-0.0022
JOHNHOLT	13 : ITQ	22 : 6,500-34,999	-	-	-	-	774	-0.0119
JOHNHOLT	13 : ITQ	23 : 35,000-126,499	-	-	-	61,278	100	-0.0100
JOHNHOLT	13 : ITQ	24 : 126,500 & above	-	-	20,179	-	-	0.0200
JOHNHOLT	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0300
JOHNHOLT	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.0282
JOHNHOLT	14 : ATQ	24 : 126,500 & above	-	-	-	2	1,427,046	-0.0210
JOHNHOLT	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
JOHNHOLT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
JOHNHOLT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
JULI	11 : MKT	21 : 0-6,499	10	-	-	-	-	0.0000
LASACO	11 : MKT	21 : 0-6,499	36,539	-	-	-	-	0.0113

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
JOHNHOLT	12 : MLO	21 : 0-6,499	0.016039		0	0.0000	0.0	48,287	0.9	0	0.0000	0.0
JOHNHOLT	12 : MLO	22 : 6,500-34,999	0.008689		0	0.0000	0.0	43,338	79.0	0	0.0000	0.0
JOHNHOLT	12 : MLO	23 : 35,000-126,499	0.021412		0	0.0000	0.0	636,338	541.8	0	0.0000	0.0
JOHNHOLT	12 : MLO	24 : 126,500 & above	0.021837		0	0.0000	0.0	1,190,658	633.7	520,995	0.0068	4.9
JOHNHOLT	13 : ITQ	21 : 0-6,499										
JOHNHOLT	13 : ITQ	22 : 6,500-34,999										
JOHNHOLT	13 : ITQ	23 : 35,000-126,499										
JOHNHOLT	13 : ITQ	24 : 126,500 & above										
JOHNHOLT	14 : ATQ	21 : 0-6,499										
JOHNHOLT	14 : ATQ	23 : 35,000-126,499										
JOHNHOLT	14 : ATQ	24 : 126,500 & above										
JOHNHOLT	15 : NTQ	22 : 6,500-34,999										
JOHNHOLT	15 : NTQ	23 : 35,000-126,499										
JOHNHOLT	15 : NTQ	24 : 126,500 & above										
JULI	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	10	0.0	0	0.0000	0.0
LASACO	11 : MKT	21 : 0-6,499	0.010509		0	0.0000	0.0	36,539	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	201803	LASACO	11 : MKT	22 : 6,500-34,999	15	205,457	0	205,457	0
NSE	NSE	201803	LASACO	11 : MKT	23 : 35,000-126,499	14	981,800	0	981,800	0
NSE	NSE	201803	LASACO	11 : MKT	24 : 126,500 & above	9	4,510,000	400,000	4,110,000	0
NSE	NSE	201803	LASACO	12 : MLO	21 : 0-6,499	61	157,843	0	135,139	0
NSE	NSE	201803	LASACO	12 : MLO	22 : 6,500-34,999	88	1,520,041	20,000	1,231,969	0
NSE	NSE	201803	LASACO	12 : MLO	23 : 35,000-126,499	148	11,673,874	104,000	9,504,880	0
NSE	NSE	201803	LASACO	12 : MLO	24 : 126,500 & above	193	166,940,092	4,483,742	101,141,018	0
NSE	NSE	201803	LASACO	13 : ITQ	21 : 0-6,499	3	14,500	6,000	8,500	0
NSE	NSE	201803	LASACO	13 : ITQ	22 : 6,500-34,999	6	148,320	84,820	18,845	0
NSE	NSE	201803	LASACO	13 : ITQ	23 : 35,000-126,499	13	832,766	419,900	293,582	0
NSE	NSE	201803	LASACO	13 : ITQ	24 : 126,500 & above	20	13,450,322	5,767,987	1,745,335	0
NSE	NSE	201803	LASACO	14 : ATQ	21 : 0-6,499	12	28,971	2,001	22,350	0
NSE	NSE	201803	LASACO	14 : ATQ	22 : 6,500-34,999	32	560,890	172,740	162,500	0
NSE	NSE	201803	LASACO	14 : ATQ	23 : 35,000-126,499	54	4,248,256	924,718	1,377,428	0
NSE	NSE	201803	LASACO	14 : ATQ	24 : 126,500 & above	111	73,568,782	14,086,939	32,137,232	0
NSE	NSE	201803	LASACO	15 : NTQ	21 : 0-6,499	2	10,035	5,035	5,000	0

Guidance:

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

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Order 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	11 : MKT	22 : 6,500-34,999	205,457	-	-	-	-	0.0043	
LASACO	11 : MKT	23 : 35,000-126,499	981,800	-	-	-	-	0.0160	
LASACO	11 : MKT	24 : 126,500 & above	4,110,000	-	-	-	-	0.0066	
LASACO	12 : MLO	21 : 0-6,499	122,856	4,848	55	6,000	50	0.0086	
LASACO	12 : MLO	22 : 6,500-34,999	1,057,982	-	-	66,581	30,111	0.0064	
LASACO	12 : MLO	23 : 35,000-126,499	7,506,734	110,000	337,203	857,095	508,148	0.0062	
LASACO	12 : MLO	24 : 126,500 & above	77,921,159	700,933	5,518,033	10,259,895	1,314,018	0.0110	
LASACO	13 : ITQ	21 : 0-6,499	-	-	-	8,500	-	-0.0029	
LASACO	13 : ITQ	22 : 6,500-34,999	-	-	-	18,845	-	0.0000	
LASACO	13 : ITQ	23 : 35,000-126,499	-	41,000	110,000	132,582	-	-0.0019	
LASACO	13 : ITQ	24 : 126,500 & above	500,000	-	49,800	281,765	604,735	-0.0075	
LASACO	14 : ATQ	21 : 0-6,499	-	2,000	1,000	7,300	3,050	-0.0156	
LASACO	14 : ATQ	22 : 6,500-34,999	-	10,000	20,000	70,000	35,000	-0.0128	
LASACO	14 : ATQ	23 : 35,000-126,499	-	-	354,965	407,761	369,592	-0.0113	
LASACO	14 : ATQ	24 : 126,500 & above	-	1,353,462	6,657,416	11,933,346	4,283,338	-0.0160	
LASACO	15 : NTQ	21 : 0-6,499	-	-	-	5,000	-	-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)	
LASACO	11 : MKT	22 : 6,500-34,999	0.009221		0	0.0000	0.0	205,457	0.0	0	0.0000	0.0
LASACO	11 : MKT	23 : 35,000-126,499	0.012612		0	0.0000	0.0	831,800	0.0	150,000	0.0096	0.0
LASACO	11 : MKT	24 : 126,500 & above	0.019232		0	0.0000	0.0	2,050,000	0.0	2,060,000	0.0092	0.0
LASACO	12 : MLO	21 : 0-6,499	0.008945		0	0.0000	0.0	130,139	131.3	5,000	0.0100	765.0
LASACO	12 : MLO	22 : 6,500-34,999	0.007722		0	0.0000	0.0	1,221,969	900.6	10,000	0.0100	773.0
LASACO	12 : MLO	23 : 35,000-126,499	0.008498		0	0.0000	0.0	9,267,970	353.6	236,910	0.0100	1040.5
LASACO	12 : MLO	24 : 126,500 & above	0.012534		0	0.0000	0.0	89,703,326	447.7	11,437,692	0.0099	830.7
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	LASACO	15 : NTQ	22 : 6,500-34,999	5	94,050	72,000	12,050	0	
NSE	NSE	201803	LASACO	15 : NTQ	23 : 35,000-126,499	25	1,870,997	590,000	299,997	0	
NSE	NSE	201803	LASACO	15 : NTQ	24 : 126,500 & above	43	18,793,087	3,967,858	7,045,750	0	
NSE	NSE	201803	LAWUNION	11 : MKT	21 : 0-6,499	9	9,366	0	9,366	0	
NSE	NSE	201803	LAWUNION	11 : MKT	22 : 6,500-34,999	1	25,000	0	25,000	0	
NSE	NSE	201803	LAWUNION	11 : MKT	23 : 35,000-126,499	2	138,000	0	138,000	0	
NSE	NSE	201803	LAWUNION	11 : MKT	24 : 126,500 & above	1	135,000	0	135,000	0	
NSE	NSE	201803	LAWUNION	12 : MLO	21 : 0-6,499	29	59,877	0	59,877	0	
NSE	NSE	201803	LAWUNION	12 : MLO	22 : 6,500-34,999	34	597,736	0	597,736	0	
NSE	NSE	201803	LAWUNION	12 : MLO	23 : 35,000-126,499	31	2,155,424	76,529	2,030,620	0	
NSE	NSE	201803	LAWUNION	12 : MLO	24 : 126,500 & above	7	1,984,460	10,730	1,870,730	0	
NSE	NSE	201803	LAWUNION	13 : ITQ	21 : 0-6,499	6	16,211	4,066	6,100	0	
NSE	NSE	201803	LAWUNION	13 : ITQ	22 : 6,500-34,999	9	135,088	76,378	54,837	0	
NSE	NSE	201803	LAWUNION	13 : ITQ	23 : 35,000-126,499	10	667,212	374,563	52,466	0	
NSE	NSE	201803	LAWUNION	13 : ITQ	24 : 126,500 & above	2	470,000	260,000	0	0	
NSE	NSE	201803	LAWUNION	14 : ATQ	21 : 0-6,499	4	8,904	7,759	1,145	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
LASACO	15 : NTQ	22 : 6,500-34,999	-	-	-	-	12,050	-0.0300
LASACO	15 : NTQ	23 : 35,000-126,499	-	-	-	104,997	50,000	-0.0314
LASACO	15 : NTQ	24 : 126,500 & above	-	-	500,000	1,190,750	3,216,428	-0.0225
LAWUNION	11 : MKT	21 : 0-6,499	9,366	-	-	-	-	0.0348
LAWUNION	11 : MKT	22 : 6,500-34,999	25,000	-	-	-	-	0.0300
LAWUNION	11 : MKT	23 : 35,000-126,499	138,000	-	-	-	-	0.0469
LAWUNION	11 : MKT	24 : 126,500 & above	135,000	-	-	-	-	0.0700
LAWUNION	12 : MLO	21 : 0-6,499	59,877	-	-	-	-	0.0375
LAWUNION	12 : MLO	22 : 6,500-34,999	595,948	-	-	1,788	-	0.0354
LAWUNION	12 : MLO	23 : 35,000-126,499	1,958,095	71,500	-	-	-	0.0279
LAWUNION	12 : MLO	24 : 126,500 & above	1,870,730	-	-	-	-	0.0242
LAWUNION	13 : ITQ	21 : 0-6,499	-	-	-	5,000	400	-0.0570
LAWUNION	13 : ITQ	22 : 6,500-34,999	-	7,446	4,159	8,150	24,082	-0.0262
LAWUNION	13 : ITQ	23 : 35,000-126,499	-	-	1,000	1,466	-	-0.0102
LAWUNION	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
LAWUNION	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 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	15 : NTQ	22 : 6,500-34,999										
LASACO	15 : NTQ	23 : 35,000-126,499										
LASACO	15 : NTQ	24 : 126,500 & above										
LAWUNION	11 : MKT	21 : 0-6,499	0.033986		0	0.0000	0.0	6,366	0.0	3,000	0.0087	0.0
LAWUNION	11 : MKT	22 : 6,500-34,999	0.030000		0	0.0000	0.0	25,000	0.0	0	0.0000	0.0
LAWUNION	11 : MKT	23 : 35,000-126,499	0.056891		0	0.0000	0.0	0	0.0	138,000	0.0080	0.0
LAWUNION	11 : MKT	24 : 126,500 & above	0.050000		0	0.0000	0.0	135,000	0.0	0	0.0000	0.0
LAWUNION	12 : MLO	21 : 0-6,499	0.031146		0	0.0000	0.0	59,877	0.0	0	0.0000	0.0
LAWUNION	12 : MLO	22 : 6,500-34,999	0.028245		0	0.0000	0.0	597,736	1.2	0	0.0000	0.0
LAWUNION	12 : MLO	23 : 35,000-126,499	0.030076		0	0.0000	0.0	1,994,620	4.1	36,000	0.0380	0.0
LAWUNION	12 : MLO	24 : 126,500 & above	0.024755		0	0.0000	0.0	1,723,230	0.0	147,500	0.0072	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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	LAWUNION	14 : ATQ	22 : 6,500-34,999	4	64,100	30,000	9,500	0
NSE	NSE	201803	LAWUNION	14 : ATQ	23 : 35,000-126,499	40	2,938,500	1,470,341	854,045	0
NSE	NSE	201803	LAWUNION	14 : ATQ	24 : 126,500 & above	14	4,218,230	758,230	809,930	0
NSE	NSE	201803	LAWUNION	15 : NTQ	21 : 0-6,499	2	5,300	0	0	0
NSE	NSE	201803	LAWUNION	15 : NTQ	22 : 6,500-34,999	7	94,730	19,000	35,000	0
NSE	NSE	201803	LAWUNION	15 : NTQ	23 : 35,000-126,499	16	1,208,986	496,957	145,500	0
NSE	NSE	201803	LAWUNION	15 : NTQ	24 : 126,500 & above	12	3,161,538	440,000	0	0
NSE	NSE	201803	LEARNAFRCA	11 : MKT	21 : 0-6,499	12	21,074	0	21,074	0
NSE	NSE	201803	LEARNAFRCA	11 : MKT	22 : 6,500-34,999	6	68,215	0	68,215	0
NSE	NSE	201803	LEARNAFRCA	11 : MKT	23 : 35,000-126,499	3	241,000	241,000	0	0
NSE	NSE	201803	LEARNAFRCA	11 : MKT	24 : 126,500 & above	1	545,000	0	545,000	0
NSE	NSE	201803	LEARNAFRCA	12 : MLO	21 : 0-6,499	32	60,880	2,000	48,961	0
NSE	NSE	201803	LEARNAFRCA	12 : MLO	22 : 6,500-34,999	21	367,618	32,000	294,168	0
NSE	NSE	201803	LEARNAFRCA	12 : MLO	23 : 35,000-126,499	26	1,840,898	144,211	1,444,150	0
NSE	NSE	201803	LEARNAFRCA	12 : MLO	24 : 126,500 & above	15	8,358,965	949,245	7,175,485	0
NSE	NSE	201803	LEARNAFRCA	13 : ITQ	21 : 0-6,499	13	32,342	12,700	11,442	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
LAWUNION	14 : ATQ	22 : 6,500-34,999	-	-	-	9,500	-	-0.0600
LAWUNION	14 : ATQ	23 : 35,000-126,499	-	76,447	158,391	297,319	95,100	-0.0434
LAWUNION	14 : ATQ	24 : 126,500 & above	-	-	3,000	88,554	218,776	-0.0480
LAWUNION	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
LAWUNION	15 : NTQ	22 : 6,500-34,999	-	-	-	-	5,000	-0.0329
LAWUNION	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0300
LAWUNION	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
LEARNAFRCA	11 : MKT	21 : 0-6,499	21,074	-	-	-	-	0.0382
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	68,215	-	-	-	-	0.0478
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
LEARNAFRCA	11 : MKT	24 : 126,500 & above	545,000	-	-	-	-	0.0100
LEARNAFRCA	12 : MLO	21 : 0-6,499	46,647	-	-	2,244	-	0.0308
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	270,568	-	-	2,800	7,900	0.0017
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	1,060,231	-	84,308	230,340	42,100	0.0270
LEARNAFRCA	12 : MLO	24 : 126,500 & above	6,749,685	41,000	-	-	185,000	0.0365
LEARNAFRCA	13 : ITQ	21 : 0-6,499	-	-	-	1,300	8,000	-0.0254

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	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									
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	0.033724	0	0.0000	0.0	21,074	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	22 : 6,500-34,999	0.037948	0	0.0000	0.0	68,215	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	23 : 35,000-126,499	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
LEARNAFRCA	11 : MKT	24 : 126,500 & above	0.010000	0	0.0000	0.0	545,000	0.0	0	0.0000	0.0
LEARNAFRCA	12 : MLO	21 : 0-6,499	0.026789	0	0.0000	0.0	46,261	88.7	2,700	0.0063	0.0
LEARNAFRCA	12 : MLO	22 : 6,500-34,999	0.020809	0	0.0000	0.0	294,168	386.6	0	0.0000	0.0
LEARNAFRCA	12 : MLO	23 : 35,000-126,499	0.038912	0	0.0000	0.0	1,370,150	382.6	74,000	0.0165	0.0
LEARNAFRCA	12 : MLO	24 : 126,500 & above	0.042040	0	0.0000	0.0	6,545,485	263.2	630,000	0.0146	0.0
LEARNAFRCA	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	201803	LEARNAFRCA	13 : ITQ	22 : 6,500-34,999	17	357,409	89,730	95,427	0
NSE	NSE	201803	LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	20	1,665,519	604,000	619,519	0
NSE	NSE	201803	LEARNAFRCA	13 : ITQ	24 : 126,500 & above	12	2,744,752	489,000	1,020,234	0
NSE	NSE	201803	LEARNAFRCA	14 : ATQ	21 : 0-6,499	19	33,385	13,800	9,575	0
NSE	NSE	201803	LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	13	235,608	97,000	66,688	0
NSE	NSE	201803	LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	21	1,696,064	512,518	387,227	0
NSE	NSE	201803	LEARNAFRCA	14 : ATQ	24 : 126,500 & above	5	5,117,000	200,000	3,917,000	0
NSE	NSE	201803	LEARNAFRCA	15 : NTQ	21 : 0-6,499	3	6,192	3,000	0	0
NSE	NSE	201803	LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	5	90,000	15,000	0	0
NSE	NSE	201803	LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	12	1,041,998	360,999	70,480	0
NSE	NSE	201803	LEARNAFRCA	15 : NTQ	24 : 126,500 & above	8	1,988,000	400,000	0	0
NSE	NSE	201803	LINKASSURE	11 : MKT	21 : 0-6,499	4	7,300	0	7,300	0
NSE	NSE	201803	LINKASSURE	11 : MKT	22 : 6,500-34,999	9	149,147	0	149,147	0
NSE	NSE	201803	LINKASSURE	11 : MKT	23 : 35,000-126,499	4	328,000	0	328,000	0
NSE	NSE	201803	LINKASSURE	11 : MKT	24 : 126,500 & above	2	1,573,000	0	1,573,000	0
NSE	NSE	201803	LINKASSURE	12 : MLO	21 : 0-6,499	30	92,744	4,490	87,254	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	13 : ITQ	22 : 6,500-34,999	-	-	15,000	55,427	25,000	-0.0057
LEARNAFRCA	13 : ITQ	23 : 35,000-126,499	-	-	-	5,571	444,034	-0.0183
LEARNAFRCA	13 : ITQ	24 : 126,500 & above	-	-	-	387,789	615,540	-0.0156
LEARNAFRCA	14 : ATQ	21 : 0-6,499	-	875	2,000	4,500	-	-0.0360
LEARNAFRCA	14 : ATQ	22 : 6,500-34,999	-	-	25,070	140	19,728	-0.0721
LEARNAFRCA	14 : ATQ	23 : 35,000-126,499	-	-	-	-	150,000	-0.0520
LEARNAFRCA	14 : ATQ	24 : 126,500 & above	-	3,917,000	-	-	-	-0.0500
LEARNAFRCA	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
LEARNAFRCA	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
LEARNAFRCA	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0200
LEARNAFRCA	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
LINKASSURE	11 : MKT	21 : 0-6,499	7,300	-	-	-	-	0.0253
LINKASSURE	11 : MKT	22 : 6,500-34,999	149,147	-	-	-	-	0.0306
LINKASSURE	11 : MKT	23 : 35,000-126,499	328,000	-	-	-	-	0.0259
LINKASSURE	11 : MKT	24 : 126,500 & above	1,573,000	-	-	-	-	0.0418
LINKASSURE	12 : MLO	21 : 0-6,499	78,653	-	-	2,010	1,590	0.0215

Guidance:

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

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Market 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	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										
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	0.025342		0	0.0000	0.0	7,300	0.0	0	0.0000	0.0
LINKASSURE	11 : MKT	22 : 6,500-34,999	0.019781		0	0.0000	0.0	125,581	0.0	23,566	0.0073	0.0
LINKASSURE	11 : MKT	23 : 35,000-126,499	0.031554		0	0.0000	0.0	253,000	0.0	75,000	0.0100	0.0
LINKASSURE	11 : MKT	24 : 126,500 & above	0.041792		0	0.0000	0.0	573,000	0.0	1,000,000	0.0100	0.0
LINKASSURE	12 : MLO	21 : 0-6,499	0.025034		0	0.0000	0.0	82,253	71.1	5,001	0.0100	5043.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	LINKASSURE	12 : MLO	22 : 6,500-34,999	37	586,659	10,000	523,234	0
NSE	NSE	201803	LINKASSURE	12 : MLO	23 : 35,000-126,499	31	2,362,821	0	2,141,499	0
NSE	NSE	201803	LINKASSURE	12 : MLO	24 : 126,500 & above	31	51,311,185	3,790,726	39,525,872	0
NSE	NSE	201803	LINKASSURE	13 : ITQ	21 : 0-6,499	4	16,400	5,000	5,000	0
NSE	NSE	201803	LINKASSURE	13 : ITQ	22 : 6,500-34,999	8	154,554	43,000	76,554	0
NSE	NSE	201803	LINKASSURE	13 : ITQ	23 : 35,000-126,499	10	572,038	179,800	267,210	0
NSE	NSE	201803	LINKASSURE	13 : ITQ	24 : 126,500 & above	19	14,176,626	4,075,802	2,900,586	0
NSE	NSE	201803	LINKASSURE	14 : ATQ	21 : 0-6,499	13	52,197	25,707	12,000	0
NSE	NSE	201803	LINKASSURE	14 : ATQ	22 : 6,500-34,999	14	262,625	65,000	112,105	0
NSE	NSE	201803	LINKASSURE	14 : ATQ	23 : 35,000-126,499	21	1,831,579	491,379	490,246	0
NSE	NSE	201803	LINKASSURE	14 : ATQ	24 : 126,500 & above	26	35,534,926	8,407,200	10,116,826	0
NSE	NSE	201803	LINKASSURE	15 : NTQ	21 : 0-6,499	12	49,195	3,000	6,000	0
NSE	NSE	201803	LINKASSURE	15 : NTQ	22 : 6,500-34,999	13	284,254	26,000	30,000	0
NSE	NSE	201803	LINKASSURE	15 : NTQ	23 : 35,000-126,499	10	718,000	180,000	50,000	0
NSE	NSE	201803	LINKASSURE	15 : NTQ	24 : 126,500 & above	23	22,094,473	0	2,246,848	0
NSE	NSE	201803	LIVESTOCK	11 : MKT	21 : 0-6,499	28	61,160	0	61,160	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
LINKASSURE	12 : MLO	22 : 6,500-34,999	479,134	10,000	-	34,100	-	0.0193
LINKASSURE	12 : MLO	23 : 35,000-126,499	1,784,410	73,000	269,975	2,500	11,614	0.0135
LINKASSURE	12 : MLO	24 : 126,500 & above	27,004,750	9,660,250	796,298	889,195	11,130	0.0188
LINKASSURE	13 : ITQ	21 : 0-6,499	-	-	-	5,000	-	0.0400
LINKASSURE	13 : ITQ	22 : 6,500-34,999	-	-	34,954	1,000	25,600	0.0012
LINKASSURE	13 : ITQ	23 : 35,000-126,499	-	-	62,210	45,000	13,000	-0.0422
LINKASSURE	13 : ITQ	24 : 126,500 & above	-	101,000	790,000	156,666	140,000	-0.0167
LINKASSURE	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0483
LINKASSURE	14 : ATQ	22 : 6,500-34,999	-	-	-	70,310	18,200	-0.0360
LINKASSURE	14 : ATQ	23 : 35,000-126,499	-	-	50,000	-	340,246	-0.0365
LINKASSURE	14 : ATQ	24 : 126,500 & above	-	2,628,726	-	5,400,000	53,300	-0.0454
LINKASSURE	15 : NTQ	21 : 0-6,499	-	-	-	-	6,000	-0.0500
LINKASSURE	15 : NTQ	22 : 6,500-34,999	20,000	-	-	-	-	-0.0467
LINKASSURE	15 : NTQ	23 : 35,000-126,499	-	-	-	50,000	-	-0.0600
LINKASSURE	15 : NTQ	24 : 126,500 & above	-	-	135,000	-	-	-0.0577
LIVESTOCK	11 : MKT	21 : 0-6,499	61,160	-	-	-	-	0.0314

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
LINKASSURE	12 : MLO	22 : 6,500-34,999	0.026351		0	0.0000	0.0	493,234	45.9	30,000	0.0084	0.0
LINKASSURE	12 : MLO	23 : 35,000-126,499	0.023883		0	0.0000	0.0	2,141,499	40.0	0	0.0000	0.0
LINKASSURE	12 : MLO	24 : 126,500 & above	0.028519		0	0.0000	0.0	22,457,606	423.1	17,068,266	0.0123	27.0
LINKASSURE	13 : ITQ	21 : 0-6,499										
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	0.030211		0	0.0000	0.0	55,210	0.0	5,950	0.0115	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	LIVESTOCK	11 : MKT	22 : 6,500-34,999	19	356,550	0	356,550	0
NSE	NSE	201803	LIVESTOCK	11 : MKT	23 : 35,000-126,499	11	906,395	0	906,395	0
NSE	NSE	201803	LIVESTOCK	11 : MKT	24 : 126,500 & above	4	1,400,000	0	1,400,000	0
NSE	NSE	201803	LIVESTOCK	12 : MLO	21 : 0-6,499	66	172,531	2,800	161,771	0
NSE	NSE	201803	LIVESTOCK	12 : MLO	22 : 6,500-34,999	81	1,353,657	48,177	1,266,232	0
NSE	NSE	201803	LIVESTOCK	12 : MLO	23 : 35,000-126,499	84	5,992,977	99,469	5,750,166	0
NSE	NSE	201803	LIVESTOCK	12 : MLO	24 : 126,500 & above	62	28,995,107	5,393,061	21,210,752	0
NSE	NSE	201803	LIVESTOCK	13 : ITQ	21 : 0-6,499	28	66,721	14,233	41,388	0
NSE	NSE	201803	LIVESTOCK	13 : ITQ	22 : 6,500-34,999	37	565,542	111,642	358,853	0
NSE	NSE	201803	LIVESTOCK	13 : ITQ	23 : 35,000-126,499	45	3,542,489	1,690,321	1,301,434	0
NSE	NSE	201803	LIVESTOCK	13 : ITQ	24 : 126,500 & above	17	6,549,637	2,392,371	1,004,529	0
NSE	NSE	201803	LIVESTOCK	14 : ATQ	21 : 0-6,499	53	142,599	43,803	66,546	0
NSE	NSE	201803	LIVESTOCK	14 : ATQ	22 : 6,500-34,999	37	623,321	100,386	300,823	0
NSE	NSE	201803	LIVESTOCK	14 : ATQ	23 : 35,000-126,499	49	3,814,670	1,279,503	1,061,423	0
NSE	NSE	201803	LIVESTOCK	14 : ATQ	24 : 126,500 & above	28	8,642,695	2,399,435	3,480,890	0
NSE	NSE	201803	LIVESTOCK	15 : NTQ	21 : 0-6,499	33	77,962	7,420	7,000	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)
LIVESTOCK	11 : MKT	22 : 6,500-34,999	356,550	-	-	-	-	0.0242
LIVESTOCK	11 : MKT	23 : 35,000-126,499	906,395	-	-	-	-	0.0222
LIVESTOCK	11 : MKT	24 : 126,500 & above	1,400,000	-	-	-	-	0.0358
LIVESTOCK	12 : MLO	21 : 0-6,499	148,635	-	3,200	3,300	1,636	0.0186
LIVESTOCK	12 : MLO	22 : 6,500-34,999	1,055,181	-	23,619	84,064	48,368	0.0201
LIVESTOCK	12 : MLO	23 : 35,000-126,499	4,932,951	48,830	26,008	254,177	210,800	0.0238
LIVESTOCK	12 : MLO	24 : 126,500 & above	14,505,484	-	214,290	853,187	458,981	0.0130
LIVESTOCK	13 : ITQ	21 : 0-6,499	-	-	4,700	17,389	10,599	-0.0154
LIVESTOCK	13 : ITQ	22 : 6,500-34,999	-	-	40,000	192,780	95,273	-0.0096
LIVESTOCK	13 : ITQ	23 : 35,000-126,499	-	-	50,000	518,885	286,734	-0.0268
LIVESTOCK	13 : ITQ	24 : 126,500 & above	-	-	-	27,500	238,518	-0.0260
LIVESTOCK	14 : ATQ	21 : 0-6,499	-	1,000	12,100	21,745	9,500	-0.0108
LIVESTOCK	14 : ATQ	22 : 6,500-34,999	-	10,000	-	86,896	35,000	-0.0193
LIVESTOCK	14 : ATQ	23 : 35,000-126,499	-	-	35,082	138,497	351,003	-0.0241
LIVESTOCK	14 : ATQ	24 : 126,500 & above	-	-	351,000	2,100,130	189,311	-0.0223
LIVESTOCK	15 : NTQ	21 : 0-6,499	-	-	-	2,500	-	-0.0350

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	11 : MKT	22 : 6,500-34,999	0.030255		0	0.0000	0.0	346,550	0.0	10,000	0.0069	0.0
LIVESTOCK	11 : MKT	23 : 35,000-126,499	0.040917		0	0.0000	0.0	439,000	0.0	467,395	0.0136	0.0
LIVESTOCK	11 : MKT	24 : 126,500 & above	0.047238		0	0.0000	0.0	1,100,000	0.0	300,000	0.0377	0.0
LIVESTOCK	12 : MLO	21 : 0-6,499	0.026558		0	0.0000	0.0	159,771	148.0	2,000	0.0400	550.0
LIVESTOCK	12 : MLO	22 : 6,500-34,999	0.026563		0	0.0000	0.0	1,216,702	486.3	49,530	0.0108	203.3
LIVESTOCK	12 : MLO	23 : 35,000-126,499	0.028086		0	0.0000	0.0	5,240,956	489.4	509,210	0.0096	1.9
LIVESTOCK	12 : MLO	24 : 126,500 & above	0.023799		0	0.0000	0.0	18,863,580	2674.9	2,347,172	0.0186	160.5
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	LIVESTOCK	15 : NTQ	22 : 6,500-34,999	53	775,645	175,815	137,173	0
NSE	NSE	201803	LIVESTOCK	15 : NTQ	23 : 35,000-126,499	90	7,250,950	2,594,642	746,932	0
NSE	NSE	201803	LIVESTOCK	15 : NTQ	24 : 126,500 & above	66	19,533,644	5,577,784	608,500	0
NSE	NSE	201803	MANSARD	11 : MKT	21 : 0-6,499	17	32,402	4,000	28,402	0
NSE	NSE	201803	MANSARD	11 : MKT	22 : 6,500-34,999	11	188,100	10,000	158,100	0
NSE	NSE	201803	MANSARD	11 : MKT	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201803	MANSARD	12 : MLO	21 : 0-6,499	32	70,559	100	69,292	0
NSE	NSE	201803	MANSARD	12 : MLO	22 : 6,500-34,999	21	329,622	15,777	313,845	0
NSE	NSE	201803	MANSARD	12 : MLO	23 : 35,000-126,499	12	1,067,881	99,972	847,409	0
NSE	NSE	201803	MANSARD	12 : MLO	24 : 126,500 & above	26	88,946,759	1,341,284	84,232,665	0
NSE	NSE	201803	MANSARD	13 : ITQ	21 : 0-6,499	29	88,552	18,909	40,227	0
NSE	NSE	201803	MANSARD	13 : ITQ	22 : 6,500-34,999	15	299,607	132,607	110,600	0
NSE	NSE	201803	MANSARD	13 : ITQ	23 : 35,000-126,499	11	1,012,970	421,485	420,000	0
NSE	NSE	201803	MANSARD	13 : ITQ	24 : 126,500 & above	9	2,937,947	550,000	650,447	0
NSE	NSE	201803	MANSARD	14 : ATQ	21 : 0-6,499	21	50,361	21,200	17,391	0
NSE	NSE	201803	MANSARD	14 : ATQ	22 : 6,500-34,999	8	104,492	24,971	47,521	0

Guidance:

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

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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	15 : NTQ	22 : 6,500-34,999	-	-	20,000	46,466	10,200	-0.0197
LIVESTOCK	15 : NTQ	23 : 35,000-126,499	-	-	-	283,422	154,769	-0.0435
LIVESTOCK	15 : NTQ	24 : 126,500 & above	-	-	-	78,503	50,000	-0.0874
MANSARD	11 : MKT	21 : 0-6,499	28,402	-	-	-	-	0.2022
MANSARD	11 : MKT	22 : 6,500-34,999	158,100	-	-	-	-	0.1661
MANSARD	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.1500
MANSARD	12 : MLO	21 : 0-6,499	59,449	-	5,333	-	551	0.0786
MANSARD	12 : MLO	22 : 6,500-34,999	303,581	-	-	10,264	-	0.0868
MANSARD	12 : MLO	23 : 35,000-126,499	701,460	145,000	-	949	-	0.0820
MANSARD	12 : MLO	24 : 126,500 & above	83,489,717	7,000	-	716,748	9,200	0.0995
MANSARD	13 : ITQ	21 : 0-6,499	-	-	4,940	16,951	-	-0.0936
MANSARD	13 : ITQ	22 : 6,500-34,999	-	-	-	32,000	43,000	-0.0454
MANSARD	13 : ITQ	23 : 35,000-126,499	-	7,492	100,500	283,965	-	-0.0473
MANSARD	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	-0.0488
MANSARD	14 : ATQ	21 : 0-6,499	-	-	-	41	1,960	-0.1220
MANSARD	14 : ATQ	22 : 6,500-34,999	-	-	9,521	28,000	10,000	-0.0620

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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	0.130738		0	0.0000	0.0	28,402	0.0	0	0.0000	0.0
MANSARD	11 : MKT	22 : 6,500-34,999	0.145221		0	0.0000	0.0	158,100	0.0	0	0.0000	0.0
MANSARD	11 : MKT	23 : 35,000-126,499	0.150000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
MANSARD	12 : MLO	21 : 0-6,499	0.101470		0	0.0000	0.0	68,952	627.9	340	0.0097	0.0
MANSARD	12 : MLO	22 : 6,500-34,999	0.098944		0	0.0000	0.0	259,845	1.7	54,000	0.0582	261.3
MANSARD	12 : MLO	23 : 35,000-126,499	0.117685		0	0.0000	0.0	747,409	11.8	100,000	0.0686	0.0
MANSARD	12 : MLO	24 : 126,500 & above	0.095890		0	0.0000	0.0	57,038,374	1.9	27,194,291	0.0395	13.9
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	MANSARD	14 : ATQ	23 : 35,000-126,499	15	1,243,830	38,000	490,000	0	
NSE	NSE	201803	MANSARD	14 : ATQ	24 : 126,500 & above	21	57,253,169	1,417,649	51,799,972	0	
NSE	NSE	201803	MANSARD	15 : NTQ	21 : 0-6,499	8	21,041	16,001	0	0	
NSE	NSE	201803	MANSARD	15 : NTQ	22 : 6,500-34,999	4	51,600	0	9,549	0	
NSE	NSE	201803	MANSARD	15 : NTQ	23 : 35,000-126,499	12	1,005,095	340,000	140,574	0	
NSE	NSE	201803	MANSARD	15 : NTQ	24 : 126,500 & above	17	53,810,857	25,549,553	25,319,532	0	
NSE	NSE	201803	MAYBAKER	11 : MKT	21 : 0-6,499	36	61,204	0	61,204	0	
NSE	NSE	201803	MAYBAKER	11 : MKT	22 : 6,500-34,999	15	292,075	0	292,075	0	
NSE	NSE	201803	MAYBAKER	11 : MKT	23 : 35,000-126,499	6	311,878	0	311,878	0	
NSE	NSE	201803	MAYBAKER	11 : MKT	24 : 126,500 & above	3	685,858	397,218	288,640	0	
NSE	NSE	201803	MAYBAKER	12 : MLO	21 : 0-6,499	106	251,658	2,854	245,101	0	
NSE	NSE	201803	MAYBAKER	12 : MLO	22 : 6,500-34,999	79	1,330,959	31,650	1,259,091	0	
NSE	NSE	201803	MAYBAKER	12 : MLO	23 : 35,000-126,499	76	4,911,862	303,443	4,537,954	0	
NSE	NSE	201803	MAYBAKER	12 : MLO	24 : 126,500 & above	20	5,228,502	2,328,548	2,246,185	0	
NSE	NSE	201803	MAYBAKER	13 : ITQ	21 : 0-6,499	36	87,557	35,836	45,433	0	
NSE	NSE	201803	MAYBAKER	13 : ITQ	22 : 6,500-34,999	58	1,049,716	244,963	427,966	0	

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
MANSARD	14 : ATQ	23 : 35,000-126,499	-	-	-	120,000	310,000	-0.0955
MANSARD	14 : ATQ	24 : 126,500 & above	24,400,000	25,000,000	205,000	158,000	1,695,000	-0.0995
MANSARD	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
MANSARD	15 : NTQ	22 : 6,500-34,999	-	-	-	9,349	-	-0.1000
MANSARD	15 : NTQ	23 : 35,000-126,499	-	-	479	30,000	65,000	-0.1250
MANSARD	15 : NTQ	24 : 126,500 & above	-	24,680,080	-	-	389,452	-0.1090
MAYBAKER	11 : MKT	21 : 0-6,499	61,204	-	-	-	-	0.0491
MAYBAKER	11 : MKT	22 : 6,500-34,999	292,075	-	-	-	-	0.0756
MAYBAKER	11 : MKT	23 : 35,000-126,499	311,878	-	-	-	-	0.0708
MAYBAKER	11 : MKT	24 : 126,500 & above	288,640	-	-	-	-	0.1500
MAYBAKER	12 : MLO	21 : 0-6,499	226,823	-	128	13,150	5,000	0.0456
MAYBAKER	12 : MLO	22 : 6,500-34,999	1,153,794	5,450	5,274	58,565	8,143	0.0384
MAYBAKER	12 : MLO	23 : 35,000-126,499	3,381,817	143,915	11,867	320,532	105,764	0.0328
MAYBAKER	12 : MLO	24 : 126,500 & above	1,621,213	160,628	17,620	199,060	100,000	0.0428
MAYBAKER	13 : ITQ	21 : 0-6,499	-	-	9,000	26,801	1,365	-0.0523
MAYBAKER	13 : ITQ	22 : 6,500-34,999	-	27,422	40,480	157,713	49,950	-0.0230

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	14 : ATQ	23 : 35,000-126,499										
MANSARD	14 : ATQ	24 : 126,500 & above										
MANSARD	15 : NTQ	21 : 0-6,499										
MANSARD	15 : NTQ	22 : 6,500-34,999										
MANSARD	15 : NTQ	23 : 35,000-126,499										
MANSARD	15 : NTQ	24 : 126,500 & above										
MAYBAKER	11 : MKT	21 : 0-6,499	0.067141		0	0.0000	0.0	61,204	0.0	0	0.0000	0.0
MAYBAKER	11 : MKT	22 : 6,500-34,999	0.112250		0	0.0000	0.0	195,575	0.0	96,500	0.0213	0.0
MAYBAKER	11 : MKT	23 : 35,000-126,499	0.091388		0	0.0000	0.0	228,500	0.0	83,378	0.0121	0.0
MAYBAKER	11 : MKT	24 : 126,500 & above	0.110000		0	0.0000	0.0	288,640	0.0	0	0.0000	0.0
MAYBAKER	12 : MLO	21 : 0-6,499	0.059711		0	0.0000	0.0	244,601	103.5	500	0.0223	0.0
MAYBAKER	12 : MLO	22 : 6,500-34,999	0.060560		0	0.0000	0.0	1,166,311	63.3	92,780	0.0316	2043.9
MAYBAKER	12 : MLO	23 : 35,000-126,499	0.076698		0	0.0000	0.0	4,172,054	891.6	365,900	0.0149	48.4
MAYBAKER	12 : MLO	24 : 126,500 & above	0.104864		0	0.0000	0.0	1,627,785	747.2	618,400	0.0610	0.1
MAYBAKER	13 : ITQ	21 : 0-6,499										
MAYBAKER	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	201803	MAYBAKER	13 : ITQ	23 : 35,000-126,499	51	3,486,728	885,868	546,135	0	
NSE	NSE	201803	MAYBAKER	13 : ITQ	24 : 126,500 & above	10	2,376,047	489,271	531,929	0	
NSE	NSE	201803	MAYBAKER	14 : ATQ	21 : 0-6,499	31	96,928	29,833	35,623	0	
NSE	NSE	201803	MAYBAKER	14 : ATQ	22 : 6,500-34,999	37	628,584	238,538	208,764	0	
NSE	NSE	201803	MAYBAKER	14 : ATQ	23 : 35,000-126,499	42	2,797,516	721,461	1,332,022	0	
NSE	NSE	201803	MAYBAKER	14 : ATQ	24 : 126,500 & above	10	2,506,845	1,095,000	38,000	0	
NSE	NSE	201803	MAYBAKER	15 : NTQ	21 : 0-6,499	31	90,351	28,775	9,634	0	
NSE	NSE	201803	MAYBAKER	15 : NTQ	22 : 6,500-34,999	87	1,449,779	459,966	235,298	0	
NSE	NSE	201803	MAYBAKER	15 : NTQ	23 : 35,000-126,499	63	4,571,666	661,355	919,851	0	
NSE	NSE	201803	MAYBAKER	15 : NTQ	24 : 126,500 & above	26	5,947,248	2,161,224	412,077	0	
NSE	NSE	201803	MBENEFIT	11 : MKT	21 : 0-6,499	7	9,301	0	9,301	0	
NSE	NSE	201803	MBENEFIT	11 : MKT	22 : 6,500-34,999	2	45,100	0	45,100	0	
NSE	NSE	201803	MBENEFIT	11 : MKT	23 : 35,000-126,499	3	185,900	0	185,900	0	
NSE	NSE	201803	MBENEFIT	11 : MKT	24 : 126,500 & above	1	201,000	0	201,000	0	
NSE	NSE	201803	MBENEFIT	12 : MLO	21 : 0-6,499	9	10,850	0	6,850	0	
NSE	NSE	201803	MBENEFIT	12 : MLO	22 : 6,500-34,999	10	202,280	0	57,100	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)
MAYBAKER	13 : ITQ	23 : 35,000-126,499	-	38,000	43,575	184,518	222,117	-0.0174
MAYBAKER	13 : ITQ	24 : 126,500 & above	-	-	-	61,289	-	-0.1079
MAYBAKER	14 : ATQ	21 : 0-6,499	-	-	-	16,370	14,103	-0.0720
MAYBAKER	14 : ATQ	22 : 6,500-34,999	-	19,000	18,918	162,926	2,050	-0.0260
MAYBAKER	14 : ATQ	23 : 35,000-126,499	-	124,532	159,332	423,410	382,798	-0.0519
MAYBAKER	14 : ATQ	24 : 126,500 & above	-	38,000	-	-	-	-0.1300
MAYBAKER	15 : NTQ	21 : 0-6,499	-	-	-	-	2,874	-0.0808
MAYBAKER	15 : NTQ	22 : 6,500-34,999	-	-	-	5,078	40,500	-0.0561
MAYBAKER	15 : NTQ	23 : 35,000-126,499	-	-	-	212,395	72,000	-0.0545
MAYBAKER	15 : NTQ	24 : 126,500 & above	-	-	-	28,000	182,373	-0.1107
MBENEFIT	11 : MKT	21 : 0-6,499	9,301	-	-	-	-	0.0011
MBENEFIT	11 : MKT	22 : 6,500-34,999	45,100	-	-	-	-	0.0049
MBENEFIT	11 : MKT	23 : 35,000-126,499	185,900	-	-	-	-	0.0146
MBENEFIT	11 : MKT	24 : 126,500 & above	201,000	-	-	-	-	0.0200
MBENEFIT	12 : MLO	21 : 0-6,499	6,850	-	-	-	-	0.0102
MBENEFIT	12 : MLO	22 : 6,500-34,999	57,100	-	-	-	-	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)
MAYBAKER	13 : ITQ	23 : 35,000-126,499									
MAYBAKER	13 : ITQ	24 : 126,500 & above									
MAYBAKER	14 : ATQ	21 : 0-6,499									
MAYBAKER	14 : ATQ	22 : 6,500-34,999									
MAYBAKER	14 : ATQ	23 : 35,000-126,499									
MAYBAKER	14 : ATQ	24 : 126,500 & above									
MAYBAKER	15 : NTQ	21 : 0-6,499									
MAYBAKER	15 : NTQ	22 : 6,500-34,999									
MAYBAKER	15 : NTQ	23 : 35,000-126,499									
MAYBAKER	15 : NTQ	24 : 126,500 & above									
MBENEFIT	11 : MKT	21 : 0-6,499	0.001075	0	0.0000	0.0	9,301	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	22 : 6,500-34,999	0.004922	0	0.0000	0.0	45,100	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	23 : 35,000-126,499	0.014620	0	0.0000	0.0	185,900	0.0	0	0.0000	0.0
MBENEFIT	11 : MKT	24 : 126,500 & above	0.020000	0	0.0000	0.0	201,000	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	21 : 0-6,499	0.001459	0	0.0000	0.0	6,850	0.0	0	0.0000	0.0
MBENEFIT	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	57,100	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	201803	MBENEFIT	12 : MLO	23 : 35,000-126,499	9	664,000	0	424,000	0	
NSE	NSE	201803	MBENEFIT	12 : MLO	24 : 126,500 & above	20	25,666,102	8,230,850	5,271,650	0	
NSE	NSE	201803	MBENEFIT	14 : ATQ	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201803	MBENEFIT	14 : ATQ	24 : 126,500 & above	9	19,408,361	13,215,033	4,193,328	0	
NSE	NSE	201803	MBENEFIT	15 : NTQ	24 : 126,500 & above	5	8,950,000	8,800,000	0	0	
NSE	NSE	201803	MCNICHOLS	11 : MKT	21 : 0-6,499	3	5,445	0	5,445	0	
NSE	NSE	201803	MCNICHOLS	11 : MKT	22 : 6,500-34,999	2	42,500	0	42,500	0	
NSE	NSE	201803	MCNICHOLS	12 : MLO	21 : 0-6,499	9	23,863	0	23,863	0	
NSE	NSE	201803	MCNICHOLS	12 : MLO	22 : 6,500-34,999	2	19,000	8,100	3,900	0	
NSE	NSE	201803	MCNICHOLS	12 : MLO	23 : 35,000-126,499	4	307,000	0	307,000	0	
NSE	NSE	201803	MCNICHOLS	12 : MLO	24 : 126,500 & above	6	12,970,413	104,986	12,854,955	0	
NSE	NSE	201803	MCNICHOLS	13 : ITQ	22 : 6,500-34,999	2	20,000	0	0	0	
NSE	NSE	201803	MCNICHOLS	14 : ATQ	21 : 0-6,499	7	12,768	0	4,400	0	
NSE	NSE	201803	MCNICHOLS	14 : ATQ	23 : 35,000-126,499	2	204,986	0	3,000	0	
NSE	NSE	201803	MEYER	11 : MKT	21 : 0-6,499	4	5,513	0	5,513	0	
NSE	NSE	201803	MEYER	11 : MKT	23 : 35,000-126,499	1	40,000	0	40,000	0	

Guidance:

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

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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)
MBENEFIT	12 : MLO	23 : 35,000-126,499	385,000	-	-	-	2,000	0.0068
MBENEFIT	12 : MLO	24 : 126,500 & above	5,027,500	-	-	100,000	-	0.0136
MBENEFIT	14 : ATQ	21 : 0-6,499	-	-	-	1,000	-	-0.0100
MBENEFIT	14 : ATQ	24 : 126,500 & above	-	150,000	385,328	3,658,000	-	-0.0182
MBENEFIT	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
MCNICHOLS	11 : MKT	21 : 0-6,499	5,445	-	-	-	-	0.0643
MCNICHOLS	11 : MKT	22 : 6,500-34,999	42,500	-	-	-	-	0.0994
MCNICHOLS	12 : MLO	21 : 0-6,499	18,741	-	-	-	-	0.0433
MCNICHOLS	12 : MLO	22 : 6,500-34,999	3,900	-	-	-	-	0.0969
MCNICHOLS	12 : MLO	23 : 35,000-126,499	211,986	-	-	-	95,014	0.0000
MCNICHOLS	12 : MLO	24 : 126,500 & above	12,365,427	489,528	-	-	-	0.0000
MCNICHOLS	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MCNICHOLS	14 : ATQ	21 : 0-6,499	-	-	-	500	-	-0.1064
MCNICHOLS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	3,000	-0.0800
MEYER	11 : MKT	21 : 0-6,499	5,513	-	-	-	-	0.0300
MEYER	11 : MKT	23 : 35,000-126,499	40,000	-	-	-	-	0.0600

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
MBENEFIT	12 : MLO	23 : 35,000-126,499	0.006816		0	0.0000	0.0	424,000	426.4	0	0.0000	0.0
MBENEFIT	12 : MLO	24 : 126,500 & above	0.012698		0	0.0000	0.0	5,271,650	147.2	0	0.0000	0.0
MBENEFIT	14 : ATQ	21 : 0-6,499										
MBENEFIT	14 : ATQ	24 : 126,500 & above										
MBENEFIT	15 : NTQ	24 : 126,500 & above										
MCNICHOLS	11 : MKT	21 : 0-6,499	0.064279		0	0.0000	0.0	5,445	0.0	0	0.0000	0.0
MCNICHOLS	11 : MKT	22 : 6,500-34,999	0.091764		0	0.0000	0.0	42,500	0.0	0	0.0000	0.0
MCNICHOLS	12 : MLO	21 : 0-6,499	0.042321		0	0.0000	0.0	23,863	1100.6	0	0.0000	0.0
MCNICHOLS	12 : MLO	22 : 6,500-34,999	0.096923		0	0.0000	0.0	3,900	0.0	0	0.0000	0.0
MCNICHOLS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	307,000	641.9	0	0.0000	0.0
MCNICHOLS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	12,854,955	1.9	0	0.0000	0.0
MCNICHOLS	13 : ITQ	22 : 6,500-34,999										
MCNICHOLS	14 : ATQ	21 : 0-6,499										
MCNICHOLS	14 : ATQ	23 : 35,000-126,499										
MEYER	11 : MKT	21 : 0-6,499	0.030001		0	0.0000	0.0	5,513	0.0	0	0.0000	0.0
MEYER	11 : MKT	23 : 35,000-126,499	0.060000		0	0.0000	0.0	40,000	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	MEYER	12 : MLO	21 : 0-6,499	10	11,360	0	11,360	0
NSE	NSE	201803	MEYER	12 : MLO	22 : 6,500-34,999	4	76,834	0	48,106	0
NSE	NSE	201803	MEYER	12 : MLO	23 : 35,000-126,499	4	346,899	0	271,750	0
NSE	NSE	201803	MEYER	13 : ITQ	21 : 0-6,499	6	7,124	0	4,874	0
NSE	NSE	201803	MEYER	13 : ITQ	22 : 6,500-34,999	2	17,100	7,100	0	0
NSE	NSE	201803	MEYER	14 : ATQ	21 : 0-6,499	5	5,000	2,000	0	0
NSE	NSE	201803	MEYER	14 : ATQ	23 : 35,000-126,499	4	418,680	98,000	93,281	0
NSE	NSE	201803	MEYER	15 : NTQ	21 : 0-6,499	1	750	0	0	0
NSE	NSE	201803	MEYER	15 : NTQ	22 : 6,500-34,999	1	10,000	0	0	0
NSE	NSE	201803	MEYER	15 : NTQ	23 : 35,000-126,499	1	70,500	0	0	0
NSE	NSE	201803	MOBIL	11 : MKT	21 : 0-6,499	43	30,110	0	30,110	0
NSE	NSE	201803	MOBIL	11 : MKT	22 : 6,500-34,999	3	46,932	0	46,932	0
NSE	NSE	201803	MOBIL	12 : MLO	21 : 0-6,499	188	182,217	15,587	157,937	0
NSE	NSE	201803	MOBIL	12 : MLO	22 : 6,500-34,999	27	489,692	82,382	367,831	0
NSE	NSE	201803	MOBIL	12 : MLO	23 : 35,000-126,499	22	1,356,498	419,575	828,914	0
NSE	NSE	201803	MOBIL	13 : ITQ	21 : 0-6,499	142	188,019	67,388	72,691	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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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)
MEYER	12 : MLO	21 : 0-6,499	11,360	-	-	-	-	0.0504
MEYER	12 : MLO	22 : 6,500-34,999	48,106	-	-	-	-	0.0625
MEYER	12 : MLO	23 : 35,000-126,499	271,000	-	-	-	750	0.0449
MEYER	13 : ITQ	21 : 0-6,499	-	-	-	250	860	-0.0014
MEYER	13 : ITQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MEYER	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
MEYER	14 : ATQ	23 : 35,000-126,499	-	2,000	-	-	3,500	-0.0389
MEYER	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
MEYER	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MEYER	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MOBIL	11 : MKT	21 : 0-6,499	30,110	-	-	-	-	6.1775
MOBIL	11 : MKT	22 : 6,500-34,999	46,932	-	-	-	-	1.3087
MOBIL	12 : MLO	21 : 0-6,499	137,993	3,756	3,312	12,201	675	2.0196
MOBIL	12 : MLO	22 : 6,500-34,999	339,943	8,586	9,302	10,000	-	2.0962
MOBIL	12 : MLO	23 : 35,000-126,499	626,689	46,308	119,588	33,174	1,155	0.9057
MOBIL	13 : ITQ	21 : 0-6,499	500	9,304	2,320	18,650	10,457	-2.4781

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)	
MEYER	12 : MLO	21 : 0-6,499	0.048527		0	0.0000	0.0	11,360	0.0	0	0.0000	0.0
MEYER	12 : MLO	22 : 6,500-34,999	0.056259		0	0.0000	0.0	18,106	0.0	30,000	0.0097	0.0
MEYER	12 : MLO	23 : 35,000-126,499	0.061234		0	0.0000	0.0	160,750	12.4	111,000	0.0293	0.0
MEYER	13 : ITQ	21 : 0-6,499										
MEYER	13 : ITQ	22 : 6,500-34,999										
MEYER	14 : ATQ	21 : 0-6,499										
MEYER	14 : ATQ	23 : 35,000-126,499										
MEYER	15 : NTQ	21 : 0-6,499										
MEYER	15 : NTQ	22 : 6,500-34,999										
MEYER	15 : NTQ	23 : 35,000-126,499										
MOBIL	11 : MKT	21 : 0-6,499	6.129236		0	0.0000	0.0	12,269	0.0	17,841	1.2474	0.0
MOBIL	11 : MKT	22 : 6,500-34,999	0.708233		0	0.0000	0.0	46,932	0.0	0	0.0000	0.0
MOBIL	12 : MLO	21 : 0-6,499	3.537753	349	0.1000	0.0	133,095	137.2	24,493	0.5479	81.7	
MOBIL	12 : MLO	22 : 6,500-34,999	3.723286		0	0.0000	0.0	258,476	76.1	109,355	1.0972	0.6
MOBIL	12 : MLO	23 : 35,000-126,499	6.380374		0	0.0000	0.0	507,578	161.1	321,336	3.3476	49.3
MOBIL	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	201803	MOBIL	13 : ITQ	22 : 6,500-34,999	16	312,633	98,125	77,567	0
NSE	NSE	201803	MOBIL	13 : ITQ	23 : 35,000-126,499	31	1,552,082	948,541	308,220	0
NSE	NSE	201803	MOBIL	14 : ATQ	21 : 0-6,499	76	61,569	22,078	26,560	0
NSE	NSE	201803	MOBIL	14 : ATQ	22 : 6,500-34,999	8	122,726	7,500	102,226	0
NSE	NSE	201803	MOBIL	14 : ATQ	23 : 35,000-126,499	2	89,772	49,772	40,000	0
NSE	NSE	201803	MOBIL	15 : NTQ	21 : 0-6,499	28	39,681	5,835	14,651	0
NSE	NSE	201803	MOBIL	15 : NTQ	22 : 6,500-34,999	5	116,005	47,843	0	0
NSE	NSE	201803	MOBIL	15 : NTQ	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201803	MORISON	11 : MKT	24 : 126,500 & above	1	210,000	210,000	0	0
NSE	NSE	201803	MORISON	12 : MLO	21 : 0-6,499	3	8,550	0	3,011	0
NSE	NSE	201803	MORISON	12 : MLO	22 : 6,500-34,999	2	20,468	0	20,468	0
NSE	NSE	201803	MORISON	12 : MLO	24 : 126,500 & above	1	303,750	0	303,750	0
NSE	NSE	201803	MORISON	14 : ATQ	23 : 35,000-126,499	2	152,300	0	0	0
NSE	NSE	201803	MRS	11 : MKT	21 : 0-6,499	39	34,377	7,000	27,377	0
NSE	NSE	201803	MRS	11 : MKT	22 : 6,500-34,999	5	63,043	0	63,043	0
NSE	NSE	201803	MRS	12 : MLO	21 : 0-6,499	118	175,888	14,145	150,653	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	22 : 6,500-34,999	-	128	8,798	9,109	14,077	-0.6051
MOBIL	13 : ITQ	23 : 35,000-126,499	349	24,349	7,727	138,071	113,629	-0.9395
MOBIL	14 : ATQ	21 : 0-6,499	-	4,254	1,445	3,187	3,048	-2.5507
MOBIL	14 : ATQ	22 : 6,500-34,999	-	11,000	-	98	69,310	-3.4852
MOBIL	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-3.6034
MOBIL	15 : NTQ	21 : 0-6,499	-	-	-	2,000	30	-4.9647
MOBIL	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MOBIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MORISON	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
MORISON	12 : MLO	21 : 0-6,499	3,011	-	-	-	-	0.0000
MORISON	12 : MLO	22 : 6,500-34,999	20,468	-	-	-	-	0.0000
MORISON	12 : MLO	24 : 126,500 & above	97,289	-	206,461	-	-	0.0000
MORISON	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MRS	11 : MKT	21 : 0-6,499	27,377	-	-	-	-	1.1235
MRS	11 : MKT	22 : 6,500-34,999	63,043	-	-	-	-	1.4924
MRS	12 : MLO	21 : 0-6,499	126,067	3,014	7,423	5,376	5,090	0.6811

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	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										
MOBIL	15 : NTQ	23 : 35,000-126,499										
MORISON	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
MORISON	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,011	0.0	0	0.0000	0.0
MORISON	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	20,468	0.0	0	0.0000	0.0
MORISON	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	303,750	103.3	0	0.0000	0.0
MORISON	14 : ATQ	23 : 35,000-126,499										
MRS	11 : MKT	21 : 0-6,499	1.079838		0	0.0000	0.0	21,602	0.0	5,775	0.2441	0.0
MRS	11 : MKT	22 : 6,500-34,999	1.745833		0	0.0000	0.0	17,000	0.0	46,043	0.6501	0.0
MRS	12 : MLO	21 : 0-6,499	0.854088		0	0.0000	0.0	145,650	309.0	5,003	0.2691	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	MRS	12 : MLO	22 : 6,500-34,999	36	463,816	53,001	363,905	0
NSE	NSE	201803	MRS	12 : MLO	23 : 35,000-126,499	3	136,655	30,000	13,856	0
NSE	NSE	201803	MRS	12 : MLO	24 : 126,500 & above	1	127,082	0	127,082	0
NSE	NSE	201803	MRS	13 : ITQ	21 : 0-6,499	74	127,946	35,933	53,407	0
NSE	NSE	201803	MRS	13 : ITQ	22 : 6,500-34,999	41	615,650	218,745	140,479	0
NSE	NSE	201803	MRS	13 : ITQ	23 : 35,000-126,499	7	295,917	0	12,240	0
NSE	NSE	201803	MRS	14 : ATQ	21 : 0-6,499	43	95,043	41,223	17,487	0
NSE	NSE	201803	MRS	14 : ATQ	22 : 6,500-34,999	20	290,389	40,891	58,456	0
NSE	NSE	201803	MRS	14 : ATQ	23 : 35,000-126,499	3	158,332	0	150	0
NSE	NSE	201803	MRS	14 : ATQ	24 : 126,500 & above	1	200,000	180,000	0	0
NSE	NSE	201803	MRS	15 : NTQ	21 : 0-6,499	18	20,488	2,787	7,027	0
NSE	NSE	201803	MRS	15 : NTQ	22 : 6,500-34,999	6	76,165	10,000	10,000	0
NSE	NSE	201803	MRS	15 : NTQ	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201803	MULTITREX	11 : MKT	21 : 0-6,499	1	1	0	1	0
NSE	NSE	201803	MULTITREX	12 : MLO	21 : 0-6,499	1	18	0	18	0
NSE	NSE	201803	MULTITREX	12 : MLO	22 : 6,500-34,999	1	15,000	0	15,000	0

Guidance:

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

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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)
MRS	12 : MLO	22 : 6,500-34,999	296,525	6,986	18,858	4,176	2,600	0.3500
MRS	12 : MLO	23 : 35,000-126,499	6,860	1,000	1,750	586	750	0.2982
MRS	12 : MLO	24 : 126,500 & above	127,082	-	-	-	-	0.0000
MRS	13 : ITQ	21 : 0-6,499	-	4,500	8,214	9,121	7,790	-0.6102
MRS	13 : ITQ	22 : 6,500-34,999	-	-	32,779	25,462	19,803	-0.2464
MRS	13 : ITQ	23 : 35,000-126,499	-	-	-	-	1,000	-0.4991
MRS	14 : ATQ	21 : 0-6,499	-	280	639	135	6,193	-0.5014
MRS	14 : ATQ	22 : 6,500-34,999	-	-	8,500	21,854	18,365	-1.2038
MRS	14 : ATQ	23 : 35,000-126,499	-	-	-	-	150	-0.9500
MRS	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
MRS	15 : NTQ	21 : 0-6,499	-	-	925	2,865	-	-0.2290
MRS	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	-	-1.4000
MRS	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
MULTITREX	11 : MKT	21 : 0-6,499	1	-	-	-	-	0.0000
MULTITREX	12 : MLO	21 : 0-6,499	18	-	-	-	-	0.0000
MULTITREX	12 : MLO	22 : 6,500-34,999	15,000	-	-	-	-	0.0000

Guidance:

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

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

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)	
MRS	12 : MLO	22 : 6,500-34,999	0.779981		0	0.0000	0.0	305,815	776.2	58,090	0.1108	0.0
MRS	12 : MLO	23 : 35,000-126,499	0.733783		0	0.0000	0.0	13,856	2531.1	0	0.0000	0.0
MRS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	127,082	0.0	0	0.0000	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	14 : ATQ	24 : 126,500 & above										
MRS	15 : NTQ	21 : 0-6,499										
MRS	15 : NTQ	22 : 6,500-34,999										
MRS	15 : NTQ	23 : 35,000-126,499										
MULTITREX	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1	0.0	0	0.0000	0.0
MULTITREX	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	18	0.0	0	0.0000	0.0
MULTITREX	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	15,000	0.0	0	0.0000	0.0

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201803	MULTITREX	12 : MLO	24 : 126,500 & above	6	60,000,000	0	60,000,000	0	
NSE	NSE	201803	MULTIVERSE	11 : MKT	21 : 0-6,499	13	30,153	0	30,153	0	
NSE	NSE	201803	MULTIVERSE	11 : MKT	22 : 6,500-34,999	8	128,000	0	128,000	0	
NSE	NSE	201803	MULTIVERSE	11 : MKT	23 : 35,000-126,499	12	963,881	70,000	893,881	0	
NSE	NSE	201803	MULTIVERSE	11 : MKT	24 : 126,500 & above	24	30,961,823	26,749,328	4,212,495	0	
NSE	NSE	201803	MULTIVERSE	12 : MLO	21 : 0-6,499	18	48,086	0	43,361	0	
NSE	NSE	201803	MULTIVERSE	12 : MLO	22 : 6,500-34,999	24	366,364	15,000	315,864	0	
NSE	NSE	201803	MULTIVERSE	12 : MLO	23 : 35,000-126,499	51	4,243,653	140,000	3,722,653	0	
NSE	NSE	201803	MULTIVERSE	12 : MLO	24 : 126,500 & above	118	127,044,912	7,375,844	61,861,845	0	
NSE	NSE	201803	MULTIVERSE	13 : ITQ	21 : 0-6,499	3	15,000	5,000	5,000	0	
NSE	NSE	201803	MULTIVERSE	13 : ITQ	23 : 35,000-126,499	6	572,800	200,000	372,800	0	
NSE	NSE	201803	MULTIVERSE	13 : ITQ	24 : 126,500 & above	7	3,522,495	2,672,495	600,000	0	
NSE	NSE	201803	MULTIVERSE	14 : ATQ	21 : 0-6,499	3	8,001	1	8,000	0	
NSE	NSE	201803	MULTIVERSE	14 : ATQ	22 : 6,500-34,999	17	303,262	69,462	142,500	0	
NSE	NSE	201803	MULTIVERSE	14 : ATQ	23 : 35,000-126,499	33	2,653,628	906,128	1,247,000	0	
NSE	NSE	201803	MULTIVERSE	14 : ATQ	24 : 126,500 & above	69	39,525,913	16,343,909	15,765,126	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
MULTITREX	12 : MLO	24 : 126,500 & above	60,000,000	-	-	-	-	0.0000
MULTIVERSE	11 : MKT	21 : 0-6,499	30,153	-	-	-	-	0.0048
MULTIVERSE	11 : MKT	22 : 6,500-34,999	128,000	-	-	-	-	0.0102
MULTIVERSE	11 : MKT	23 : 35,000-126,499	893,881	-	-	-	-	0.0075
MULTIVERSE	11 : MKT	24 : 126,500 & above	4,212,495	-	-	-	-	0.0110
MULTIVERSE	12 : MLO	21 : 0-6,499	43,361	-	-	-	-	0.0058
MULTIVERSE	12 : MLO	22 : 6,500-34,999	277,864	-	-	30,000	-	0.0027
MULTIVERSE	12 : MLO	23 : 35,000-126,499	3,028,654	-	88,718	444,500	110,781	0.0068
MULTIVERSE	12 : MLO	24 : 126,500 & above	48,495,481	1,260,664	2,793,903	3,059,909	4,724,530	0.0101
MULTIVERSE	13 : ITQ	21 : 0-6,499	-	-	-	5,000	-	0.0100
MULTIVERSE	13 : ITQ	23 : 35,000-126,499	-	102,800	-	120,000	50,000	-0.0019
MULTIVERSE	13 : ITQ	24 : 126,500 & above	-	-	65,518	100,000	134,482	0.0000
MULTIVERSE	14 : ATQ	21 : 0-6,499	-	-	-	8,000	-	-0.0238
MULTIVERSE	14 : ATQ	22 : 6,500-34,999	-	-	32,000	59,995	5	-0.0134
MULTIVERSE	14 : ATQ	23 : 35,000-126,499	50,000	-	200,000	300,000	251,000	-0.0148
MULTIVERSE	14 : ATQ	24 : 126,500 & above	-	75	1,154,225	4,760,189	3,085,081	-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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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)	
MULTITREX	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	60,000,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	21 : 0-6,499	0.004178		0	0.0000	0.0	30,153	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	22 : 6,500-34,999	0.011015		0	0.0000	0.0	128,000	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	23 : 35,000-126,499	0.009436		0	0.0000	0.0	893,881	0.0	0	0.0000	0.0
MULTIVERSE	11 : MKT	24 : 126,500 & above	0.010772		0	0.0000	0.0	3,517,495	0.0	695,000	0.0066	0.0
MULTIVERSE	12 : MLO	21 : 0-6,499	0.005643		0	0.0000	0.0	43,361	0.4	0	0.0000	0.0
MULTIVERSE	12 : MLO	22 : 6,500-34,999	0.006029		0	0.0000	0.0	285,864	157.4	30,000	0.0100	1723.0
MULTIVERSE	12 : MLO	23 : 35,000-126,499	0.009492		0	0.0000	0.0	3,546,872	177.4	175,781	0.0100	1774.1
MULTIVERSE	12 : MLO	24 : 126,500 & above	0.011886		0	0.0000	0.0	51,279,295	426.4	10,582,550	0.0146	181.8
MULTIVERSE	13 : ITQ	21 : 0-6,499										
MULTIVERSE	13 : ITQ	23 : 35,000-126,499										
MULTIVERSE	13 : ITQ	24 : 126,500 & above										
MULTIVERSE	14 : ATQ	21 : 0-6,499										
MULTIVERSE	14 : ATQ	22 : 6,500-34,999										
MULTIVERSE	14 : ATQ	23 : 35,000-126,499										
MULTIVERSE	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	201803	MULTIVERSE	15 : NTQ	21 : 0-6,499	3	2,101	0	0	0	
NSE	NSE	201803	MULTIVERSE	15 : NTQ	22 : 6,500-34,999	2	40,000	40,000	0	0	
NSE	NSE	201803	MULTIVERSE	15 : NTQ	23 : 35,000-126,499	7	645,000	140,000	200,000	0	
NSE	NSE	201803	MULTIVERSE	15 : NTQ	24 : 126,500 & above	20	18,938,469	2,295,950	8,572,300	0	
NSE	NSE	201803	NAHCO	11 : MKT	21 : 0-6,499	45	89,051	5,000	84,051	0	
NSE	NSE	201803	NAHCO	11 : MKT	22 : 6,500-34,999	11	232,128	0	232,128	0	
NSE	NSE	201803	NAHCO	11 : MKT	23 : 35,000-126,499	1	42,570	0	42,570	0	
NSE	NSE	201803	NAHCO	11 : MKT	24 : 126,500 & above	1	147,634	0	147,634	0	
NSE	NSE	201803	NAHCO	12 : MLO	21 : 0-6,499	136	272,587	8,008	256,694	0	
NSE	NSE	201803	NAHCO	12 : MLO	22 : 6,500-34,999	81	1,127,221	136,471	958,840	0	
NSE	NSE	201803	NAHCO	12 : MLO	23 : 35,000-126,499	32	2,076,855	95,359	1,719,668	0	
NSE	NSE	201803	NAHCO	12 : MLO	24 : 126,500 & above	20	11,757,525	7,864,727	3,852,377	0	
NSE	NSE	201803	NAHCO	13 : ITQ	21 : 0-6,499	93	233,542	80,963	107,871	0	
NSE	NSE	201803	NAHCO	13 : ITQ	22 : 6,500-34,999	92	1,581,431	723,282	463,834	0	
NSE	NSE	201803	NAHCO	13 : ITQ	23 : 35,000-126,499	42	2,859,832	859,279	852,232	0	
NSE	NSE	201803	NAHCO	13 : ITQ	24 : 126,500 & above	12	2,395,790	929,033	353,848	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)
MULTIVERSE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
MULTIVERSE	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
MULTIVERSE	15 : NTQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.0200
MULTIVERSE	15 : NTQ	24 : 126,500 & above	-	-	-	5,070,000	2,302,300	-0.0277
NAHCO	11 : MKT	21 : 0-6,499	84,051	-	-	-	-	0.1019
NAHCO	11 : MKT	22 : 6,500-34,999	232,128	-	-	-	-	0.1378
NAHCO	11 : MKT	23 : 35,000-126,499	42,570	-	-	-	-	0.2600
NAHCO	11 : MKT	24 : 126,500 & above	147,634	-	-	-	-	0.1800
NAHCO	12 : MLO	21 : 0-6,499	246,366	7,425	-	2,903	-	0.1144
NAHCO	12 : MLO	22 : 6,500-34,999	874,568	15,899	22,710	33,357	3,474	0.0873
NAHCO	12 : MLO	23 : 35,000-126,499	1,338,629	96,561	29,643	120,197	111,122	0.0588
NAHCO	12 : MLO	24 : 126,500 & above	3,666,614	28,464	-	-	5,200	0.1061
NAHCO	13 : ITQ	21 : 0-6,499	1,300	10,750	21,697	43,323	13,321	-0.0499
NAHCO	13 : ITQ	22 : 6,500-34,999	-	11,662	62,608	124,616	119,219	-0.0798
NAHCO	13 : ITQ	23 : 35,000-126,499	-	12,727	27,319	157,816	310,568	-0.1261
NAHCO	13 : ITQ	24 : 126,500 & above	-	-	2,122	342,446	9,280	-0.1317

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
MULTIVERSE	15 : NTQ	21 : 0-6,499										
MULTIVERSE	15 : NTQ	22 : 6,500-34,999										
MULTIVERSE	15 : NTQ	23 : 35,000-126,499										
MULTIVERSE	15 : NTQ	24 : 126,500 & above										
NAHCO	11 : MKT	21 : 0-6,499	0.125597		0	0.0000	0.0	73,004	0.0	11,047	0.0454	0.0
NAHCO	11 : MKT	22 : 6,500-34,999	0.156947		0	0.0000	0.0	108,491	0.0	123,637	0.0226	0.0
NAHCO	11 : MKT	23 : 35,000-126,499	0.180000		0	0.0000	0.0	42,570	0.0	0	0.0000	0.0
NAHCO	11 : MKT	24 : 126,500 & above	0.289986		0	0.0000	0.0	0	0.0	147,634	0.0700	0.0
NAHCO	12 : MLO	21 : 0-6,499	0.129297		0	0.0000	0.0	237,855	6.3	18,839	0.0376	7.3
NAHCO	12 : MLO	22 : 6,500-34,999	0.103425		0	0.0000	0.0	794,668	101.6	164,172	0.0244	20.0
NAHCO	12 : MLO	23 : 35,000-126,499	0.090960		0	0.0000	0.0	1,440,705	230.2	278,963	0.0149	734.4
NAHCO	12 : MLO	24 : 126,500 & above	0.162100		0	0.0000	0.0	2,585,020	0.0	1,267,357	0.0292	456.9
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	NAHCO	14 : ATQ	21 : 0-6,499	57	94,693	23,486	45,685	0
NSE	NSE	201803	NAHCO	14 : ATQ	22 : 6,500-34,999	47	870,663	448,045	149,943	0
NSE	NSE	201803	NAHCO	14 : ATQ	23 : 35,000-126,499	31	1,851,331	366,341	304,566	0
NSE	NSE	201803	NAHCO	14 : ATQ	24 : 126,500 & above	7	2,432,070	1,307,070	180,221	0
NSE	NSE	201803	NAHCO	15 : NTQ	21 : 0-6,499	42	110,022	47,378	15,703	0
NSE	NSE	201803	NAHCO	15 : NTQ	22 : 6,500-34,999	90	1,649,832	430,245	241,342	0
NSE	NSE	201803	NAHCO	15 : NTQ	23 : 35,000-126,499	65	3,938,164	1,000,522	516,253	0
NSE	NSE	201803	NAHCO	15 : NTQ	24 : 126,500 & above	10	4,250,561	1,473,900	909,337	0
NSE	NSE	201803	NASCON	11 : MKT	21 : 0-6,499	80	76,648	4,320	72,328	0
NSE	NSE	201803	NASCON	11 : MKT	22 : 6,500-34,999	22	321,924	0	321,924	0
NSE	NSE	201803	NASCON	11 : MKT	23 : 35,000-126,499	4	357,027	0	357,027	0
NSE	NSE	201803	NASCON	11 : MKT	24 : 126,500 & above	1	140,095	0	140,095	0
NSE	NSE	201803	NASCON	12 : MLO	21 : 0-6,499	282	566,851	16,838	540,191	0
NSE	NSE	201803	NASCON	12 : MLO	22 : 6,500-34,999	143	2,387,818	143,760	2,149,133	0
NSE	NSE	201803	NASCON	12 : MLO	23 : 35,000-126,499	116	7,339,444	1,373,696	5,437,063	0
NSE	NSE	201803	NASCON	12 : MLO	24 : 126,500 & above	31	24,980,052	1,609,452	22,515,506	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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	14 : ATQ	21 : 0-6,499	-	2,362	-	11,071	8,079	-0.0904
NAHCO	14 : ATQ	22 : 6,500-34,999	-	8,422	9,165	57,596	67,760	-0.1323
NAHCO	14 : ATQ	23 : 35,000-126,499	-	46,425	8,400	199,715	-	-0.1276
NAHCO	14 : ATQ	24 : 126,500 & above	-	175,000	-	5,221	-	-0.1800
NAHCO	15 : NTQ	21 : 0-6,499	-	-	100	7,300	2,400	-0.0539
NAHCO	15 : NTQ	22 : 6,500-34,999	-	1,855	46,365	78,989	7,871	-0.1252
NAHCO	15 : NTQ	23 : 35,000-126,499	-	-	-	110,611	29,607	-0.1128
NAHCO	15 : NTQ	24 : 126,500 & above	-	-	907,892	1,445	-	-0.1700
NASCON	11 : MKT	21 : 0-6,499	72,328	-	-	-	-	0.6436
NASCON	11 : MKT	22 : 6,500-34,999	321,924	-	-	-	-	0.3294
NASCON	11 : MKT	23 : 35,000-126,499	357,027	-	-	-	-	0.2672
NASCON	11 : MKT	24 : 126,500 & above	140,095	-	-	-	-	0.9955
NASCON	12 : MLO	21 : 0-6,499	508,791	3,520	7,605	12,137	1,480	0.3050
NASCON	12 : MLO	22 : 6,500-34,999	1,956,639	30,180	60,691	40,543	39,311	0.2307
NASCON	12 : MLO	23 : 35,000-126,499	4,990,230	196,266	89,805	119,171	150	0.2879
NASCON	12 : MLO	24 : 126,500 & above	22,099,830	124,039	2,150	171,387	53,000	1.0984

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
NAHCO	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	0.522365	4,000	0.0500	0.0	62,623	0.0	5,705	0.0342	0.0
NASCON	11 : MKT	22 : 6,500-34,999	0.460557	0	0.0000	0.0	223,924	0.0	98,000	0.2834	0.0
NASCON	11 : MKT	23 : 35,000-126,499	0.561312	0	0.0000	0.0	0	0.0	357,027	0.1791	0.0
NASCON	11 : MKT	24 : 126,500 & above	1.295504	0	0.0000	0.0	0	0.0	140,095	0.2978	0.0
NASCON	12 : MLO	21 : 0-6,499	0.300404	0	0.0000	0.0	502,415	45.2	37,776	0.1070	592.7
NASCON	12 : MLO	22 : 6,500-34,999	0.359110	0	0.0000	0.0	1,805,767	73.2	343,366	0.1759	351.1
NASCON	12 : MLO	23 : 35,000-126,499	0.268569	50,000	0.1000	0.0	4,539,705	156.8	847,358	0.0929	11.2
NASCON	12 : MLO	24 : 126,500 & above	0.751066	0	0.0000	0.0	13,759,132	61.4	8,756,374	0.3084	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 Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201803	NASCON	13 : ITQ	21 : 0-6,499	156	397,013	142,043	204,628	0	
NSE	NSE	201803	NASCON	13 : ITQ	22 : 6,500-34,999	108	1,701,769	709,054	711,759	0	
NSE	NSE	201803	NASCON	13 : ITQ	23 : 35,000-126,499	76	5,021,451	2,362,483	1,751,598	0	
NSE	NSE	201803	NASCON	13 : ITQ	24 : 126,500 & above	16	4,182,417	3,001,393	711,814	0	
NSE	NSE	201803	NASCON	14 : ATQ	21 : 0-6,499	116	244,336	88,182	113,331	0	
NSE	NSE	201803	NASCON	14 : ATQ	22 : 6,500-34,999	97	1,533,978	628,201	492,645	0	
NSE	NSE	201803	NASCON	14 : ATQ	23 : 35,000-126,499	63	3,982,170	1,521,231	1,034,441	0	
NSE	NSE	201803	NASCON	14 : ATQ	24 : 126,500 & above	10	9,973,717	730,000	8,584,811	0	
NSE	NSE	201803	NASCON	15 : NTQ	21 : 0-6,499	56	129,136	57,511	25,460	0	
NSE	NSE	201803	NASCON	15 : NTQ	22 : 6,500-34,999	59	941,611	541,342	136,646	0	
NSE	NSE	201803	NASCON	15 : NTQ	23 : 35,000-126,499	37	2,444,049	1,446,248	447,801	0	
NSE	NSE	201803	NASCON	15 : NTQ	24 : 126,500 & above	9	4,431,428	1,806,510	0	0	
NSE	NSE	201803	NB	11 : MKT	21 : 0-6,499	161	209,442	0	209,442	0	
NSE	NSE	201803	NB	11 : MKT	22 : 6,500-34,999	34	528,950	0	528,950	0	
NSE	NSE	201803	NB	11 : MKT	23 : 35,000-126,499	23	1,306,072	50,000	1,256,072	0	
NSE	NSE	201803	NB	12 : MLO	21 : 0-6,499	575	919,596	36,421	875,991	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	13 : ITQ	21 : 0-6,499	7,000	29,641	34,400	77,988	34,203	-0.2188
NASCON	13 : ITQ	22 : 6,500-34,999	-	87,160	131,878	273,293	106,992	-0.1498
NASCON	13 : ITQ	23 : 35,000-126,499	54,000	242,000	141,098	771,264	303,475	-0.1536
NASCON	13 : ITQ	24 : 126,500 & above	1,200	190,000	160,900	247,056	83,356	-0.8379
NASCON	14 : ATQ	21 : 0-6,499	-	10,434	15,488	27,817	16,491	-0.7152
NASCON	14 : ATQ	22 : 6,500-34,999	10,000	118,713	47,510	153,846	60,343	-0.5189
NASCON	14 : ATQ	23 : 35,000-126,499	-	-	262,900	470,116	159,200	-0.2108
NASCON	14 : ATQ	24 : 126,500 & above	7,570,756	853,000	5,720	155,300	35	-0.8506
NASCON	15 : NTQ	21 : 0-6,499	-	-	1,550	9,520	942	-1.0745
NASCON	15 : NTQ	22 : 6,500-34,999	-	-	6,025	24,728	64,529	0.0273
NASCON	15 : NTQ	23 : 35,000-126,499	-	-	-	277,791	20,000	-0.3882
NASCON	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NB	11 : MKT	21 : 0-6,499	209,442	-	-	-	-	1.2434
NB	11 : MKT	22 : 6,500-34,999	528,950	-	-	-	-	1.1349
NB	11 : MKT	23 : 35,000-126,499	1,256,072	-	-	-	-	1.4061
NB	12 : MLO	21 : 0-6,499	830,538	9,135	12,687	18,370	5,261	0.5816

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	13 : ITQ	21 : 0-6,499									
NASCON	13 : ITQ	22 : 6,500-34,999									
NASCON	13 : ITQ	23 : 35,000-126,499									
NASCON	13 : ITQ	24 : 126,500 & above									
NASCON	14 : ATQ	21 : 0-6,499									
NASCON	14 : ATQ	22 : 6,500-34,999									
NASCON	14 : ATQ	23 : 35,000-126,499									
NASCON	14 : ATQ	24 : 126,500 & above									
NASCON	15 : NTQ	21 : 0-6,499									
NASCON	15 : NTQ	22 : 6,500-34,999									
NASCON	15 : NTQ	23 : 35,000-126,499									
NASCON	15 : NTQ	24 : 126,500 & above									
NB	11 : MKT	21 : 0-6,499	1.090913	1,482	0.3000	0.0	163,180	0.0	44,780	0.0868	0.0
NB	11 : MKT	22 : 6,500-34,999	0.896397	0	0.0000	0.0	315,446	0.0	213,504	0.2112	0.0
NB	11 : MKT	23 : 35,000-126,499	1.986909	0	0.0000	0.0	627,000	0.0	629,072	0.5321	0.0
NB	12 : MLO	21 : 0-6,499	0.706857	3,200	0.0128	0.0	813,936	39.8	58,855	0.1101	1.9

Guidance:

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

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Market 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	201803	NB	12 : MLO	22 : 6,500-34,999	256	3,821,387	244,735	3,564,502	0
NSE	NSE	201803	NB	12 : MLO	23 : 35,000-126,499	88	5,670,612	520,363	4,920,224	0
NSE	NSE	201803	NB	12 : MLO	24 : 126,500 & above	36	34,039,536	1,059,722	31,531,386	0
NSE	NSE	201803	NB	13 : ITQ	21 : 0-6,499	323	579,100	242,702	286,875	0
NSE	NSE	201803	NB	13 : ITQ	22 : 6,500-34,999	146	2,149,648	1,167,574	819,102	0
NSE	NSE	201803	NB	13 : ITQ	23 : 35,000-126,499	35	1,870,149	1,119,735	479,521	0
NSE	NSE	201803	NB	13 : ITQ	24 : 126,500 & above	8	4,356,961	261,886	2,320,888	0
NSE	NSE	201803	NB	14 : ATQ	21 : 0-6,499	330	657,760	289,065	286,284	0
NSE	NSE	201803	NB	14 : ATQ	22 : 6,500-34,999	181	2,497,026	1,044,637	1,047,724	0
NSE	NSE	201803	NB	14 : ATQ	23 : 35,000-126,499	35	1,815,683	878,127	737,556	0
NSE	NSE	201803	NB	14 : ATQ	24 : 126,500 & above	19	11,542,122	4,577,546	6,964,576	0
NSE	NSE	201803	NB	15 : NTQ	21 : 0-6,499	208	451,417	231,783	114,565	0
NSE	NSE	201803	NB	15 : NTQ	22 : 6,500-34,999	171	2,640,807	1,676,356	433,084	0
NSE	NSE	201803	NB	15 : NTQ	23 : 35,000-126,499	44	2,739,089	1,659,031	595,000	0
NSE	NSE	201803	NB	15 : NTQ	24 : 126,500 & above	16	18,551,896	816,503	17,061,962	0
NSE	NSE	201803	NCR	11 : MKT	21 : 0-6,499	4	1,260	0	1,260	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	12 : MLO	22 : 6,500-34,999	3,265,844	92,244	111,750	91,690	1,056	0.5133
NB	12 : MLO	23 : 35,000-126,499	4,416,767	90,285	241,898	127,954	42,052	0.5538
NB	12 : MLO	24 : 126,500 & above	31,396,309	133,323	-	1,754	-	0.9094
NB	13 : ITQ	21 : 0-6,499	14,490	40,893	57,043	119,687	34,302	-0.5761
NB	13 : ITQ	22 : 6,500-34,999	20,645	120,359	220,803	241,878	108,831	-0.7081
NB	13 : ITQ	23 : 35,000-126,499	14,500	56,165	93,138	117,890	85,313	-0.5091
NB	13 : ITQ	24 : 126,500 & above	2,278,985	41,903	-	-	-	-1.1418
NB	14 : ATQ	21 : 0-6,499	10,558	26,150	69,622	117,857	46,468	-0.1599
NB	14 : ATQ	22 : 6,500-34,999	65,991	158,324	207,246	274,902	170,592	-0.6831
NB	14 : ATQ	23 : 35,000-126,499	128,267	124,925	130,583	233,606	70,175	-1.0183
NB	14 : ATQ	24 : 126,500 & above	5,251,363	1,221,762	-	-	-	-0.4049
NB	15 : NTQ	21 : 0-6,499	-	8,976	19,131	40,530	21,791	-0.4249
NB	15 : NTQ	22 : 6,500-34,999	22,454	800	15,400	163,659	149,102	-0.4793
NB	15 : NTQ	23 : 35,000-126,499	222,833	-	-	110,279	100,300	-1.4697
NB	15 : NTQ	24 : 126,500 & above	16,574,846	449,604	-	-	30,000	-1.2267
NCR	11 : MKT	21 : 0-6,499	1,260	-	-	-	-	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)	
NB	12 : MLO	22 : 6,500-34,999	0.685351		0	0.0000	0.0	3,092,114	32.3	472,388	0.1316	0.0
NB	12 : MLO	23 : 35,000-126,499	0.766193		0	0.0000	0.0	3,786,410	53.4	1,133,814	0.2810	59.7
NB	12 : MLO	24 : 126,500 & above	1.271031		0	0.0000	0.0	12,644,443	0.6	18,886,943	0.2146	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										
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	1,260	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	201803	NCR	12 : MLO	21 : 0-6,499	3	825	0	825	0
NSE	NSE	201803	NEIMETH	11 : MKT	21 : 0-6,499	11	30,619	0	30,619	0
NSE	NSE	201803	NEIMETH	11 : MKT	22 : 6,500-34,999	1	25,000	0	25,000	0
NSE	NSE	201803	NEIMETH	11 : MKT	23 : 35,000-126,499	1	50,000	0	50,000	0
NSE	NSE	201803	NEIMETH	12 : MLO	21 : 0-6,499	18	53,656	0	45,280	0
NSE	NSE	201803	NEIMETH	12 : MLO	22 : 6,500-34,999	23	328,819	27,212	209,420	0
NSE	NSE	201803	NEIMETH	12 : MLO	23 : 35,000-126,499	5	433,757	0	433,757	0
NSE	NSE	201803	NEIMETH	12 : MLO	24 : 126,500 & above	4	1,400,000	200,000	0	0
NSE	NSE	201803	NEIMETH	15 : NTQ	22 : 6,500-34,999	1	30,000	0	0	0
NSE	NSE	201803	NEIMETH	15 : NTQ	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201803	NEIMETH	15 : NTQ	24 : 126,500 & above	1	1,000,000	0	0	0
NSE	NSE	201803	NEM	11 : MKT	21 : 0-6,499	22	44,789	0	44,789	0
NSE	NSE	201803	NEM	11 : MKT	22 : 6,500-34,999	23	384,902	49,100	335,802	0
NSE	NSE	201803	NEM	11 : MKT	23 : 35,000-126,499	9	565,000	0	565,000	0
NSE	NSE	201803	NEM	11 : MKT	24 : 126,500 & above	5	2,697,430	0	2,697,430	0
NSE	NSE	201803	NEM	12 : MLO	21 : 0-6,499	71	152,105	5,000	147,105	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)
NCR	12 : MLO	21 : 0-6,499	825	-	-	-	-	0.0000
NEIMETH	11 : MKT	21 : 0-6,499	30,619	-	-	-	-	0.0000
NEIMETH	11 : MKT	22 : 6,500-34,999	25,000	-	-	-	-	0.0000
NEIMETH	11 : MKT	23 : 35,000-126,499	50,000	-	-	-	-	0.0000
NEIMETH	12 : MLO	21 : 0-6,499	45,280	-	-	-	-	0.0000
NEIMETH	12 : MLO	22 : 6,500-34,999	209,420	-	-	-	-	0.0000
NEIMETH	12 : MLO	23 : 35,000-126,499	433,757	-	-	-	-	0.0000
NEIMETH	12 : MLO	24 : 126,500 & above	-	-	-	-	-	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	44,789	-	-	-	-	0.1321
NEM	11 : MKT	22 : 6,500-34,999	335,802	-	-	-	-	0.0972
NEM	11 : MKT	23 : 35,000-126,499	565,000	-	-	-	-	0.0826
NEM	11 : MKT	24 : 126,500 & above	2,697,430	-	-	-	-	0.0579
NEM	12 : MLO	21 : 0-6,499	137,297	500	-	5,308	-	0.0638

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
NCR	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	825	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	30,619	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	25,000	0.0	0	0.0000	0.0
NEIMETH	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	50,000	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	45,280	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	209,420	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	433,757	0.0	0	0.0000	0.0
NEIMETH	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
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	0.108517		0	0.0000	0.0	44,789	0.0	0	0.0000	0.0
NEM	11 : MKT	22 : 6,500-34,999	0.088757		0	0.0000	0.0	325,802	0.0	10,000	0.0192	0.0
NEM	11 : MKT	23 : 35,000-126,499	0.072631		0	0.0000	0.0	565,000	0.0	0	0.0000	0.0
NEM	11 : MKT	24 : 126,500 & above	0.122919		0	0.0000	0.0	2,191,000	0.0	506,430	0.0460	0.0
NEM	12 : MLO	21 : 0-6,499	0.070460		0	0.0000	0.0	147,105	180.4	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201803	NEM	12 : MLO	22 : 6,500-34,999	95	1,622,108	25,000	1,597,108	0	
NSE	NSE	201803	NEM	12 : MLO	23 : 35,000-126,499	94	7,128,009	110,230	7,017,779	0	
NSE	NSE	201803	NEM	12 : MLO	24 : 126,500 & above	73	28,023,372	1,708,240	25,233,938	0	
NSE	NSE	201803	NEM	13 : ITQ	21 : 0-6,499	30	87,568	21,661	46,641	0	
NSE	NSE	201803	NEM	13 : ITQ	22 : 6,500-34,999	55	874,394	319,464	382,530	0	
NSE	NSE	201803	NEM	13 : ITQ	23 : 35,000-126,499	52	4,024,140	1,027,500	2,259,560	0	
NSE	NSE	201803	NEM	13 : ITQ	24 : 126,500 & above	40	9,159,524	2,747,865	2,810,365	0	
NSE	NSE	201803	NEM	14 : ATQ	21 : 0-6,499	28	76,704	13,600	52,074	0	
NSE	NSE	201803	NEM	14 : ATQ	22 : 6,500-34,999	40	747,120	276,000	355,255	0	
NSE	NSE	201803	NEM	14 : ATQ	23 : 35,000-126,499	49	3,570,520	925,496	1,927,524	0	
NSE	NSE	201803	NEM	14 : ATQ	24 : 126,500 & above	47	13,937,735	3,365,860	7,997,831	0	
NSE	NSE	201803	NEM	15 : NTQ	21 : 0-6,499	12	27,355	6,755	8,500	0	
NSE	NSE	201803	NEM	15 : NTQ	22 : 6,500-34,999	16	289,941	137,291	69,500	0	
NSE	NSE	201803	NEM	15 : NTQ	23 : 35,000-126,499	30	2,324,550	638,950	731,000	0	
NSE	NSE	201803	NEM	15 : NTQ	24 : 126,500 & above	45	11,574,294	3,184,670	2,364,784	0	
NSE	NSE	201803	NESF	12 : MLO	21 : 0-6,499	3	249	0	209	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	22 : 6,500-34,999	1,485,362	11,948	16,200	50,400	10,698	0.0651
NEM	12 : MLO	23 : 35,000-126,499	6,737,712	35,000	106,120	12,000	126,947	0.0694
NEM	12 : MLO	24 : 126,500 & above	23,380,370	612,371	667,910	259,600	33,373	0.0766
NEM	13 : ITQ	21 : 0-6,499	-	-	6,900	19,181	15,060	-0.0497
NEM	13 : ITQ	22 : 6,500-34,999	-	15,000	71,290	128,013	94,927	-0.0238
NEM	13 : ITQ	23 : 35,000-126,499	40,000	255,200	270,400	772,814	369,391	-0.0532
NEM	13 : ITQ	24 : 126,500 & above	-	-	378,709	484,126	556,430	-0.0373
NEM	14 : ATQ	21 : 0-6,499	-	-	16,400	19,669	5,209	-0.0598
NEM	14 : ATQ	22 : 6,500-34,999	-	-	168,439	117,606	410	-0.1080
NEM	14 : ATQ	23 : 35,000-126,499	10,000	100,000	329,500	576,815	490,750	-0.0928
NEM	14 : ATQ	24 : 126,500 & above	-	2,055,894	710,000	3,483,870	444,791	-0.0999
NEM	15 : NTQ	21 : 0-6,499	-	-	-	3,500	-	-0.1300
NEM	15 : NTQ	22 : 6,500-34,999	-	-	-	25,000	19,500	-0.1358
NEM	15 : NTQ	23 : 35,000-126,499	-	100,000	100,000	241,000	100,000	-0.1264
NEM	15 : NTQ	24 : 126,500 & above	-	300,000	-	928,034	745,000	-0.0703
NESF	12 : MLO	21 : 0-6,499	209	-	-	-	-	3.4450

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	22 : 6,500-34,999	0.069838		0	0.0000	0.0	1,597,108	165.4	0	0.0000	0.0
NEM	12 : MLO	23 : 35,000-126,499	0.088611		0	0.0000	0.0	6,592,079	44.6	425,700	0.0278	0.0
NEM	12 : MLO	24 : 126,500 & above	0.120280		0	0.0000	0.0	14,799,209	140.3	10,434,729	0.0251	4.0
NEM	13 : ITQ	21 : 0-6,499										
NEM	13 : ITQ	22 : 6,500-34,999										
NEM	13 : ITQ	23 : 35,000-126,499										
NEM	13 : ITQ	24 : 126,500 & above										
NEM	14 : ATQ	21 : 0-6,499										
NEM	14 : ATQ	22 : 6,500-34,999										
NEM	14 : ATQ	23 : 35,000-126,499										
NEM	14 : ATQ	24 : 126,500 & above										
NEM	15 : NTQ	21 : 0-6,499										
NEM	15 : NTQ	22 : 6,500-34,999										
NEM	15 : NTQ	23 : 35,000-126,499										
NEM	15 : NTQ	24 : 126,500 & above										
NESF	12 : MLO	21 : 0-6,499	3.444976		0	0.0000	0.0	49	0.0	160	2.2500	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	NESTLE	11 : MKT	21 : 0-6,499	119	93,615	0	93,615	0	
NSE	NSE	201803	NESTLE	11 : MKT	22 : 6,500-34,999	2	25,525	0	25,525	0	
NSE	NSE	201803	NESTLE	12 : MLO	21 : 0-6,499	322	327,530	9,719	316,441	0	
NSE	NSE	201803	NESTLE	12 : MLO	22 : 6,500-34,999	55	786,092	73,339	695,870	0	
NSE	NSE	201803	NESTLE	12 : MLO	23 : 35,000-126,499	11	892,402	0	797,910	0	
NSE	NSE	201803	NESTLE	12 : MLO	24 : 126,500 & above	5	1,538,355	0	1,538,355	0	
NSE	NSE	201803	NESTLE	13 : ITQ	21 : 0-6,499	397	665,410	494,464	97,836	0	
NSE	NSE	201803	NESTLE	13 : ITQ	22 : 6,500-34,999	66	761,552	453,615	152,726	0	
NSE	NSE	201803	NESTLE	13 : ITQ	23 : 35,000-126,499	5	374,253	0	279,253	0	
NSE	NSE	201803	NESTLE	14 : ATQ	21 : 0-6,499	225	343,112	220,728	93,887	0	
NSE	NSE	201803	NESTLE	14 : ATQ	22 : 6,500-34,999	29	418,256	147,093	146,016	0	
NSE	NSE	201803	NESTLE	14 : ATQ	23 : 35,000-126,499	2	154,000	0	104,000	0	
NSE	NSE	201803	NESTLE	15 : NTQ	21 : 0-6,499	208	392,515	268,772	20,766	0	
NSE	NSE	201803	NESTLE	15 : NTQ	22 : 6,500-34,999	54	735,824	322,855	141,185	0	
NSE	NSE	201803	NESTLE	15 : NTQ	23 : 35,000-126,499	3	225,932	50,000	0	0	
NSE	NSE	201803	NESTLE	15 : NTQ	24 : 126,500 & above	2	650,000	0	600,770	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
NESTLE	11 : MKT	21 : 0-6,499	93,615	-	-	-	-	20.1022
NESTLE	11 : MKT	22 : 6,500-34,999	25,525	-	-	-	-	34.1900
NESTLE	12 : MLO	21 : 0-6,499	300,349	3,030	1,574	10,945	-	15.0684
NESTLE	12 : MLO	22 : 6,500-34,999	644,855	36,686	4,234	2,512	7,583	8.2890
NESTLE	12 : MLO	23 : 35,000-126,499	772,449	11,012	14,439	10	-	6.0763
NESTLE	12 : MLO	24 : 126,500 & above	1,538,355	-	-	-	-	8.3003
NESTLE	13 : ITQ	21 : 0-6,499	6,870	28,228	17,636	23,910	9,926	-10.8828
NESTLE	13 : ITQ	22 : 6,500-34,999	50,875	10,604	19,920	15,038	-	-4.0844
NESTLE	13 : ITQ	23 : 35,000-126,499	274,253	-	-	5,000	-	5.6553
NESTLE	14 : ATQ	21 : 0-6,499	8,904	17,448	18,462	35,515	7,941	-10.6275
NESTLE	14 : ATQ	22 : 6,500-34,999	37,535	33,560	10,100	16,669	24,507	-2.6998
NESTLE	14 : ATQ	23 : 35,000-126,499	104,000	-	-	-	-	-14.1000
NESTLE	15 : NTQ	21 : 0-6,499	-	2,000	1,685	11,170	102	13.7402
NESTLE	15 : NTQ	22 : 6,500-34,999	30,000	51,677	-	40,745	13,763	4.4910
NESTLE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NESTLE	15 : NTQ	24 : 126,500 & above	577,892	-	-	-	-	-34.0264

Guidance:

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

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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)	
NESTLE	11 : MKT	21 : 0-6,499	21.660334		0	0.0000	0.0	64,310	0.0	29,305	4.9495	0.0
NESTLE	11 : MKT	22 : 6,500-34,999	33.954946		0	0.0000	0.0	25,525	0.0	0	0.0000	0.0
NESTLE	12 : MLO	21 : 0-6,499	19.155486		0	0.0000	0.0	259,810	50.4	56,631	5.3323	0.1
NESTLE	12 : MLO	22 : 6,500-34,999	21.242001		0	0.0000	0.0	427,497	49.2	268,373	4.0909	0.2
NESTLE	12 : MLO	23 : 35,000-126,499	31.320174		0	0.0000	0.0	399,259	0.9	398,651	4.1620	4.6
NESTLE	12 : MLO	24 : 126,500 & above	42.575001		0	0.0000	0.0	0	0.0	1,538,355	9.3155	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	14 : ATQ	21 : 0-6,499										
NESTLE	14 : ATQ	22 : 6,500-34,999										
NESTLE	14 : ATQ	23 : 35,000-126,499										
NESTLE	15 : NTQ	21 : 0-6,499										
NESTLE	15 : NTQ	22 : 6,500-34,999										
NESTLE	15 : NTQ	23 : 35,000-126,499										
NESTLE	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	201803	NIGERINS	11 : MKT	21 : 0-6,499	9	14,921	0	14,921	0
NSE	NSE	201803	NIGERINS	11 : MKT	23 : 35,000-126,499	3	200,000	0	200,000	0
NSE	NSE	201803	NIGERINS	12 : MLO	21 : 0-6,499	5	3,895	0	3,210	0
NSE	NSE	201803	NIGERINS	12 : MLO	22 : 6,500-34,999	3	77,666	0	30,476	0
NSE	NSE	201803	NIGERINS	12 : MLO	23 : 35,000-126,499	4	315,523	0	265,523	0
NSE	NSE	201803	NIGERINS	12 : MLO	24 : 126,500 & above	2	401,688	0	401,688	0
NSE	NSE	201803	NNFM	11 : MKT	21 : 0-6,499	1	150	150	0	0
NSE	NSE	201803	NNFM	11 : MKT	22 : 6,500-34,999	2	15,732	0	15,732	0
NSE	NSE	201803	NNFM	12 : MLO	21 : 0-6,499	23	37,265	0	30,059	0
NSE	NSE	201803	NNFM	12 : MLO	22 : 6,500-34,999	12	200,004	0	130,004	0
NSE	NSE	201803	NNFM	12 : MLO	23 : 35,000-126,499	13	957,647	0	792,743	0
NSE	NSE	201803	NNFM	12 : MLO	24 : 126,500 & above	4	789,604	165,740	336,025	0
NSE	NSE	201803	NNFM	13 : ITQ	21 : 0-6,499	11	22,259	9,799	5,000	0
NSE	NSE	201803	NNFM	13 : ITQ	22 : 6,500-34,999	11	162,885	45,000	20,200	0
NSE	NSE	201803	NNFM	14 : ATQ	21 : 0-6,499	9	14,207	4,000	7,630	0
NSE	NSE	201803	NNFM	14 : ATQ	22 : 6,500-34,999	22	340,868	105,000	141,799	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
NIGERINS	11 : MKT	21 : 0-6,499	14,921	-	-	-	-	0.0000
NIGERINS	11 : MKT	23 : 35,000-126,499	200,000	-	-	-	-	0.0000
NIGERINS	12 : MLO	21 : 0-6,499	3,210	-	-	-	-	0.0000
NIGERINS	12 : MLO	22 : 6,500-34,999	30,476	-	-	-	-	0.0000
NIGERINS	12 : MLO	23 : 35,000-126,499	265,523	-	-	-	-	0.0000
NIGERINS	12 : MLO	24 : 126,500 & above	401,688	-	-	-	-	0.0000
NNFM	11 : MKT	21 : 0-6,499	-	-	-	-	-	0.0000
NNFM	11 : MKT	22 : 6,500-34,999	15,732	-	-	-	-	0.2500
NNFM	12 : MLO	21 : 0-6,499	24,969	-	-	5,000	-	0.1783
NNFM	12 : MLO	22 : 6,500-34,999	120,004	-	-	10,000	-	0.1978
NNFM	12 : MLO	23 : 35,000-126,499	733,483	-	-	-	59,260	0.0285
NNFM	12 : MLO	24 : 126,500 & above	232,825	-	-	-	100,000	0.3322
NNFM	13 : ITQ	21 : 0-6,499	-	-	-	-	5,000	0.2000
NNFM	13 : ITQ	22 : 6,500-34,999	-	-	-	20,000	-	-0.4000
NNFM	14 : ATQ	21 : 0-6,499	-	-	-	140	5,300	-0.3987
NNFM	14 : ATQ	22 : 6,500-34,999	-	-	25,000	102,432	200	-0.3712

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
NIGERINS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	14,921	0.0	0	0.0000	0.0
NIGERINS	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	200,000	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,210	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	30,476	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	265,523	0.0	0	0.0000	0.0
NIGERINS	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	401,688	0.0	0	0.0000	0.0
NNFM	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
NNFM	11 : MKT	22 : 6,500-34,999	0.225000		0	0.0000	0.0	15,732	0.0	0	0.0000	0.0
NNFM	12 : MLO	21 : 0-6,499	0.227439		0	0.0000	0.0	28,459	87.6	1,600	0.0478	0.0
NNFM	12 : MLO	22 : 6,500-34,999	0.238148		0	0.0000	0.0	115,002	48.9	15,002	0.0320	0.0
NNFM	12 : MLO	23 : 35,000-126,499	0.096915		0	0.0000	0.0	792,743	226.2	0	0.0000	0.0
NNFM	12 : MLO	24 : 126,500 & above	0.332195		0	0.0000	0.0	336,025	742.3	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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	NNFM	14 : ATQ	23 : 35,000-126,499	3	140,000	100,000	0	0	
NSE	NSE	201803	NNFM	14 : ATQ	24 : 126,500 & above	2	2,200,000	2,200,000	0	0	
NSE	NSE	201803	NNFM	15 : NTQ	22 : 6,500-34,999	7	127,500	37,500	0	0	
NSE	NSE	201803	NPFMCRFBK	11 : MKT	21 : 0-6,499	19	21,102	0	21,102	0	
NSE	NSE	201803	NPFMCRFBK	11 : MKT	22 : 6,500-34,999	5	108,302	20,000	88,302	0	
NSE	NSE	201803	NPFMCRFBK	11 : MKT	23 : 35,000-126,499	1	49,000	0	49,000	0	
NSE	NSE	201803	NPFMCRFBK	12 : MLO	21 : 0-6,499	22	45,683	0	43,383	0	
NSE	NSE	201803	NPFMCRFBK	12 : MLO	22 : 6,500-34,999	20	385,797	7,260	332,502	0	
NSE	NSE	201803	NPFMCRFBK	12 : MLO	23 : 35,000-126,499	14	964,300	50,100	801,092	0	
NSE	NSE	201803	NPFMCRFBK	12 : MLO	24 : 126,500 & above	9	6,940,474	165,137	6,499,000	0	
NSE	NSE	201803	NPFMCRFBK	13 : ITQ	21 : 0-6,499	9	22,113	2,108	6,708	0	
NSE	NSE	201803	NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	16	292,548	168,302	40,786	0	
NSE	NSE	201803	NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	13	1,002,530	336,241	224,199	0	
NSE	NSE	201803	NPFMCRFBK	13 : ITQ	24 : 126,500 & above	1	409,727	0	409,727	0	
NSE	NSE	201803	NPFMCRFBK	14 : ATQ	21 : 0-6,499	12	33,702	15,371	0	0	
NSE	NSE	201803	NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	14	191,836	30,000	40,183	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
NNFM	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
NNFM	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
NNFM	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
NPFMCRFBK	11 : MKT	21 : 0-6,499	21,102	-	-	-	-	0.0428
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	88,302	-	-	-	-	0.0917
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	49,000	-	-	-	-	0.1400
NPFMCRFBK	12 : MLO	21 : 0-6,499	41,883	-	-	-	-	0.0174
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	248,925	18,892	-	33,900	-	0.0804
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	753,997	-	18,395	28,700	-	0.0565
NPFMCRFBK	12 : MLO	24 : 126,500 & above	6,479,000	-	-	-	20,000	0.1646
NPFMCRFBK	13 : ITQ	21 : 0-6,499	-	1,108	300	5,300	-	-0.0923
NPFMCRFBK	13 : ITQ	22 : 6,500-34,999	-	-	-	14,800	8,246	-0.0809
NPFMCRFBK	13 : ITQ	23 : 35,000-126,499	-	-	501	45,000	-	-0.0354
NPFMCRFBK	13 : ITQ	24 : 126,500 & above	-	-	-	500	20,000	0.0750
NPFMCRFBK	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
NPFMCRFBK	14 : ATQ	22 : 6,500-34,999	-	-	10,000	-	-	-0.0678

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	23 : 35,000-126,499										
NNFM	14 : ATQ	24 : 126,500 & above										
NNFM	15 : NTQ	22 : 6,500-34,999										
NPFMCRFBK	11 : MKT	21 : 0-6,499	0.044502		0	0.0000	0.0	21,102	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	22 : 6,500-34,999	0.087916		0	0.0000	0.0	88,302	0.0	0	0.0000	0.0
NPFMCRFBK	11 : MKT	23 : 35,000-126,499	0.140000		0	0.0000	0.0	49,000	0.0	0	0.0000	0.0
NPFMCRFBK	12 : MLO	21 : 0-6,499	0.026945		0	0.0000	0.0	39,383	362.4	4,000	0.0093	0.0
NPFMCRFBK	12 : MLO	22 : 6,500-34,999	0.092942		0	0.0000	0.0	271,202	1246.7	61,300	0.0554	694.5
NPFMCRFBK	12 : MLO	23 : 35,000-126,499	0.073566		0	0.0000	0.0	614,684	27.3	186,408	0.0133	0.0
NPFMCRFBK	12 : MLO	24 : 126,500 & above	0.098955		0	0.0000	0.0	4,881,740	11.6	1,617,260	0.1196	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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	19	1,190,740	207,000	589,835	0
NSE	NSE	201803	NPFMCRFBK	14 : ATQ	24 : 126,500 & above	6	4,015,977	0	2,362,531	0
NSE	NSE	201803	NPFMCRFBK	15 : NTQ	21 : 0-6,499	5	16,131	0	0	0
NSE	NSE	201803	NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	16	256,119	90,000	1,000	0
NSE	NSE	201803	NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	14	978,900	311,000	177,891	0
NSE	NSE	201803	NPFMCRFBK	15 : NTQ	24 : 126,500 & above	4	1,194,000	600,000	64,422	0
NSE	NSE	201803	NSLTECH	12 : MLO	21 : 0-6,499	1	100	0	100	0
NSE	NSE	201803	NSLTECH	13 : ITQ	21 : 0-6,499	1	100	100	0	0
NSE	NSE	201803	NSLTECH	14 : ATQ	21 : 0-6,499	1	100	100	0	0
NSE	NSE	201803	OANDO	11 : MKT	21 : 0-6,499	22	23,404	0	23,404	0
NSE	NSE	201803	OANDO	11 : MKT	22 : 6,500-34,999	6	99,283	0	99,283	0
NSE	NSE	201803	OANDO	11 : MKT	24 : 126,500 & above	3	9,188,500	0	9,188,500	0
NSE	NSE	201803	OANDO	12 : MLO	21 : 0-6,499	115	209,750	5,000	162,381	0
NSE	NSE	201803	OANDO	12 : MLO	22 : 6,500-34,999	38	666,396	0	563,283	0
NSE	NSE	201803	OANDO	12 : MLO	23 : 35,000-126,499	25	1,745,233	0	1,640,233	0
NSE	NSE	201803	OANDO	12 : MLO	24 : 126,500 & above	22	9,004,843	0	8,204,843	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499	-	100,000	182,397	99,240	30,000	-0.1332
NPFMCRFBK	14 : ATQ	24 : 126,500 & above	-	2,000,000	212,500	-	-	-0.0810
NPFMCRFBK	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0800
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499	-	-	-	-	48,302	-0.0657
NPFMCRFBK	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.2100
NSLTECH	12 : MLO	21 : 0-6,499	100	-	-	-	-	0.0100
NSLTECH	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
NSLTECH	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
OANDO	11 : MKT	21 : 0-6,499	23,404	-	-	-	-	0.0000
OANDO	11 : MKT	22 : 6,500-34,999	99,283	-	-	-	-	0.0000
OANDO	11 : MKT	24 : 126,500 & above	9,188,500	-	-	-	-	0.0000
OANDO	12 : MLO	21 : 0-6,499	151,996	10,384	-	1	-	0.0000
OANDO	12 : MLO	22 : 6,500-34,999	563,283	-	-	-	-	0.0000
OANDO	12 : MLO	23 : 35,000-126,499	1,640,233	-	-	-	-	0.0000
OANDO	12 : MLO	24 : 126,500 & above	8,204,843	-	-	-	-	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)	
NPFMCRFBK	14 : ATQ	23 : 35,000-126,499										
NPFMCRFBK	14 : ATQ	24 : 126,500 & above										
NPFMCRFBK	15 : NTQ	21 : 0-6,499										
NPFMCRFBK	15 : NTQ	22 : 6,500-34,999										
NPFMCRFBK	15 : NTQ	23 : 35,000-126,499										
NPFMCRFBK	15 : NTQ	24 : 126,500 & above										
NSLTECH	12 : MLO	21 : 0-6,499	0.010000		0	0.0000	0.0	100	0.0	0	0.0000	0.0
NSLTECH	13 : ITQ	21 : 0-6,499										
NSLTECH	14 : ATQ	21 : 0-6,499										
OANDO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	23,404	0.0	0	0.0000	0.0
OANDO	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	99,283	0.0	0	0.0000	0.0
OANDO	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	9,188,500	0.0	0	0.0000	0.0
OANDO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	162,381	3.0	0	0.0000	0.0
OANDO	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	563,283	0.0	0	0.0000	0.0
OANDO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	1,640,233	0.0	0	0.0000	0.0
OANDO	12 : MLO	24 : 126,500 & above	0.000000		0	0.0000	0.0	8,204,843	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	201803	OKOMUOIL	11 : MKT	21 : 0-6,499	34	29,279	3,559	25,720	0	
NSE	NSE	201803	OKOMUOIL	11 : MKT	22 : 6,500-34,999	5	42,553	7,117	35,436	0	
NSE	NSE	201803	OKOMUOIL	11 : MKT	23 : 35,000-126,499	2	109,964	0	109,964	0	
NSE	NSE	201803	OKOMUOIL	12 : MLO	21 : 0-6,499	127	160,653	7,472	149,994	0	
NSE	NSE	201803	OKOMUOIL	12 : MLO	22 : 6,500-34,999	33	580,971	100,857	403,432	0	
NSE	NSE	201803	OKOMUOIL	12 : MLO	23 : 35,000-126,499	10	577,541	110,597	403,020	0	
NSE	NSE	201803	OKOMUOIL	12 : MLO	24 : 126,500 & above	2	445,000	0	445,000	0	
NSE	NSE	201803	OKOMUOIL	13 : ITQ	21 : 0-6,499	115	261,551	142,355	66,366	0	
NSE	NSE	201803	OKOMUOIL	13 : ITQ	22 : 6,500-34,999	29	470,663	161,593	109,054	0	
NSE	NSE	201803	OKOMUOIL	13 : ITQ	23 : 35,000-126,499	15	1,032,092	682,128	74,980	0	
NSE	NSE	201803	OKOMUOIL	13 : ITQ	24 : 126,500 & above	1	500,000	0	0	0	
NSE	NSE	201803	OKOMUOIL	14 : ATQ	21 : 0-6,499	43	103,412	39,760	27,480	0	
NSE	NSE	201803	OKOMUOIL	14 : ATQ	22 : 6,500-34,999	22	291,788	91,093	47,150	0	
NSE	NSE	201803	OKOMUOIL	14 : ATQ	23 : 35,000-126,499	8	596,745	199,000	71,805	0	
NSE	NSE	201803	OKOMUOIL	14 : ATQ	24 : 126,500 & above	8	5,720,000	0	60,000	0	
NSE	NSE	201803	OKOMUOIL	15 : NTQ	21 : 0-6,499	20	36,817	9,360	8,546	0	

Guidance:

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

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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	21 : 0-6,499	25,720	-	-	-	-	1.8324
OKOMUOIL	11 : MKT	22 : 6,500-34,999	35,436	-	-	-	-	2.6139
OKOMUOIL	11 : MKT	23 : 35,000-126,499	109,964	-	-	-	-	0.8408
OKOMUOIL	12 : MLO	21 : 0-6,499	125,504	1,954	9,219	7,071	6,246	1.2256
OKOMUOIL	12 : MLO	22 : 6,500-34,999	316,145	-	-	19,854	-	1.1661
OKOMUOIL	12 : MLO	23 : 35,000-126,499	403,020	-	-	-	-	1.9477
OKOMUOIL	12 : MLO	24 : 126,500 & above	445,000	-	-	-	-	0.5685
OKOMUOIL	13 : ITQ	21 : 0-6,499	6,000	2,828	720	21,004	25,428	-1.6133
OKOMUOIL	13 : ITQ	22 : 6,500-34,999	-	-	32,003	26,311	2,999	-0.0104
OKOMUOIL	13 : ITQ	23 : 35,000-126,499	1,000	-	-	73,530	200	0.9035
OKOMUOIL	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
OKOMUOIL	14 : ATQ	21 : 0-6,499	-	8,503	-	7,868	8,312	-1.2573
OKOMUOIL	14 : ATQ	22 : 6,500-34,999	-	-	10,000	20,812	3,651	-2.0252
OKOMUOIL	14 : ATQ	23 : 35,000-126,499	-	-	71,545	-	260	-3.4426
OKOMUOIL	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-2.2000
OKOMUOIL	15 : NTQ	21 : 0-6,499	-	-	-	-	2,784	-1.3257

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
OKOMUOIL	11 : MKT	21 : 0-6,499	1.984963		0	0.0000	0.0	20,452	0.0	5,268	0.3199	0.0
OKOMUOIL	11 : MKT	22 : 6,500-34,999	2.707517		0	0.0000	0.0	17,652	0.0	17,784	0.3556	0.0
OKOMUOIL	11 : MKT	23 : 35,000-126,499	0.033631		0	0.0000	0.0	109,964	0.0	0	0.0000	0.0
OKOMUOIL	12 : MLO	21 : 0-6,499	1.688422		0	0.0000	0.0	134,123	75.5	15,871	0.1918	900.5
OKOMUOIL	12 : MLO	22 : 6,500-34,999	1.662660		0	0.0000	0.0	341,671	1230.9	61,761	0.0612	382.5
OKOMUOIL	12 : MLO	23 : 35,000-126,499	2.553508		0	0.0000	0.0	250,520	0.0	152,500	0.1999	0.0
OKOMUOIL	12 : MLO	24 : 126,500 & above	4.649917		0	0.0000	0.0	0	0.0	445,000	1.4205	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	14 : ATQ	24 : 126,500 & above										
OKOMUOIL	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	201803	OKOMUOIL	15 : NTQ	22 : 6,500-34,999	8	105,100	40,000	35,100	0
NSE	NSE	201803	OKOMUOIL	15 : NTQ	23 : 35,000-126,499	6	441,500	197,000	0	0
NSE	NSE	201803	OKOMUOIL	15 : NTQ	24 : 126,500 & above	10	7,920,000	0	0	0
NSE	NSE	201803	PAINTCOM	11 : MKT	21 : 0-6,499	1	2,000	0	2,000	0
NSE	NSE	201803	PAINTCOM	12 : MLO	22 : 6,500-34,999	1	13,000	0	13,000	0
NSE	NSE	201803	PAINTCOM	12 : MLO	23 : 35,000-126,499	2	93,000	13,000	37,000	0
NSE	NSE	201803	PHARMDEKO	11 : MKT	21 : 0-6,499	1	1	0	1	0
NSE	NSE	201803	PHARMDEKO	11 : MKT	22 : 6,500-34,999	1	23,000	23,000	0	0
NSE	NSE	201803	PHARMDEKO	12 : MLO	21 : 0-6,499	3	4,575	0	4,219	0
NSE	NSE	201803	PHARMDEKO	12 : MLO	22 : 6,500-34,999	3	70,355	24,000	45,710	0
NSE	NSE	201803	PORTPAINT	11 : MKT	21 : 0-6,499	3	2,101	0	2,101	0
NSE	NSE	201803	PORTPAINT	12 : MLO	21 : 0-6,499	5	2,080	0	2,080	0
NSE	NSE	201803	PORTPAINT	12 : MLO	22 : 6,500-34,999	7	160,053	0	140,053	0
NSE	NSE	201803	PORTPAINT	12 : MLO	23 : 35,000-126,499	6	494,597	49,425	301,003	0
NSE	NSE	201803	PORTPAINT	12 : MLO	24 : 126,500 & above	1	150,000	0	94,499	0
NSE	NSE	201803	PORTPAINT	13 : ITQ	21 : 0-6,499	3	1,330	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)	
OKOMUOIL	15 : NTQ	22 : 6,500-34,999	-	-	-	5,000	-	-2.7624	
OKOMUOIL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
OKOMUOIL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
PAINTCOM	11 : MKT	21 : 0-6,499	2,000	-	-	-	-	0.0000	
PAINTCOM	12 : MLO	22 : 6,500-34,999	13,000	-	-	-	-	0.0100	
PAINTCOM	12 : MLO	23 : 35,000-126,499	35,000	-	-	2,000	-	0.0000	
PHARMDEKO	11 : MKT	21 : 0-6,499	1	-	-	-	-	0.0000	
PHARMDEKO	11 : MKT	22 : 6,500-34,999	-	-	-	-	-	0.0000	
PHARMDEKO	12 : MLO	21 : 0-6,499	2,574	-	645	-	-	0.0047	
PHARMDEKO	12 : MLO	22 : 6,500-34,999	23,355	-	-	-	-	0.0049	
PORTPAINT	11 : MKT	21 : 0-6,499	2,101	-	-	-	-	-0.0001	
PORTPAINT	12 : MLO	21 : 0-6,499	2,080	-	-	-	-	0.0481	
PORTPAINT	12 : MLO	22 : 6,500-34,999	129,478	-	10,575	-	-	0.0738	
PORTPAINT	12 : MLO	23 : 35,000-126,499	250,574	-	-	-	50,429	-0.0260	
PORTPAINT	12 : MLO	24 : 126,500 & above	94,499	-	-	-	-	-0.2000	
PORTPAINT	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000	

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
OKOMUOIL	15 : NTQ	22 : 6,500-34,999									
OKOMUOIL	15 : NTQ	23 : 35,000-126,499									
OKOMUOIL	15 : NTQ	24 : 126,500 & above									
PAINTCOM	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	2,000	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	22 : 6,500-34,999	0.010000	0	0.0000	0.0	13,000	0.0	0	0.0000	0.0
PAINTCOM	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	37,000	78.3	0	0.0000	0.0
PHARMDEKO	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1	0.0	0	0.0000	0.0
PHARMDEKO	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
PHARMDEKO	12 : MLO	21 : 0-6,499	0.004740	0	0.0000	0.0	3,219	31.1	1,000	0.0100	4096.0
PHARMDEKO	12 : MLO	22 : 6,500-34,999	0.004890	0	0.0000	0.0	45,710	3532.5	0	0.0000	0.0
PORTPAINT	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	2,101	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	21 : 0-6,499	0.048076	0	0.0000	0.0	2,080	0.0	0	0.0000	0.0
PORTPAINT	12 : MLO	22 : 6,500-34,999	0.073838	0	0.0000	0.0	140,053	11.3	0	0.0000	0.0
PORTPAINT	12 : MLO	23 : 35,000-126,499	0.026750	0	0.0000	0.0	265,172	507.4	35,831	0.1124	11.3
PORTPAINT	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	94,499	0.0	0	0.0000	0.0
PORTPAINT	13 : ITQ	21 : 0-6,499									

Guidance:

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

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Market Execution Quality Detail: March 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	201803	PORTPAINT	13 : ITQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201803	PORTPAINT	14 : ATQ	21 : 0-6,499	1	50	0	50	0
NSE	NSE	201803	PORTPAINT	14 : ATQ	22 : 6,500-34,999	4	69,075	19,000	30,175	0
NSE	NSE	201803	PORTPAINT	14 : ATQ	23 : 35,000-126,499	3	155,299	9,597	76,277	0
NSE	NSE	201803	PORTPAINT	14 : ATQ	24 : 126,500 & above	1	150,000	0	0	0
NSE	NSE	201803	PRESKO	11 : MKT	21 : 0-6,499	39	34,779	0	34,779	0
NSE	NSE	201803	PRESKO	11 : MKT	22 : 6,500-34,999	9	160,940	20,000	140,940	0
NSE	NSE	201803	PRESKO	11 : MKT	23 : 35,000-126,499	5	344,853	0	344,853	0
NSE	NSE	201803	PRESKO	12 : MLO	21 : 0-6,499	112	119,049	15,623	101,407	0
NSE	NSE	201803	PRESKO	12 : MLO	22 : 6,500-34,999	43	693,839	48,497	618,832	0
NSE	NSE	201803	PRESKO	12 : MLO	23 : 35,000-126,499	12	749,405	74,062	675,343	0
NSE	NSE	201803	PRESKO	12 : MLO	24 : 126,500 & above	20	19,286,810	156,420	19,130,390	0
NSE	NSE	201803	PRESKO	13 : ITQ	21 : 0-6,499	111	203,608	66,412	79,913	0
NSE	NSE	201803	PRESKO	13 : ITQ	22 : 6,500-34,999	82	1,322,565	649,103	230,893	0
NSE	NSE	201803	PRESKO	13 : ITQ	23 : 35,000-126,499	19	1,074,728	341,957	195,132	0
NSE	NSE	201803	PRESKO	13 : ITQ	24 : 126,500 & above	6	6,522,161	1,272,151	5,250,010	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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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	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000	
PORTPAINT	14 : ATQ	21 : 0-6,499	-	50	-	-	-	-0.2000	
PORTPAINT	14 : ATQ	22 : 6,500-34,999	-	-	-	100	-	-0.1748	
PORTPAINT	14 : ATQ	23 : 35,000-126,499	-	25,978	-	50,299	-	-0.1670	
PORTPAINT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000	
PRESKO	11 : MKT	21 : 0-6,499	34,779	-	-	-	-	3.7615	
PRESKO	11 : MKT	22 : 6,500-34,999	140,940	-	-	-	-	2.7172	
PRESKO	11 : MKT	23 : 35,000-126,499	344,853	-	-	-	-	2.9258	
PRESKO	12 : MLO	21 : 0-6,499	95,152	2,184	-	3,877	194	2.0642	
PRESKO	12 : MLO	22 : 6,500-34,999	608,128	10,704	-	-	-	2.1367	
PRESKO	12 : MLO	23 : 35,000-126,499	675,343	-	-	-	-	1.1657	
PRESKO	12 : MLO	24 : 126,500 & above	17,930,390	1,200,000	-	-	-	1.9007	
PRESKO	13 : ITQ	21 : 0-6,499	158	3,332	5,851	31,446	9,038	-1.0976	
PRESKO	13 : ITQ	22 : 6,500-34,999	-	30,001	29,530	69,899	8,490	-2.0502	
PRESKO	13 : ITQ	23 : 35,000-126,499	-	-	81,420	52,050	39	-1.0559	
PRESKO	13 : ITQ	24 : 126,500 & above	4,950,000	300,010	-	-	-	-2.4862	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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: March 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	13 : ITQ	23 : 35,000-126,499										
PORTPAINT	14 : ATQ	21 : 0-6,499										
PORTPAINT	14 : ATQ	22 : 6,500-34,999										
PORTPAINT	14 : ATQ	23 : 35,000-126,499										
PORTPAINT	14 : ATQ	24 : 126,500 & above										
PRESCO	11 : MKT	21 : 0-6,499	3.024158		0	0.0000	0.0	28,729	0.0	6,050	0.4791	0.0
PRESCO	11 : MKT	22 : 6,500-34,999	3.446363		0	0.0000	0.0	77,377	0.0	63,563	0.5993	0.0
PRESCO	11 : MKT	23 : 35,000-126,499	4.301746		0	0.0000	0.0	100,000	0.0	244,853	1.4436	0.0
PRESCO	12 : MLO	21 : 0-6,499	2.531725		0	0.0000	0.0	85,280	75.0	16,127	0.2178	4.2
PRESCO	12 : MLO	22 : 6,500-34,999	2.234348		0	0.0000	0.0	554,128	0.0	64,704	0.2359	4.3
PRESCO	12 : MLO	23 : 35,000-126,499	2.463658		0	0.0000	0.0	431,985	0.0	243,358	0.2327	0.0
PRESCO	12 : MLO	24 : 126,500 & above	3.313772		0	0.0000	0.0	13,725,458	1.1	5,404,932	0.2891	2.0
PRESCO	13 : ITQ	21 : 0-6,499										
PRESCO	13 : ITQ	22 : 6,500-34,999										
PRESCO	13 : ITQ	23 : 35,000-126,499										
PRESCO	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	201803	PRESCO	14 : ATQ	21 : 0-6,499	55	89,353	38,425	23,013	0
NSE	NSE	201803	PRESCO	14 : ATQ	22 : 6,500-34,999	23	345,151	135,502	59,485	0
NSE	NSE	201803	PRESCO	14 : ATQ	23 : 35,000-126,499	13	840,546	250,405	304,515	0
NSE	NSE	201803	PRESCO	14 : ATQ	24 : 126,500 & above	3	990,659	0	990,659	0
NSE	NSE	201803	PRESCO	15 : NTQ	21 : 0-6,499	26	56,952	4,185	10,469	0
NSE	NSE	201803	PRESCO	15 : NTQ	22 : 6,500-34,999	14	242,126	92,852	46,290	0
NSE	NSE	201803	PRESCO	15 : NTQ	23 : 35,000-126,499	12	778,335	210,811	106,405	0
NSE	NSE	201803	PRESCO	15 : NTQ	24 : 126,500 & above	3	3,772,151	622,151	2,975,500	0
NSE	NSE	201803	PRESTIGE	11 : MKT	21 : 0-6,499	9	4,529	0	4,529	0
NSE	NSE	201803	PRESTIGE	11 : MKT	22 : 6,500-34,999	6	98,458	0	98,458	0
NSE	NSE	201803	PRESTIGE	11 : MKT	24 : 126,500 & above	2	1,329,941	942,191	387,750	0
NSE	NSE	201803	PRESTIGE	12 : MLO	21 : 0-6,499	10	16,976	0	16,976	0
NSE	NSE	201803	PRESTIGE	12 : MLO	22 : 6,500-34,999	10	183,293	29,258	154,035	0
NSE	NSE	201803	PRESTIGE	12 : MLO	23 : 35,000-126,499	10	814,305	33,376	600,130	0
NSE	NSE	201803	PRESTIGE	12 : MLO	24 : 126,500 & above	22	21,175,202	980,258	20,176,135	0
NSE	NSE	201803	PRESTIGE	13 : ITQ	21 : 0-6,499	8	17,377	4,000	8,000	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)
PRESCO	14 : ATQ	21 : 0-6,499	114	1,550	1,000	9,104	2,998	-2.1349
PRESCO	14 : ATQ	22 : 6,500-34,999	-	1,050	771	47,664	-	-0.4671
PRESCO	14 : ATQ	23 : 35,000-126,499	-	-	-	124,377	45,415	-0.3169
PRESCO	14 : ATQ	24 : 126,500 & above	855,000	-	-	-	-	1.1502
PRESCO	15 : NTQ	21 : 0-6,499	-	-	2,045	989	5,200	-0.4659
PRESCO	15 : NTQ	22 : 6,500-34,999	-	-	-	269	46,021	-1.7822
PRESCO	15 : NTQ	23 : 35,000-126,499	-	106,405	-	-	-	-2.3500
PRESCO	15 : NTQ	24 : 126,500 & above	2,975,500	-	-	-	-	-3.3000
PRESTIGE	11 : MKT	21 : 0-6,499	4,529	-	-	-	-	0.0207
PRESTIGE	11 : MKT	22 : 6,500-34,999	98,458	-	-	-	-	0.0270
PRESTIGE	11 : MKT	24 : 126,500 & above	387,750	-	-	-	-	0.0321
PRESTIGE	12 : MLO	21 : 0-6,499	16,976	-	-	-	-	0.0176
PRESTIGE	12 : MLO	22 : 6,500-34,999	154,035	-	-	-	-	0.0202
PRESTIGE	12 : MLO	23 : 35,000-126,499	520,929	-	-	-	79,000	0.0276
PRESTIGE	12 : MLO	24 : 126,500 & above	19,737,644	341,191	97,300	-	-	0.0143
PRESTIGE	13 : ITQ	21 : 0-6,499	-	-	2,000	-	1,000	0.0025

Guidance:

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

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Market Execution Quality Detail: March 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)
PRESCO	14 : ATQ	21 : 0-6,499									
PRESCO	14 : ATQ	22 : 6,500-34,999									
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	0.024471	0	0.0000	0.0	4,529	0.0	0	0.0000	0.0
PRESTIGE	11 : MKT	22 : 6,500-34,999	0.029131	0	0.0000	0.0	83,458	0.0	15,000	0.0187	0.0
PRESTIGE	11 : MKT	24 : 126,500 & above	0.012076	0	0.0000	0.0	387,750	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	21 : 0-6,499	0.019410	0	0.0000	0.0	16,976	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	22 : 6,500-34,999	0.015834	0	0.0000	0.0	154,035	0.0	0	0.0000	0.0
PRESTIGE	12 : MLO	23 : 35,000-126,499	0.023588	0	0.0000	0.0	600,130	256.5	0	0.0000	0.0
PRESTIGE	12 : MLO	24 : 126,500 & above	0.021620	0	0.0000	0.0	18,109,944	0.0	2,066,191	0.0100	12.2
PRESTIGE	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	201803	PRESTIGE	13 : ITQ	22 : 6,500-34,999	4	77,056	31,236	45,820	0
NSE	NSE	201803	PRESTIGE	13 : ITQ	23 : 35,000-126,499	2	200,000	0	0	0
NSE	NSE	201803	PRESTIGE	13 : ITQ	24 : 126,500 & above	3	1,579,763	0	1,219,000	0
NSE	NSE	201803	PRESTIGE	14 : ATQ	21 : 0-6,499	4	4,000	1,000	1,000	0
NSE	NSE	201803	PRESTIGE	14 : ATQ	22 : 6,500-34,999	3	83,376	33,376	0	0
NSE	NSE	201803	PRESTIGE	14 : ATQ	23 : 35,000-126,499	9	853,376	402,705	90,671	0
NSE	NSE	201803	PRESTIGE	14 : ATQ	24 : 126,500 & above	28	8,056,646	2,073,323	2,185,998	0
NSE	NSE	201803	PRESTIGE	15 : NTQ	21 : 0-6,499	1	1,000	0	0	0
NSE	NSE	201803	PRESTIGE	15 : NTQ	22 : 6,500-34,999	3	58,700	20,000	23,700	0
NSE	NSE	201803	PRESTIGE	15 : NTQ	23 : 35,000-126,499	3	312,000	100,000	0	0
NSE	NSE	201803	PRESTIGE	15 : NTQ	24 : 126,500 & above	13	4,813,023	180,000	0	0
NSE	NSE	201803	PZ	11 : MKT	21 : 0-6,499	49	64,921	0	64,921	0
NSE	NSE	201803	PZ	11 : MKT	22 : 6,500-34,999	13	198,270	29,506	168,764	0
NSE	NSE	201803	PZ	11 : MKT	23 : 35,000-126,499	4	284,457	0	284,457	0
NSE	NSE	201803	PZ	12 : MLO	21 : 0-6,499	227	405,604	9,078	396,526	0
NSE	NSE	201803	PZ	12 : MLO	22 : 6,500-34,999	59	995,054	117,626	850,335	0

Guidance:

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

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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	22 : 6,500-34,999	-	-	5,000	31,820	9,000	0.0011
PRESTIGE	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PRESTIGE	13 : ITQ	24 : 126,500 & above	-	-	-	19,000	-	-0.0031
PRESTIGE	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0100
PRESTIGE	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
PRESTIGE	14 : ATQ	23 : 35,000-126,499	-	-	7,295	-	-	-0.0400
PRESTIGE	14 : ATQ	24 : 126,500 & above	-	-	-	350,000	1,000,000	-0.0154
PRESTIGE	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	22 : 6,500-34,999	-	-	23,700	-	-	-0.0300
PRESTIGE	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
PRESTIGE	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
PZ	11 : MKT	21 : 0-6,499	64,921	-	-	-	-	0.6105
PZ	11 : MKT	22 : 6,500-34,999	168,764	-	-	-	-	0.4059
PZ	11 : MKT	23 : 35,000-126,499	284,457	-	-	-	-	0.9922
PZ	12 : MLO	21 : 0-6,499	331,739	2,869	15,297	21,910	14,086	0.3722
PZ	12 : MLO	22 : 6,500-34,999	743,414	18,633	42,903	17,989	27,396	0.3281

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	22 : 6,500-34,999										
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	0.623661		0	0.0000	0.0	51,291	0.0	13,630	0.1476	0.0
PZ	11 : MKT	22 : 6,500-34,999	0.494843		0	0.0000	0.0	133,248	0.0	35,516	0.1343	0.0
PZ	11 : MKT	23 : 35,000-126,499	1.124955		0	0.0000	0.0	248,457	0.0	36,000	0.0858	0.0
PZ	12 : MLO	21 : 0-6,499	0.442989		0	0.0000	0.0	377,783	346.1	18,743	0.0702	500.6
PZ	12 : MLO	22 : 6,500-34,999	0.470669		0	0.0000	0.0	698,786	127.0	151,549	0.1287	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	PZ	12 : MLO	23 : 35,000-126,499	32	2,185,969	256,659	1,859,965	0
NSE	NSE	201803	PZ	12 : MLO	24 : 126,500 & above	13	3,483,668	272,623	3,211,045	0
NSE	NSE	201803	PZ	13 : ITQ	21 : 0-6,499	138	303,305	114,718	145,295	0
NSE	NSE	201803	PZ	13 : ITQ	22 : 6,500-34,999	55	831,988	268,748	261,340	0
NSE	NSE	201803	PZ	13 : ITQ	23 : 35,000-126,499	21	1,205,173	464,303	163,760	0
NSE	NSE	201803	PZ	13 : ITQ	24 : 126,500 & above	3	1,450,000	0	205,618	0
NSE	NSE	201803	PZ	14 : ATQ	21 : 0-6,499	80	126,013	53,226	54,628	0
NSE	NSE	201803	PZ	14 : ATQ	22 : 6,500-34,999	42	691,490	265,418	191,724	0
NSE	NSE	201803	PZ	14 : ATQ	23 : 35,000-126,499	18	973,629	136,060	315,767	0
NSE	NSE	201803	PZ	14 : ATQ	24 : 126,500 & above	3	550,000	150,000	250,000	0
NSE	NSE	201803	PZ	15 : NTQ	21 : 0-6,499	29	46,421	17,913	11,768	0
NSE	NSE	201803	PZ	15 : NTQ	22 : 6,500-34,999	20	286,091	120,717	33,588	0
NSE	NSE	201803	PZ	15 : NTQ	23 : 35,000-126,499	10	562,412	152,177	50,000	0
NSE	NSE	201803	PZ	15 : NTQ	24 : 126,500 & above	1	150,000	0	0	0
NSE	NSE	201803	REDSTAREX	11 : MKT	21 : 0-6,499	13	8,923	3,764	5,159	0
NSE	NSE	201803	REDSTAREX	11 : MKT	22 : 6,500-34,999	7	68,300	0	68,300	0

Guidance:

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

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

Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
PZ	12 : MLO	23 : 35,000-126,499	1,439,405	127,751	104,500	45,420	3,100	0.4455
PZ	12 : MLO	24 : 126,500 & above	2,338,294	55	459,495	173,351	350	0.2364
PZ	13 : ITQ	21 : 0-6,499	-	3,636	26,913	73,171	18,739	-0.2515
PZ	13 : ITQ	22 : 6,500-34,999	-	20,000	39,683	112,303	27,626	-0.4092
PZ	13 : ITQ	23 : 35,000-126,499	-	12,416	-	133,453	17,891	-0.0205
PZ	13 : ITQ	24 : 126,500 & above	-	18,606	125,306	10,875	2,400	-0.2594
PZ	14 : ATQ	21 : 0-6,499	-	3,535	6,412	26,032	6,987	-0.2101
PZ	14 : ATQ	22 : 6,500-34,999	-	8,000	21,737	48,944	70,896	-0.4538
PZ	14 : ATQ	23 : 35,000-126,499	-	38,510	51,045	188,226	-	-0.3212
PZ	14 : ATQ	24 : 126,500 & above	-	-	250,000	-	-	0.1000
PZ	15 : NTQ	21 : 0-6,499	-	-	-	10,000	-	-0.3930
PZ	15 : NTQ	22 : 6,500-34,999	-	-	-	10,000	3,588	-1.0336
PZ	15 : NTQ	23 : 35,000-126,499	-	-	-	-	50,000	0.7000
PZ	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
REDSTAREX	11 : MKT	21 : 0-6,499	5,159	-	-	-	-	0.4504
REDSTAREX	11 : MKT	22 : 6,500-34,999	68,300	-	-	-	-	0.3904

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	23 : 35,000-126,499	0.574114		0	0.0000	0.0	1,384,995	864.1	474,970	0.1070	1.7
PZ	12 : MLO	24 : 126,500 & above	0.605769		0	0.0000	0.0	1,521,247	147.8	1,689,798	0.0964	826.4
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	0.369015		0	0.0000	0.0	5,159	0.0	0	0.0000	0.0
REDSTAREX	11 : MKT	22 : 6,500-34,999	0.331551		0	0.0000	0.0	43,100	0.0	25,200	0.2167	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	REDSTAREX	11 : MKT	23 : 35,000-126,499	2	100,000	100,000	0	0
NSE	NSE	201803	REDSTAREX	12 : MLO	21 : 0-6,499	97	81,328	0	71,056	0
NSE	NSE	201803	REDSTAREX	12 : MLO	22 : 6,500-34,999	20	310,377	15,000	264,467	0
NSE	NSE	201803	REDSTAREX	12 : MLO	23 : 35,000-126,499	6	283,300	0	201,719	0
NSE	NSE	201803	REDSTAREX	13 : ITQ	21 : 0-6,499	12	32,361	9,449	4,432	0
NSE	NSE	201803	REDSTAREX	13 : ITQ	22 : 6,500-34,999	5	76,470	47,500	1,792	0
NSE	NSE	201803	REDSTAREX	13 : ITQ	23 : 35,000-126,499	1	50,000	0	0	0
NSE	NSE	201803	REDSTAREX	14 : ATQ	21 : 0-6,499	20	59,166	9,900	18,206	0
NSE	NSE	201803	REDSTAREX	14 : ATQ	22 : 6,500-34,999	24	294,360	115,760	56,409	0
NSE	NSE	201803	REDSTAREX	14 : ATQ	23 : 35,000-126,499	2	136,700	0	66,700	0
NSE	NSE	201803	REDSTAREX	15 : NTQ	21 : 0-6,499	1	400	0	400	0
NSE	NSE	201803	REDSTAREX	15 : NTQ	22 : 6,500-34,999	1	9,800	0	0	0
NSE	NSE	201803	REDSTAREX	15 : NTQ	23 : 35,000-126,499	2	100,000	0	0	0
NSE	NSE	201803	REGALINS	11 : MKT	21 : 0-6,499	3	5,450	0	5,450	0
NSE	NSE	201803	REGALINS	11 : MKT	22 : 6,500-34,999	5	110,712	0	110,712	0
NSE	NSE	201803	REGALINS	11 : MKT	23 : 35,000-126,499	4	317,729	0	317,729	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)
REDSTAREX	11 : MKT	23 : 35,000-126,499	-	-	-	-	-	0.0000
REDSTAREX	12 : MLO	21 : 0-6,499	52,687	7,902	3,000	3,400	2,217	0.2018
REDSTAREX	12 : MLO	22 : 6,500-34,999	220,419	2,048	2,310	5,700	32,690	0.2223
REDSTAREX	12 : MLO	23 : 35,000-126,499	90,118	-	-	48,581	18,637	0.0790
REDSTAREX	13 : ITQ	21 : 0-6,499	-	-	-	4,402	30	-0.1392
REDSTAREX	13 : ITQ	22 : 6,500-34,999	-	-	-	1,792	-	-0.6500
REDSTAREX	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
REDSTAREX	14 : ATQ	21 : 0-6,499	-	-	-	3,570	2,666	-0.3337
REDSTAREX	14 : ATQ	22 : 6,500-34,999	8,000	-	-	25,000	2,000	-0.2971
REDSTAREX	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	-0.3725
REDSTAREX	15 : NTQ	21 : 0-6,499	-	-	-	-	400	-0.4000
REDSTAREX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
REDSTAREX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
REGALINS	11 : MKT	21 : 0-6,499	5,450	-	-	-	-	0.0015
REGALINS	11 : MKT	22 : 6,500-34,999	110,712	-	-	-	-	0.0117
REGALINS	11 : MKT	23 : 35,000-126,499	317,729	-	-	-	-	0.0116

Guidance:

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

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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	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	0	0.0	0	0.0000	0.0
REDSTAREX	12 : MLO	21 : 0-6,499	0.248056		0	0.0000	0.0	57,235	57.0	13,821	0.2620	1277.9
REDSTAREX	12 : MLO	22 : 6,500-34,999	0.225608		0	0.0000	0.0	234,467	315.1	30,000	0.0443	0.9
REDSTAREX	12 : MLO	23 : 35,000-126,499	0.135903		0	0.0000	0.0	169,883	2856.2	31,836	0.1000	5578.8
REDSTAREX	13 : ITQ	21 : 0-6,499										
REDSTAREX	13 : ITQ	22 : 6,500-34,999										
REDSTAREX	13 : ITQ	23 : 35,000-126,499										
REDSTAREX	14 : ATQ	21 : 0-6,499										
REDSTAREX	14 : ATQ	22 : 6,500-34,999										
REDSTAREX	14 : ATQ	23 : 35,000-126,499										
REDSTAREX	15 : NTQ	21 : 0-6,499										
REDSTAREX	15 : NTQ	22 : 6,500-34,999										
REDSTAREX	15 : NTQ	23 : 35,000-126,499										
REGALINS	11 : MKT	21 : 0-6,499	0.001467		0	0.0000	0.0	5,450	0.0	0	0.0000	0.0
REGALINS	11 : MKT	22 : 6,500-34,999	0.007290		0	0.0000	0.0	110,712	0.0	0	0.0000	0.0
REGALINS	11 : MKT	23 : 35,000-126,499	0.014721		0	0.0000	0.0	317,729	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	201803	REGALINS	11 : MKT	24 : 126,500 & above	9	4,115,000	0	4,115,000	0	
NSE	NSE	201803	REGALINS	12 : MLO	21 : 0-6,499	36	76,410	0	71,410	0	
NSE	NSE	201803	REGALINS	12 : MLO	22 : 6,500-34,999	34	657,367	0	577,279	0	
NSE	NSE	201803	REGALINS	12 : MLO	23 : 35,000-126,499	79	6,244,767	25,000	5,922,676	0	
NSE	NSE	201803	REGALINS	12 : MLO	24 : 126,500 & above	225	306,276,444	6,906,418	249,137,548	0	
NSE	NSE	201803	REGALINS	13 : ITQ	22 : 6,500-34,999	3	92,650	24,650	59,287	0	
NSE	NSE	201803	REGALINS	13 : ITQ	23 : 35,000-126,499	8	546,870	278,870	268,000	0	
NSE	NSE	201803	REGALINS	13 : ITQ	24 : 126,500 & above	9	6,750,000	1,140,000	725,563	0	
NSE	NSE	201803	REGALINS	14 : ATQ	21 : 0-6,499	7	21,550	5,300	10,750	0	
NSE	NSE	201803	REGALINS	14 : ATQ	22 : 6,500-34,999	8	172,900	30,000	133,900	0	
NSE	NSE	201803	REGALINS	14 : ATQ	23 : 35,000-126,499	50	3,962,417	694,858	2,261,840	0	
NSE	NSE	201803	REGALINS	14 : ATQ	24 : 126,500 & above	122	93,639,328	28,620,944	44,113,829	0	
NSE	NSE	201803	REGALINS	15 : NTQ	21 : 0-6,499	1	5,000	0	0	0	
NSE	NSE	201803	REGALINS	15 : NTQ	23 : 35,000-126,499	10	905,000	0	450,000	0	
NSE	NSE	201803	REGALINS	15 : NTQ	24 : 126,500 & above	45	65,539,678	6,382,374	9,185,354	0	
NSE	NSE	201803	ROYALEX	11 : MKT	21 : 0-6,499	9	13,321	0	13,321	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	11 : MKT	24 : 126,500 & above	4,115,000	-	-	-	-	0.0081	
REGALINS	12 : MLO	21 : 0-6,499	71,135	-	-	-	-	-0.0008	
REGALINS	12 : MLO	22 : 6,500-34,999	449,487	-	52,256	60,536	15,000	0.0051	
REGALINS	12 : MLO	23 : 35,000-126,499	5,134,333	233,000	137,620	417,723	-	0.0020	
REGALINS	12 : MLO	24 : 126,500 & above	180,916,089	8,459,882	26,803,855	19,132,030	5,291,193	0.0035	
REGALINS	13 : ITQ	22 : 6,500-34,999	-	-	-	59,287	-	-0.0041	
REGALINS	13 : ITQ	23 : 35,000-126,499	-	39,900	-	178,100	50,000	0.0029	
REGALINS	13 : ITQ	24 : 126,500 & above	-	-	-	112,001	-	-0.0024	
REGALINS	14 : ATQ	21 : 0-6,499	-	-	-	2,750	4,000	-0.0137	
REGALINS	14 : ATQ	22 : 6,500-34,999	-	-	75,000	10,000	15,500	-0.0100	
REGALINS	14 : ATQ	23 : 35,000-126,499	100,000	550,000	747,100	539,740	125,000	-0.0104	
REGALINS	14 : ATQ	24 : 126,500 & above	-	1,186,267	12,862,862	14,011,096	4,860,000	-0.0102	
REGALINS	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000	
REGALINS	15 : NTQ	23 : 35,000-126,499	-	-	-	350,000	100,000	-0.0144	
REGALINS	15 : NTQ	24 : 126,500 & above	-	-	150,000	5,335,354	700,000	-0.0125	
ROYALEX	11 : MKT	21 : 0-6,499	13,321	-	-	-	-	0.0075	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	11 : MKT	24 : 126,500 & above	0.013061		0	0.0000	0.0	3,915,000	0.0	200,000	0.0075	0.0
REGALINS	12 : MLO	21 : 0-6,499	0.005093		0	0.0000	0.0	71,135	0.0	275	0.0100	5439.0
REGALINS	12 : MLO	22 : 6,500-34,999	0.006189		0	0.0000	0.0	577,279	191.2	0	0.0000	0.0
REGALINS	12 : MLO	23 : 35,000-126,499	0.004710		0	0.0000	0.0	5,922,676	50.5	0	0.0000	0.0
REGALINS	12 : MLO	24 : 126,500 & above	0.007346		0	0.0000	0.0	245,313,548	304.8	3,824,000	0.0100	2075.5
REGALINS	13 : ITQ	22 : 6,500-34,999										
REGALINS	13 : ITQ	23 : 35,000-126,499										
REGALINS	13 : ITQ	24 : 126,500 & above										
REGALINS	14 : ATQ	21 : 0-6,499										
REGALINS	14 : ATQ	22 : 6,500-34,999										
REGALINS	14 : ATQ	23 : 35,000-126,499										
REGALINS	14 : ATQ	24 : 126,500 & above										
REGALINS	15 : NTQ	21 : 0-6,499										
REGALINS	15 : NTQ	23 : 35,000-126,499										
REGALINS	15 : NTQ	24 : 126,500 & above										
ROYALEX	11 : MKT	21 : 0-6,499	0.007506		0	0.0000	0.0	13,321	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	201803	ROYALEX	11 : MKT	22 : 6,500-34,999	1	7,656	0	7,656	0
NSE	NSE	201803	ROYALEX	11 : MKT	23 : 35,000-126,499	1	95,000	0	95,000	0
NSE	NSE	201803	ROYALEX	11 : MKT	24 : 126,500 & above	2	995,333	995,333	0	0
NSE	NSE	201803	ROYALEX	12 : MLO	21 : 0-6,499	19	38,531	0	31,182	0
NSE	NSE	201803	ROYALEX	12 : MLO	22 : 6,500-34,999	21	325,191	33,300	182,993	0
NSE	NSE	201803	ROYALEX	12 : MLO	23 : 35,000-126,499	32	2,529,469	16,680	2,263,033	0
NSE	NSE	201803	ROYALEX	12 : MLO	24 : 126,500 & above	54	82,578,094	4,610,266	67,990,385	0
NSE	NSE	201803	ROYALEX	13 : ITQ	21 : 0-6,499	1	2,201	0	2,201	0
NSE	NSE	201803	ROYALEX	13 : ITQ	22 : 6,500-34,999	2	68,315	0	33,320	0
NSE	NSE	201803	ROYALEX	13 : ITQ	23 : 35,000-126,499	4	247,927	0	81,857	0
NSE	NSE	201803	ROYALEX	13 : ITQ	24 : 126,500 & above	3	606,000	206,000	0	0
NSE	NSE	201803	ROYALEX	14 : ATQ	21 : 0-6,499	3	13,000	8,000	0	0
NSE	NSE	201803	ROYALEX	14 : ATQ	22 : 6,500-34,999	6	111,442	75,842	20,000	0
NSE	NSE	201803	ROYALEX	14 : ATQ	23 : 35,000-126,499	15	1,081,570	40,000	761,570	0
NSE	NSE	201803	ROYALEX	14 : ATQ	24 : 126,500 & above	29	13,421,430	3,784,590	3,321,242	0
NSE	NSE	201803	ROYALEX	15 : NTQ	21 : 0-6,499	1	5,637	0	0	0

Guidance:

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

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Market Execution Quality Detail: March 2018

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	11 : MKT	22 : 6,500-34,999	7,656	-	-	-	-	0.0200
ROYALEX	11 : MKT	23 : 35,000-126,499	95,000	-	-	-	-	0.0000
ROYALEX	11 : MKT	24 : 126,500 & above	-	-	-	-	-	0.0000
ROYALEX	12 : MLO	21 : 0-6,499	20,662	-	-	6,344	4,176	0.0084
ROYALEX	12 : MLO	22 : 6,500-34,999	145,326	5,697	10,000	21,970	-	0.0078
ROYALEX	12 : MLO	23 : 35,000-126,499	1,721,836	-	-	330,459	97,216	0.0036
ROYALEX	12 : MLO	24 : 126,500 & above	37,152,645	-	555,401	727,438	20,900	0.0092
ROYALEX	13 : ITQ	21 : 0-6,499	-	-	-	-	2,201	0.0100
ROYALEX	13 : ITQ	22 : 6,500-34,999	-	-	-	-	33,320	-0.0100
ROYALEX	13 : ITQ	23 : 35,000-126,499	-	-	-	5,637	-	-0.0007
ROYALEX	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
ROYALEX	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
ROYALEX	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	-0.0100
ROYALEX	14 : ATQ	23 : 35,000-126,499	-	150,000	50,000	-	511,570	-0.0100
ROYALEX	14 : ATQ	24 : 126,500 & above	297,097	-	207,656	1,493,312	670,005	-0.0091
ROYALEX	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 Execution Quality Detail: March 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)
ROYALEX	11 : MKT	22 : 6,500-34,999	0.020000	0	0.0000	0.0	7,656	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	23 : 35,000-126,499	0.010000	0	0.0000	0.0	95,000	0.0	0	0.0000	0.0
ROYALEX	11 : MKT	24 : 126,500 & above	0.000000	0	0.0000	0.0	0	0.0	0	0.0000	0.0
ROYALEX	12 : MLO	21 : 0-6,499	0.010689	0	0.0000	0.0	31,182	588.7	0	0.0000	0.0
ROYALEX	12 : MLO	22 : 6,500-34,999	0.005208	0	0.0000	0.0	182,993	112.5	0	0.0000	0.0
ROYALEX	12 : MLO	23 : 35,000-126,499	0.007150	0	0.0000	0.0	2,263,033	645.7	0	0.0000	0.0
ROYALEX	12 : MLO	24 : 126,500 & above	0.009487	0	0.0000	0.0	67,790,385	4709.8	200,000	0.0078	0.0
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									
ROYALEX	14 : ATQ	24 : 126,500 & above									
ROYALEX	15 : NTQ	21 : 0-6,499									

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	ROYALEX	15 : NTQ	22 : 6,500-34,999	2	58,300	33,300	0	0
NSE	NSE	201803	ROYALEX	15 : NTQ	23 : 35,000-126,499	3	233,500	95,000	56,680	0
NSE	NSE	201803	ROYALEX	15 : NTQ	24 : 126,500 & above	16	6,322,000	860,000	293,718	0
NSE	NSE	201803	RTBRISCOE	11 : MKT	21 : 0-6,499	2	1,001	0	1,001	0
NSE	NSE	201803	RTBRISCOE	12 : MLO	21 : 0-6,499	6	8,394	0	8,394	0
NSE	NSE	201803	RTBRISCOE	12 : MLO	22 : 6,500-34,999	1	13,022	0	13,022	0
NSE	NSE	201803	RTBRISCOE	12 : MLO	23 : 35,000-126,499	1	100,000	0	100,000	0
NSE	NSE	201803	RTBRISCOE	12 : MLO	24 : 126,500 & above	1	150,000	0	150,000	0
NSE	NSE	201803	SCOA	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0
NSE	NSE	201803	SCOA	12 : MLO	21 : 0-6,499	10	6,969	0	6,969	0
NSE	NSE	201803	SEPLAT	11 : MKT	21 : 0-6,499	44	11,901	1,909	9,992	0
NSE	NSE	201803	SEPLAT	11 : MKT	22 : 6,500-34,999	1	24,000	0	24,000	0
NSE	NSE	201803	SEPLAT	12 : MLO	21 : 0-6,499	143	162,794	16,490	138,319	0
NSE	NSE	201803	SEPLAT	12 : MLO	22 : 6,500-34,999	55	878,920	133,738	666,778	0
NSE	NSE	201803	SEPLAT	12 : MLO	23 : 35,000-126,499	7	483,626	58,981	374,645	0
NSE	NSE	201803	SEPLAT	12 : MLO	24 : 126,500 & above	4	1,550,000	496,628	1,053,372	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
ROYALEX	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	0.0000	
ROYALEX	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.0300	
ROYALEX	15 : NTQ	24 : 126,500 & above	-	-	-	155,000	45,000	-0.0242	
RTBRISCOE	11 : MKT	21 : 0-6,499	1,001	-	-	-	-	0.0000	
RTBRISCOE	12 : MLO	21 : 0-6,499	8,394	-	-	-	-	0.0000	
RTBRISCOE	12 : MLO	22 : 6,500-34,999	13,022	-	-	-	-	0.0000	
RTBRISCOE	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0000	
RTBRISCOE	12 : MLO	24 : 126,500 & above	150,000	-	-	-	-	0.0000	
SCOA	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000	
SCOA	12 : MLO	21 : 0-6,499	6,969	-	-	-	-	0.0000	
SEPLAT	11 : MKT	21 : 0-6,499	9,992	-	-	-	-	20.9960	
SEPLAT	11 : MKT	22 : 6,500-34,999	24,000	-	-	-	-	39.6448	
SEPLAT	12 : MLO	21 : 0-6,499	133,471	20	2,178	1,273	1,322	5.7395	
SEPLAT	12 : MLO	22 : 6,500-34,999	645,992	6,036	-	14,750	-	4.8466	
SEPLAT	12 : MLO	23 : 35,000-126,499	332,645	42,000	-	-	-	9.5360	
SEPLAT	12 : MLO	24 : 126,500 & above	1,053,372	-	-	-	-	18.2479	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	15 : NTQ	22 : 6,500-34,999									
ROYALEX	15 : NTQ	23 : 35,000-126,499									
ROYALEX	15 : NTQ	24 : 126,500 & above									
RTBRISCOE	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,001	0.0	0	0.0000	0.0
RTBRISCOE	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	8,394	0.0	0	0.0000	0.0
RTBRISCOE	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	13,022	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
RTBRISCOE	12 : MLO	24 : 126,500 & above	0.000000	0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
SCOA	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
SCOA	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,969	0.0	0	0.0000	0.0
SEPLAT	11 : MKT	21 : 0-6,499	20.709707	0	0.0000	0.0	9,541	0.0	451	0.4257	0.0
SEPLAT	11 : MKT	22 : 6,500-34,999	39.744842	0	0.0000	0.0	0	0.0	24,000	4.8724	0.0
SEPLAT	12 : MLO	21 : 0-6,499	13.160290	0	0.0000	0.0	108,762	41.1	29,557	1.3591	33.7
SEPLAT	12 : MLO	22 : 6,500-34,999	16.133268	0	0.0000	0.0	508,597	12.0	158,181	3.3357	45.3
SEPLAT	12 : MLO	23 : 35,000-126,499	26.052657	0	0.0000	0.0	251,070	3.5	123,575	5.4796	0.0
SEPLAT	12 : MLO	24 : 126,500 & above	27.120671	0	0.0000	0.0	650,000	0.0	403,372	15.6005	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	SEPLAT	13 : ITQ	21 : 0-6,499	138	157,772	72,389	38,061	0
NSE	NSE	201803	SEPLAT	13 : ITQ	22 : 6,500-34,999	55	763,809	489,264	157,500	0
NSE	NSE	201803	SEPLAT	13 : ITQ	23 : 35,000-126,499	2	112,020	0	56,250	0
NSE	NSE	201803	SEPLAT	13 : ITQ	24 : 126,500 & above	1	150,000	0	150,000	0
NSE	NSE	201803	SEPLAT	14 : ATQ	21 : 0-6,499	77	123,868	55,997	26,248	0
NSE	NSE	201803	SEPLAT	14 : ATQ	22 : 6,500-34,999	43	643,846	261,598	175,788	0
NSE	NSE	201803	SEPLAT	14 : ATQ	23 : 35,000-126,499	4	302,000	152,000	100,000	0
NSE	NSE	201803	SEPLAT	14 : ATQ	24 : 126,500 & above	1	500,000	500,000	0	0
NSE	NSE	201803	SEPLAT	15 : NTQ	21 : 0-6,499	26	40,791	26,132	7,628	0
NSE	NSE	201803	SEPLAT	15 : NTQ	22 : 6,500-34,999	32	475,389	195,599	40,715	0
NSE	NSE	201803	SEPLAT	15 : NTQ	23 : 35,000-126,499	3	200,000	0	0	0
NSE	NSE	201803	SKYEBANK	11 : MKT	21 : 0-6,499	82	160,969	7,000	153,969	0
NSE	NSE	201803	SKYEBANK	11 : MKT	22 : 6,500-34,999	43	695,539	34,323	661,216	0
NSE	NSE	201803	SKYEBANK	11 : MKT	23 : 35,000-126,499	37	2,391,710	50,000	2,341,710	0
NSE	NSE	201803	SKYEBANK	11 : MKT	24 : 126,500 & above	22	12,880,857	1,798,969	11,081,888	0
NSE	NSE	201803	SKYEBANK	12 : MLO	21 : 0-6,499	208	479,371	2,166	417,020	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
SEPLAT	13 : ITQ	21 : 0-6,499	-	430	10,979	13,888	3,628	-4.3725
SEPLAT	13 : ITQ	22 : 6,500-34,999	4,929	40,006	10,185	68,318	8,963	0.4868
SEPLAT	13 : ITQ	23 : 35,000-126,499	-	-	-	56,250	-	-25.7704
SEPLAT	13 : ITQ	24 : 126,500 & above	150,000	-	-	-	-	-10.0000
SEPLAT	14 : ATQ	21 : 0-6,499	-	440	12	14,599	5,344	-2.6574
SEPLAT	14 : ATQ	22 : 6,500-34,999	41,453	18,925	-	285	51,584	-13.7545
SEPLAT	14 : ATQ	23 : 35,000-126,499	100,000	-	-	-	-	4.0000
SEPLAT	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
SEPLAT	15 : NTQ	21 : 0-6,499	-	-	500	-	7,128	-17.8307
SEPLAT	15 : NTQ	22 : 6,500-34,999	-	20,000	20,000	715	-	-9.0897
SEPLAT	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
SKYEBANK	11 : MKT	21 : 0-6,499	153,969	-	-	-	-	0.0213
SKYEBANK	11 : MKT	22 : 6,500-34,999	661,216	-	-	-	-	0.0246
SKYEBANK	11 : MKT	23 : 35,000-126,499	2,341,710	-	-	-	-	0.0213
SKYEBANK	11 : MKT	24 : 126,500 & above	11,081,888	-	-	-	-	0.0080
SKYEBANK	12 : MLO	21 : 0-6,499	374,700	2,057	15,012	25,101	150	0.0143

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
SEPLAT	13 : ITQ	21 : 0-6,499										
SEPLAT	13 : ITQ	22 : 6,500-34,999										
SEPLAT	13 : ITQ	23 : 35,000-126,499										
SEPLAT	13 : ITQ	24 : 126,500 & above										
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										
SKYEBANK	11 : MKT	21 : 0-6,499	0.017502		0	0.0000	0.0	148,719	0.0	5,250	0.0099	0.0
SKYEBANK	11 : MKT	22 : 6,500-34,999	0.027131		0	0.0000	0.0	593,666	0.0	67,550	0.0108	0.0
SKYEBANK	11 : MKT	23 : 35,000-126,499	0.028788		0	0.0000	0.0	1,867,540	0.0	474,170	0.0123	0.0
SKYEBANK	11 : MKT	24 : 126,500 & above	0.028289		0	0.0000	0.0	6,936,000	0.0	4,145,888	0.0196	0.0
SKYEBANK	12 : MLO	21 : 0-6,499	0.017595		0	0.0000	0.0	402,609	61.4	14,411	0.0088	203.4

Guidance:

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

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

Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	SKYEBANK	12 : MLO	22 : 6,500-34,999	157	2,545,121	0	2,208,951	0
NSE	NSE	201803	SKYEBANK	12 : MLO	23 : 35,000-126,499	151	11,299,168	75,795	10,603,649	0
NSE	NSE	201803	SKYEBANK	12 : MLO	24 : 126,500 & above	232	206,997,039	13,068,817	166,990,189	0
NSE	NSE	201803	SKYEBANK	13 : ITQ	21 : 0-6,499	33	97,888	27,231	65,692	0
NSE	NSE	201803	SKYEBANK	13 : ITQ	22 : 6,500-34,999	29	573,328	39,992	524,915	0
NSE	NSE	201803	SKYEBANK	13 : ITQ	23 : 35,000-126,499	48	3,274,147	808,240	2,038,907	0
NSE	NSE	201803	SKYEBANK	13 : ITQ	24 : 126,500 & above	47	21,169,661	7,787,394	9,062,179	0
NSE	NSE	201803	SKYEBANK	14 : ATQ	21 : 0-6,499	75	191,186	53,090	113,340	0
NSE	NSE	201803	SKYEBANK	14 : ATQ	22 : 6,500-34,999	74	1,253,295	380,543	596,578	0
NSE	NSE	201803	SKYEBANK	14 : ATQ	23 : 35,000-126,499	101	7,933,779	2,906,232	3,819,661	0
NSE	NSE	201803	SKYEBANK	14 : ATQ	24 : 126,500 & above	96	53,227,919	14,886,060	31,643,688	0
NSE	NSE	201803	SKYEBANK	15 : NTQ	21 : 0-6,499	42	92,916	22,451	31,771	0
NSE	NSE	201803	SKYEBANK	15 : NTQ	22 : 6,500-34,999	65	1,098,924	353,739	229,520	0
NSE	NSE	201803	SKYEBANK	15 : NTQ	23 : 35,000-126,499	94	7,026,871	1,483,752	1,305,261	0
NSE	NSE	201803	SKYEBANK	15 : NTQ	24 : 126,500 & above	164	100,070,760	24,029,781	11,808,154	0
NSE	NSE	201803	SKYESHELT	11 : MKT	21 : 0-6,499	1	200	0	200	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
SKYEBANK	12 : MLO	22 : 6,500-34,999	1,883,749	21,853	87,978	89,350	68,021	0.0150
SKYEBANK	12 : MLO	23 : 35,000-126,499	8,588,889	252,663	618,511	928,532	215,054	0.0124
SKYEBANK	12 : MLO	24 : 126,500 & above	133,017,320	1,388,770	12,054,967	12,707,346	4,894,738	0.0092
SKYEBANK	13 : ITQ	21 : 0-6,499	-	8,177	10,815	39,721	1,979	-0.0216
SKYEBANK	13 : ITQ	22 : 6,500-34,999	16,000	30,000	119,449	183,667	100,874	-0.0057
SKYEBANK	13 : ITQ	23 : 35,000-126,499	10,000	351,305	309,665	975,223	226,186	-0.0090
SKYEBANK	13 : ITQ	24 : 126,500 & above	-	476,193	661,932	3,098,058	1,663,354	-0.0014
SKYEBANK	14 : ATQ	21 : 0-6,499	-	2,000	13,000	55,297	16,093	-0.0254
SKYEBANK	14 : ATQ	22 : 6,500-34,999	-	-	98,139	288,651	96,777	-0.0177
SKYEBANK	14 : ATQ	23 : 35,000-126,499	50,000	125,968	633,370	1,193,315	878,814	-0.0158
SKYEBANK	14 : ATQ	24 : 126,500 & above	-	5,134,269	1,953,434	11,335,279	4,419,883	-0.0214
SKYEBANK	15 : NTQ	21 : 0-6,499	-	-	5,250	6,543	95	-0.0186
SKYEBANK	15 : NTQ	22 : 6,500-34,999	-	-	20,000	36,454	54,582	-0.0285
SKYEBANK	15 : NTQ	23 : 35,000-126,499	-	173	-	400,000	317,095	-0.0373
SKYEBANK	15 : NTQ	24 : 126,500 & above	-	493,019	1,671,787	2,608,710	1,010,993	-0.0261
SKYESHELT	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000

Guidance:

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

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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	22 : 6,500-34,999	0.016317		0	0.0000	0.0	2,133,173	218.2	75,778	0.0126	111.3
SKYEBANK	12 : MLO	23 : 35,000-126,499	0.015276		0	0.0000	0.0	10,137,199	134.7	466,450	0.0124	68.3
SKYEBANK	12 : MLO	24 : 126,500 & above	0.019641		0	0.0000	0.0	136,249,418	324.7	30,740,771	0.0113	172.6
SKYEBANK	13 : ITQ	21 : 0-6,499										
SKYEBANK	13 : ITQ	22 : 6,500-34,999										
SKYEBANK	13 : ITQ	23 : 35,000-126,499										
SKYEBANK	13 : ITQ	24 : 126,500 & above										
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	200	0.0	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information		
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares
NSE	NSE	201803	SKYESHELT	12 : MLO	21 : 0-6,499	5	219	0	219	0
NSE	NSE	201803	SMURFIT	12 : MLO	21 : 0-6,499	1	1,200	0	1,200	0
NSE	NSE	201803	SOVRENINS	11 : MKT	21 : 0-6,499	4	5,201	0	5,201	0
NSE	NSE	201803	SOVRENINS	11 : MKT	22 : 6,500-34,999	4	78,000	0	78,000	0
NSE	NSE	201803	SOVRENINS	11 : MKT	23 : 35,000-126,499	2	200,001	0	200,001	0
NSE	NSE	201803	SOVRENINS	11 : MKT	24 : 126,500 & above	4	5,800,000	4,800,000	1,000,000	0
NSE	NSE	201803	SOVRENINS	12 : MLO	21 : 0-6,499	9	17,535	0	17,535	0
NSE	NSE	201803	SOVRENINS	12 : MLO	22 : 6,500-34,999	14	255,166	0	194,233	0
NSE	NSE	201803	SOVRENINS	12 : MLO	23 : 35,000-126,499	22	2,128,272	100,000	1,876,672	0
NSE	NSE	201803	SOVRENINS	12 : MLO	24 : 126,500 & above	17	15,807,527	900,000	5,062,199	0
NSE	NSE	201803	SOVRENINS	13 : ITQ	24 : 126,500 & above	1	250,000	0	0	0
NSE	NSE	201803	SOVRENINS	14 : ATQ	22 : 6,500-34,999	1	12,500	0	12,500	0
NSE	NSE	201803	STACO	11 : MKT	21 : 0-6,499	4	1,000	0	1,000	0
NSE	NSE	201803	STACO	12 : MLO	21 : 0-6,499	2	2,210	0	2,210	0
NSE	NSE	201803	STACO	12 : MLO	23 : 35,000-126,499	2	104,366	0	104,366	0
NSE	NSE	201803	STANBIC	11 : MKT	21 : 0-6,499	51	52,864	0	52,864	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)
SKYESHELT	12 : MLO	21 : 0-6,499	219	-	-	-	-	0.0000
SMURFIT	12 : MLO	21 : 0-6,499	1,200	-	-	-	-	0.0000
SOVRENINS	11 : MKT	21 : 0-6,499	5,201	-	-	-	-	0.0000
SOVRENINS	11 : MKT	22 : 6,500-34,999	78,000	-	-	-	-	0.0000
SOVRENINS	11 : MKT	23 : 35,000-126,499	200,001	-	-	-	-	0.0000
SOVRENINS	11 : MKT	24 : 126,500 & above	1,000,000	-	-	-	-	0.0000
SOVRENINS	12 : MLO	21 : 0-6,499	17,535	-	-	-	-	0.0000
SOVRENINS	12 : MLO	22 : 6,500-34,999	194,233	-	-	-	-	-0.0005
SOVRENINS	12 : MLO	23 : 35,000-126,499	1,868,672	-	-	-	-	0.0000
SOVRENINS	12 : MLO	24 : 126,500 & above	4,527,027	-	900	325,888	100	0.0011
SOVRENINS	13 : ITQ	24 : 126,500 & above	-	-	-	-	-	0.0000
SOVRENINS	14 : ATQ	22 : 6,500-34,999	-	12,500	-	-	-	-0.0100
STACO	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
STACO	12 : MLO	21 : 0-6,499	2,210	-	-	-	-	0.0000
STACO	12 : MLO	23 : 35,000-126,499	104,366	-	-	-	-	0.0000
STANBIC	11 : MKT	21 : 0-6,499	52,864	-	-	-	-	1.0573

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)	
SKYESHELT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	219	0.0	0	0.0000	0.0
SMURFIT	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,200	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	5,201	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	22 : 6,500-34,999	0.000000		0	0.0000	0.0	78,000	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	23 : 35,000-126,499	0.000000		0	0.0000	0.0	200,001	0.0	0	0.0000	0.0
SOVRENINS	11 : MKT	24 : 126,500 & above	0.000000		0	0.0000	0.0	1,000,000	0.0	0	0.0000	0.0
SOVRENINS	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	17,535	0.0	0	0.0000	0.0
SOVRENINS	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	194,233	0.0	0	0.0000	0.0
SOVRENINS	12 : MLO	23 : 35,000-126,499	0.000042		0	0.0000	0.0	1,876,672	16.2	0	0.0000	0.0
SOVRENINS	12 : MLO	24 : 126,500 & above	0.001059		0	0.0000	0.0	5,062,199	497.9	0	0.0000	0.0
SOVRENINS	13 : ITQ	24 : 126,500 & above										
SOVRENINS	14 : ATQ	22 : 6,500-34,999										
STACO	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
STACO	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	2,210	0.0	0	0.0000	0.0
STACO	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	104,366	0.0	0	0.0000	0.0
STANBIC	11 : MKT	21 : 0-6,499	0.965789		0	0.0000	0.0	52,864	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	201803	STANBIC	11 : MKT	22 : 6,500-34,999	21	315,040	0	315,040	0	
NSE	NSE	201803	STANBIC	11 : MKT	23 : 35,000-126,499	4	242,925	0	242,925	0	
NSE	NSE	201803	STANBIC	11 : MKT	24 : 126,500 & above	1	193,000	0	193,000	0	
NSE	NSE	201803	STANBIC	12 : MLO	21 : 0-6,499	207	361,392	7,747	353,145	0	
NSE	NSE	201803	STANBIC	12 : MLO	22 : 6,500-34,999	86	1,445,670	100,430	1,345,240	0	
NSE	NSE	201803	STANBIC	12 : MLO	23 : 35,000-126,499	66	4,823,148	581,015	4,133,824	0	
NSE	NSE	201803	STANBIC	12 : MLO	24 : 126,500 & above	28	22,962,491	195,145	22,674,418	0	
NSE	NSE	201803	STANBIC	13 : ITQ	21 : 0-6,499	90	166,678	73,688	68,908	0	
NSE	NSE	201803	STANBIC	13 : ITQ	22 : 6,500-34,999	81	1,541,041	1,076,262	360,187	0	
NSE	NSE	201803	STANBIC	13 : ITQ	23 : 35,000-126,499	118	7,812,526	4,540,827	1,402,813	0	
NSE	NSE	201803	STANBIC	13 : ITQ	24 : 126,500 & above	18	7,527,862	1,261,521	4,861,320	0	
NSE	NSE	201803	STANBIC	14 : ATQ	21 : 0-6,499	74	145,042	88,371	25,601	0	
NSE	NSE	201803	STANBIC	14 : ATQ	22 : 6,500-34,999	33	590,123	393,184	134,919	0	
NSE	NSE	201803	STANBIC	14 : ATQ	23 : 35,000-126,499	87	5,694,502	3,014,438	1,051,444	0	
NSE	NSE	201803	STANBIC	14 : ATQ	24 : 126,500 & above	24	8,143,246	2,409,272	2,253,974	0	
NSE	NSE	201803	STANBIC	15 : NTQ	21 : 0-6,499	20	23,810	13,042	593	0	

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
STANBIC	11 : MKT	22 : 6,500-34,999	315,040	-	-	-	-	0.6742
STANBIC	11 : MKT	23 : 35,000-126,499	242,925	-	-	-	-	0.9764
STANBIC	11 : MKT	24 : 126,500 & above	193,000	-	-	-	-	0.8500
STANBIC	12 : MLO	21 : 0-6,499	341,619	-	6,158	5,368	-	0.6852
STANBIC	12 : MLO	22 : 6,500-34,999	1,320,426	-	-	24,814	-	0.3395
STANBIC	12 : MLO	23 : 35,000-126,499	3,876,492	4,334	89,697	33,310	87,465	0.4495
STANBIC	12 : MLO	24 : 126,500 & above	22,402,136	211,539	1,000	59,743	-	0.1681
STANBIC	13 : ITQ	21 : 0-6,499	-	5,843	22,898	30,128	4,758	0.0613
STANBIC	13 : ITQ	22 : 6,500-34,999	-	68,172	17,177	169,188	61,687	-0.1541
STANBIC	13 : ITQ	23 : 35,000-126,499	49,000	172,207	301,684	667,945	129,073	-0.2190
STANBIC	13 : ITQ	24 : 126,500 & above	4,274,500	444,500	-	6,654	25,000	0.2294
STANBIC	14 : ATQ	21 : 0-6,499	-	1,854	2,567	6,919	8,074	-0.2527
STANBIC	14 : ATQ	22 : 6,500-34,999	10,000	26,429	40,401	20,694	-	0.0345
STANBIC	14 : ATQ	23 : 35,000-126,499	-	50,000	35,000	298,333	565,853	-0.8694
STANBIC	14 : ATQ	24 : 126,500 & above	1,500,000	-	300,000	453,974	-	0.1571
STANBIC	15 : NTQ	21 : 0-6,499	-	-	10	258	-	-0.1096

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
STANBIC	11 : MKT	22 : 6,500-34,999	0.830822		0	0.0000	0.0	276,373	0.0	38,667	0.1418	0.0
STANBIC	11 : MKT	23 : 35,000-126,499	1.344499		0	0.0000	0.0	88,932	0.0	153,993	0.2300	0.0
STANBIC	11 : MKT	24 : 126,500 & above	0.850000		0	0.0000	0.0	193,000	0.0	0	0.0000	0.0
STANBIC	12 : MLO	21 : 0-6,499	0.752968		0	0.0000	0.0	346,425	8.4	6,720	0.3872	343.7
STANBIC	12 : MLO	22 : 6,500-34,999	0.558564		0	0.0000	0.0	1,239,634	27.0	105,606	0.2901	0.0
STANBIC	12 : MLO	23 : 35,000-126,499	0.675347		0	0.0000	0.0	3,556,082	160.7	577,742	0.0296	0.0
STANBIC	12 : MLO	24 : 126,500 & above	0.795447		0	0.0000	0.0	9,745,194	4.7	12,929,224	0.0888	0.1
STANBIC	13 : ITQ	21 : 0-6,499										
STANBIC	13 : ITQ	22 : 6,500-34,999										
STANBIC	13 : ITQ	23 : 35,000-126,499										
STANBIC	13 : ITQ	24 : 126,500 & above										
STANBIC	14 : ATQ	21 : 0-6,499										
STANBIC	14 : ATQ	22 : 6,500-34,999										
STANBIC	14 : ATQ	23 : 35,000-126,499										
STANBIC	14 : ATQ	24 : 126,500 & above										
STANBIC	15 : NTQ	21 : 0-6,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	STANBIC	15 : NTQ	22 : 6,500-34,999	15	271,977	180,445	39,566	0
NSE	NSE	201803	STANBIC	15 : NTQ	23 : 35,000-126,499	59	4,709,142	3,414,784	249,661	0
NSE	NSE	201803	STANBIC	15 : NTQ	24 : 126,500 & above	25	18,929,144	1,804,000	10,723,956	0
NSE	NSE	201803	STDINSURE	11 : MKT	21 : 0-6,499	4	2,221	0	2,221	0
NSE	NSE	201803	STDINSURE	12 : MLO	21 : 0-6,499	2	101	0	101	0
NSE	NSE	201803	STDINSURE	12 : MLO	22 : 6,500-34,999	3	45,000	0	45,000	0
NSE	NSE	201803	STDINSURE	12 : MLO	23 : 35,000-126,499	2	100,000	0	100,000	0
NSE	NSE	201803	STERLNBANK	11 : MKT	21 : 0-6,499	37	69,760	0	69,760	0
NSE	NSE	201803	STERLNBANK	11 : MKT	22 : 6,500-34,999	32	515,641	0	515,641	0
NSE	NSE	201803	STERLNBANK	11 : MKT	23 : 35,000-126,499	11	716,421	0	716,421	0
NSE	NSE	201803	STERLNBANK	11 : MKT	24 : 126,500 & above	9	3,036,294	1,689,760	1,346,534	0
NSE	NSE	201803	STERLNBANK	12 : MLO	21 : 0-6,499	159	478,013	400	471,774	0
NSE	NSE	201803	STERLNBANK	12 : MLO	22 : 6,500-34,999	375	3,746,577	56,104	3,690,473	0
NSE	NSE	201803	STERLNBANK	12 : MLO	23 : 35,000-126,499	125	10,495,746	308,904	9,816,213	0
NSE	NSE	201803	STERLNBANK	12 : MLO	24 : 126,500 & above	159	89,790,256	10,840,312	68,376,551	0
NSE	NSE	201803	STERLNBANK	13 : ITQ	21 : 0-6,499	36	119,090	28,901	83,789	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)
STANBIC	15 : NTQ	22 : 6,500-34,999	-	-	-	32,783	-	0.2197
STANBIC	15 : NTQ	23 : 35,000-126,499	-	-	100,000	41,327	3,334	-0.9047
STANBIC	15 : NTQ	24 : 126,500 & above	10,000,000	35,900	390	5,316	40,213	-0.2786
STDINSURE	11 : MKT	21 : 0-6,499	2,221	-	-	-	-	0.0000
STDINSURE	12 : MLO	21 : 0-6,499	101	-	-	-	-	0.0000
STDINSURE	12 : MLO	22 : 6,500-34,999	45,000	-	-	-	-	0.0000
STDINSURE	12 : MLO	23 : 35,000-126,499	100,000	-	-	-	-	0.0000
STERLNBANK	11 : MKT	21 : 0-6,499	69,760	-	-	-	-	0.0473
STERLNBANK	11 : MKT	22 : 6,500-34,999	515,641	-	-	-	-	0.0567
STERLNBANK	11 : MKT	23 : 35,000-126,499	716,421	-	-	-	-	0.0398
STERLNBANK	11 : MKT	24 : 126,500 & above	1,346,534	-	-	-	-	0.0282
STERLNBANK	12 : MLO	21 : 0-6,499	441,521	-	25,079	4,174	-	0.0047
STERLNBANK	12 : MLO	22 : 6,500-34,999	3,174,131	354,133	1,052	152,886	787	-0.0328
STERLNBANK	12 : MLO	23 : 35,000-126,499	9,294,076	95,793	193,691	133,582	89,235	0.0245
STERLNBANK	12 : MLO	24 : 126,500 & above	55,882,507	4,242,496	4,344,329	3,480,837	379,303	0.0135
STERLNBANK	13 : ITQ	21 : 0-6,499	4,855	500	31,059	20,176	19,302	-0.0423

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
STANBIC	15 : NTQ	22 : 6,500-34,999										
STANBIC	15 : NTQ	23 : 35,000-126,499										
STANBIC	15 : NTQ	24 : 126,500 & above										
STDINSURE	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	2,221	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	101	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	45,000	0.0	0	0.0000	0.0
STDINSURE	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	100,000	0.0	0	0.0000	0.0
STERLNBANK	11 : MKT	21 : 0-6,499	0.048882		0	0.0000	0.0	68,260	0.0	1,500	0.0073	0.0
STERLNBANK	11 : MKT	22 : 6,500-34,999	0.053766		0	0.0000	0.0	441,994	0.0	73,647	0.0365	0.0
STERLNBANK	11 : MKT	23 : 35,000-126,499	0.053082		0	0.0000	0.0	576,854	0.0	139,567	0.0157	0.0
STERLNBANK	11 : MKT	24 : 126,500 & above	0.030993		0	0.0000	0.0	1,096,534	0.0	250,000	0.0111	0.0
STERLNBANK	12 : MLO	21 : 0-6,499	0.029325		0	0.0000	0.0	467,643	22.7	4,131	0.0294	948.7
STERLNBANK	12 : MLO	22 : 6,500-34,999	0.034462		0	0.0000	0.0	3,286,978	47.2	403,495	0.0098	58.6
STERLNBANK	12 : MLO	23 : 35,000-126,499	0.034651		0	0.0000	0.0	9,212,945	50.2	603,268	0.0140	20.0
STERLNBANK	12 : MLO	24 : 126,500 & above	0.048243		0	0.0000	0.0	56,443,292	78.5	11,933,259	0.0216	8.6
STERLNBANK	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	201803	STERLNBANK	13 : ITQ	22 : 6,500-34,999	44	826,324	212,066	540,118	0	
NSE	NSE	201803	STERLNBANK	13 : ITQ	23 : 35,000-126,499	48	3,450,007	996,670	1,655,594	0	
NSE	NSE	201803	STERLNBANK	13 : ITQ	24 : 126,500 & above	27	11,078,048	4,131,487	4,684,512	0	
NSE	NSE	201803	STERLNBANK	14 : ATQ	21 : 0-6,499	384	1,716,565	37,454	1,212,604	0	
NSE	NSE	201803	STERLNBANK	14 : ATQ	22 : 6,500-34,999	845	8,498,910	605,531	4,174,235	0	
NSE	NSE	201803	STERLNBANK	14 : ATQ	23 : 35,000-126,499	69	5,480,872	1,098,811	3,374,873	0	
NSE	NSE	201803	STERLNBANK	14 : ATQ	24 : 126,500 & above	85	31,804,140	6,879,805	16,847,611	0	
NSE	NSE	201803	STERLNBANK	15 : NTQ	21 : 0-6,499	45	178,234	49,235	13,323	0	
NSE	NSE	201803	STERLNBANK	15 : NTQ	22 : 6,500-34,999	189	2,802,799	456,731	105,092	0	
NSE	NSE	201803	STERLNBANK	15 : NTQ	23 : 35,000-126,499	91	6,955,545	2,149,580	1,443,201	0	
NSE	NSE	201803	STERLNBANK	15 : NTQ	24 : 126,500 & above	89	37,447,925	9,498,772	6,113,696	0	
NSE	NSE	201803	STUDPRESS	12 : MLO	22 : 6,500-34,999	3	67,122	0	67,122	0	
NSE	NSE	201803	STUDPRESS	14 : ATQ	21 : 0-6,499	1	1,000	0	0	0	
NSE	NSE	201803	TANTALIZER	11 : MKT	21 : 0-6,499	2	11	0	11	0	
NSE	NSE	201803	TANTALIZER	12 : MLO	21 : 0-6,499	2	3,000	0	3,000	0	
NSE	NSE	201803	TANTALIZER	12 : MLO	23 : 35,000-126,499	6	600,000	0	600,000	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)
STERLNBANK	13 : ITQ	22 : 6,500-34,999	-	16,000	169,730	167,213	162,175	-0.0258
STERLNBANK	13 : ITQ	23 : 35,000-126,499	-	64,901	297,205	751,392	264,950	-0.0148
STERLNBANK	13 : ITQ	24 : 126,500 & above	-	160,527	669,997	1,451,468	166,704	-0.0208
STERLNBANK	14 : ATQ	21 : 0-6,499	-	6,023	276,280	30,049	6,951	-0.0302
STERLNBANK	14 : ATQ	22 : 6,500-34,999	37,005	70,346	673,140	2,732,514	27,996	-0.0408
STERLNBANK	14 : ATQ	23 : 35,000-126,499	-	375,295	276,358	1,759,991	273,485	-0.0147
STERLNBANK	14 : ATQ	24 : 126,500 & above	176,586	1,874,947	3,635,281	7,440,626	1,203,510	0.0225
STERLNBANK	15 : NTQ	21 : 0-6,499	-	-	-	500	6,423	-0.0006
STERLNBANK	15 : NTQ	22 : 6,500-34,999	-	-	15,360	31,283	14,749	-0.0637
STERLNBANK	15 : NTQ	23 : 35,000-126,499	-	100,000	-	317,597	486,468	-0.0271
STERLNBANK	15 : NTQ	24 : 126,500 & above	-	1,400,000	-	1,509,110	24,444	-0.0229
STUDPRESS	12 : MLO	22 : 6,500-34,999	45,866	-	-	-	21,256	0.0000
STUDPRESS	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
TANTALIZER	11 : MKT	21 : 0-6,499	11	-	-	-	-	0.0000
TANTALIZER	12 : MLO	21 : 0-6,499	3,000	-	-	-	-	0.0000
TANTALIZER	12 : MLO	23 : 35,000-126,499	600,000	-	-	-	-	0.0000

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
STERLNBANK	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									
STERLNBANK	15 : NTQ	24 : 126,500 & above									
STUDPRESS	12 : MLO	22 : 6,500-34,999	0.000000	0	0.0000	0.0	67,122	1027.3	0	0.0000	0.0
STUDPRESS	14 : ATQ	21 : 0-6,499									
TANTALIZER	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	11	0.0	0	0.0000	0.0
TANTALIZER	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	3,000	0.0	0	0.0000	0.0
TANTALIZER	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	600,000	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	201803	THOMASWY	11 : MKT	21 : 0-6,499	1	1,000	0	1,000	0	
NSE	NSE	201803	THOMASWY	12 : MLO	21 : 0-6,499	3	1,500	0	1,500	0	
NSE	NSE	201803	THOMASWY	12 : MLO	22 : 6,500-34,999	2	38,769	0	12,500	0	
NSE	NSE	201803	THOMASWY	12 : MLO	23 : 35,000-126,499	6	630,000	0	630,000	0	
NSE	NSE	201803	THOMASWY	14 : ATQ	22 : 6,500-34,999	1	12,500	0	0	0	
NSE	NSE	201803	TIGERBRANDS	11 : MKT	21 : 0-6,499	163	277,258	1,000	276,258	0	
NSE	NSE	201803	TIGERBRANDS	11 : MKT	22 : 6,500-34,999	35	520,512	18,780	501,732	0	
NSE	NSE	201803	TIGERBRANDS	11 : MKT	23 : 35,000-126,499	8	564,750	105,000	459,750	0	
NSE	NSE	201803	TIGERBRANDS	11 : MKT	24 : 126,500 & above	5	2,054,000	0	2,054,000	0	
NSE	NSE	201803	TIGERBRANDS	12 : MLO	21 : 0-6,499	606	1,148,810	5,573	1,142,115	0	
NSE	NSE	201803	TIGERBRANDS	12 : MLO	22 : 6,500-34,999	244	4,009,883	75,288	3,915,411	0	
NSE	NSE	201803	TIGERBRANDS	12 : MLO	23 : 35,000-126,499	160	10,481,009	630,413	9,533,741	0	
NSE	NSE	201803	TIGERBRANDS	12 : MLO	24 : 126,500 & above	45	15,471,271	712,903	14,712,757	0	
NSE	NSE	201803	TIGERBRANDS	13 : ITQ	21 : 0-6,499	176	430,162	99,994	289,969	0	
NSE	NSE	201803	TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	98	1,648,945	401,683	837,431	0	
NSE	NSE	201803	TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	84	5,447,390	1,799,180	2,625,175	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
THOMASWY	11 : MKT	21 : 0-6,499	1,000	-	-	-	-	0.0000
THOMASWY	12 : MLO	21 : 0-6,499	1,500	-	-	-	-	0.0000
THOMASWY	12 : MLO	22 : 6,500-34,999	12,500	-	-	-	-	0.0200
THOMASWY	12 : MLO	23 : 35,000-126,499	630,000	-	-	-	-	0.0000
THOMASWY	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
TIGERBRANDS	11 : MKT	21 : 0-6,499	276,258	-	-	-	-	0.2446
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	501,732	-	-	-	-	0.2233
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	459,750	-	-	-	-	0.2690
TIGERBRANDS	11 : MKT	24 : 126,500 & above	2,054,000	-	-	-	-	0.4584
TIGERBRANDS	12 : MLO	21 : 0-6,499	1,051,617	13,335	27,606	42,379	5,594	0.0982
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	3,518,261	78,129	97,002	188,404	9,759	0.0907
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	7,840,913	271,304	409,510	756,829	174,555	0.0657
TIGERBRANDS	12 : MLO	24 : 126,500 & above	12,053,018	2,389,739	70,000	200,000	-	0.1165
TIGERBRANDS	13 : ITQ	21 : 0-6,499	6,720	33,108	78,472	135,770	16,740	-0.1275
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999	11,714	48,107	129,095	494,179	85,307	-0.1024
TIGERBRANDS	13 : ITQ	23 : 35,000-126,499	55,765	517,391	302,127	1,057,489	257,832	-0.0253

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)	
THOMASWY	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1,000	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	1,500	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	22 : 6,500-34,999	0.020000		0	0.0000	0.0	12,500	0.0	0	0.0000	0.0
THOMASWY	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	630,000	0.0	0	0.0000	0.0
THOMASWY	14 : ATQ	22 : 6,500-34,999										
TIGERBRANDS	11 : MKT	21 : 0-6,499	0.224174		0	0.0000	0.0	222,757	0.0	53,501	0.0520	0.0
TIGERBRANDS	11 : MKT	22 : 6,500-34,999	0.250476		0	0.0000	0.0	324,902	0.0	176,830	0.0477	0.0
TIGERBRANDS	11 : MKT	23 : 35,000-126,499	0.367252		0	0.0000	0.0	0	0.0	459,750	0.1020	0.0
TIGERBRANDS	11 : MKT	24 : 126,500 & above	0.628460		0	0.0000	0.0	136,000	0.0	1,918,000	0.1692	0.0
TIGERBRANDS	12 : MLO	21 : 0-6,499	0.132391	114	0.0500	0.0	1,114,963	51.0	27,038	0.0375	36.2	
TIGERBRANDS	12 : MLO	22 : 6,500-34,999	0.121267		0	0.0000	0.0	3,596,007	77.6	319,404	0.0569	11.9
TIGERBRANDS	12 : MLO	23 : 35,000-126,499	0.139973		0	0.0000	0.0	7,274,546	232.3	2,259,195	0.0595	5.1
TIGERBRANDS	12 : MLO	24 : 126,500 & above	0.348183		0	0.0000	0.0	8,572,226	26.7	6,140,531	0.1476	0.5
TIGERBRANDS	13 : ITQ	21 : 0-6,499										
TIGERBRANDS	13 : ITQ	22 : 6,500-34,999										
TIGERBRANDS	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	201803	TIGERBRANDS	13 : ITQ	24 : 126,500 & above	11	2,038,925	1,143,166	550,759	0	
NSE	NSE	201803	TIGERBRANDS	14 : ATQ	21 : 0-6,499	246	546,717	201,260	263,499	0	
NSE	NSE	201803	TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	181	3,082,811	1,058,393	1,333,424	0	
NSE	NSE	201803	TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	126	8,460,571	2,842,132	3,429,898	0	
NSE	NSE	201803	TIGERBRANDS	14 : ATQ	24 : 126,500 & above	16	6,135,030	3,136,572	865,633	0	
NSE	NSE	201803	TIGERBRANDS	15 : NTQ	21 : 0-6,499	161	397,869	181,342	103,032	0	
NSE	NSE	201803	TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	146	2,522,518	984,259	624,345	0	
NSE	NSE	201803	TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	113	7,682,714	2,087,216	1,906,850	0	
NSE	NSE	201803	TIGERBRANDS	15 : NTQ	24 : 126,500 & above	21	5,674,280	898,225	1,458,740	0	
NSE	NSE	201803	TOTAL	11 : MKT	21 : 0-6,499	69	38,571	0	38,571	0	
NSE	NSE	201803	TOTAL	11 : MKT	22 : 6,500-34,999	3	47,450	30,000	17,450	0	
NSE	NSE	201803	TOTAL	12 : MLO	21 : 0-6,499	200	176,906	16,674	159,876	0	
NSE	NSE	201803	TOTAL	12 : MLO	22 : 6,500-34,999	29	438,410	44,497	371,062	0	
NSE	NSE	201803	TOTAL	12 : MLO	23 : 35,000-126,499	2	91,000	43,000	48,000	0	
NSE	NSE	201803	TOTAL	12 : MLO	24 : 126,500 & above	2	378,000	0	378,000	0	
NSE	NSE	201803	TOTAL	13 : ITQ	21 : 0-6,499	182	251,165	94,511	103,514	0	

Guidance:

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

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

F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TIGERBRANDS	13 : ITQ	24 : 126,500 & above	-	-	9,500	382,259	143,895	-0.0561
TIGERBRANDS	14 : ATQ	21 : 0-6,499	5,000	12,204	44,542	129,872	27,145	-0.0489
TIGERBRANDS	14 : ATQ	22 : 6,500-34,999	11,000	160,020	269,068	552,787	159,839	-0.0947
TIGERBRANDS	14 : ATQ	23 : 35,000-126,499	-	213,784	374,774	1,564,870	643,986	-0.0292
TIGERBRANDS	14 : ATQ	24 : 126,500 & above	-	475,533	-	227,798	162,302	0.1365
TIGERBRANDS	15 : NTQ	21 : 0-6,499	-	-	11,130	24,429	29,928	-0.1169
TIGERBRANDS	15 : NTQ	22 : 6,500-34,999	-	21,655	30,202	262,093	146,960	-0.0023
TIGERBRANDS	15 : NTQ	23 : 35,000-126,499	-	53,000	165,751	459,690	601,100	-0.1331
TIGERBRANDS	15 : NTQ	24 : 126,500 & above	-	453,400	-	384,125	202,095	-0.2964
TOTAL	11 : MKT	21 : 0-6,499	38,571	-	-	-	-	5.5621
TOTAL	11 : MKT	22 : 6,500-34,999	17,450	-	-	-	-	5.4508
TOTAL	12 : MLO	21 : 0-6,499	152,771	4,046	150	2,270	256	2.1579
TOTAL	12 : MLO	22 : 6,500-34,999	367,419	2,500	-	-	-	2.6153
TOTAL	12 : MLO	23 : 35,000-126,499	48,000	-	-	-	-	2.9307
TOTAL	12 : MLO	24 : 126,500 & above	378,000	-	-	-	-	5.9584
TOTAL	13 : ITQ	21 : 0-6,499	1,018	3,706	12,253	29,279	23,641	-2.4811

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
TIGERBRANDS	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	5.722120	0	0.0000	0.0	30,243	0.0	8,328	2.0321	0.0
TOTAL	11 : MKT	22 : 6,500-34,999	5.760217	0	0.0000	0.0	9,000	0.0	8,450	0.0924	0.0
TOTAL	12 : MLO	21 : 0-6,499	3.625220	0	0.0000	0.0	138,376	22.5	21,500	1.0427	49.0
TOTAL	12 : MLO	22 : 6,500-34,999	5.475374	0	0.0000	0.0	213,248	28.8	157,814	2.7441	0.9
TOTAL	12 : MLO	23 : 35,000-126,499	5.536954	0	0.0000	0.0	5,000	0.0	43,000	2.8195	0.0
TOTAL	12 : MLO	24 : 126,500 & above	5.026079	0	0.0000	0.0	0	0.0	378,000	0.6921	0.0
TOTAL	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	201803	TOTAL	13 : ITQ	22 : 6,500-34,999	56	828,689	402,011	193,666	0
NSE	NSE	201803	TOTAL	13 : ITQ	23 : 35,000-126,499	1	50,000	50,000	0	0
NSE	NSE	201803	TOTAL	14 : ATQ	21 : 0-6,499	85	118,254	34,881	34,708	0
NSE	NSE	201803	TOTAL	14 : ATQ	22 : 6,500-34,999	31	481,437	216,012	55,786	0
NSE	NSE	201803	TOTAL	14 : ATQ	23 : 35,000-126,499	2	150,000	0	0	0
NSE	NSE	201803	TOTAL	14 : ATQ	24 : 126,500 & above	1	200,000	0	0	0
NSE	NSE	201803	TOTAL	15 : NTQ	21 : 0-6,499	55	90,226	34,344	21,290	0
NSE	NSE	201803	TOTAL	15 : NTQ	22 : 6,500-34,999	19	305,595	93,000	23,863	0
NSE	NSE	201803	TOTAL	15 : NTQ	23 : 35,000-126,499	2	173,400	0	0	0
NSE	NSE	201803	TOTAL	15 : NTQ	24 : 126,500 & above	1	180,000	0	0	0
NSE	NSE	201803	TOURIST	12 : MLO	21 : 0-6,499	2	1,700	0	1,700	0
NSE	NSE	201803	TRANSCORP	11 : MKT	21 : 0-6,499	124	201,737	0	201,737	0
NSE	NSE	201803	TRANSCORP	11 : MKT	22 : 6,500-34,999	75	1,284,510	25,000	1,259,510	0
NSE	NSE	201803	TRANSCORP	11 : MKT	23 : 35,000-126,499	76	5,473,489	36,750	5,436,739	0
NSE	NSE	201803	TRANSCORP	11 : MKT	24 : 126,500 & above	47	24,596,030	3,000,000	21,596,030	0
NSE	NSE	201803	TRANSCORP	12 : MLO	21 : 0-6,499	258	607,287	0	586,412	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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)
TOTAL	13 : ITQ	22 : 6,500-34,999	-	25,000	58,029	48,033	46,915	-1.3743
TOTAL	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TOTAL	14 : ATQ	21 : 0-6,499	-	2,733	7,456	11,477	8,539	-1.7084
TOTAL	14 : ATQ	22 : 6,500-34,999	-	-	19,850	10,119	10	-3.3911
TOTAL	14 : ATQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TOTAL	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	0.0000
TOTAL	15 : NTQ	21 : 0-6,499	-	-	500	1,087	3,458	-3.9555
TOTAL	15 : NTQ	22 : 6,500-34,999	-	-	13,863	10,000	-	-2.8685
TOTAL	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TOTAL	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
TOURIST	12 : MLO	21 : 0-6,499	1,700	-	-	-	-	0.0000
TRANSCORP	11 : MKT	21 : 0-6,499	201,737	-	-	-	-	0.0193
TRANSCORP	11 : MKT	22 : 6,500-34,999	1,259,510	-	-	-	-	0.0211
TRANSCORP	11 : MKT	23 : 35,000-126,499	5,436,739	-	-	-	-	0.0208
TRANSCORP	11 : MKT	24 : 126,500 & above	21,596,030	-	-	-	-	0.0209
TRANSCORP	12 : MLO	21 : 0-6,499	572,869	-	54	13,489	-	0.0192

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information								
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)
TOTAL	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	23 : 35,000-126,499									
TOTAL	14 : ATQ	24 : 126,500 & above									
TOTAL	15 : NTQ	21 : 0-6,499									
TOTAL	15 : NTQ	22 : 6,500-34,999									
TOTAL	15 : NTQ	23 : 35,000-126,499									
TOTAL	15 : NTQ	24 : 126,500 & above									
TOURIST	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	1,700	0.0	0	0.0000	0.0
TRANSCORP	11 : MKT	21 : 0-6,499	0.025134	0	0.0000	0.0	194,287	0.0	7,450	0.0139	0.0
TRANSCORP	11 : MKT	22 : 6,500-34,999	0.031071	0	0.0000	0.0	1,211,010	0.0	48,500	0.0128	0.0
TRANSCORP	11 : MKT	23 : 35,000-126,499	0.026990	0	0.0000	0.0	4,461,115	0.0	975,624	0.0139	0.0
TRANSCORP	11 : MKT	24 : 126,500 & above	0.030513	0	0.0000	0.0	13,252,495	0.0	8,343,535	0.0105	0.0
TRANSCORP	12 : MLO	21 : 0-6,499	0.019702	0	0.0000	0.0	586,412	16.2	0	0.0000	0.0

Guidance:

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

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Market Execution Information				Order Segmentation				All order execution information			
F1 Participant	F2 Market Centre	F3 Report Date	F4 Security	F5 Order Type : Description	F6 Order Size : Description	F7 Total Orders	F8 Total Shares	F9 Total Cancelled Shares	F10 Total Executed Shares	F11 Away Executed Shares	
NSE	NSE	201803	TRANSCORP	12 : MLO	22 : 6,500-34,999	274	5,086,777	29,750	4,777,527	0	
NSE	NSE	201803	TRANSCORP	12 : MLO	23 : 35,000-126,499	313	23,214,048	508,772	21,344,106	0	
NSE	NSE	201803	TRANSCORP	12 : MLO	24 : 126,500 & above	439	329,742,794	30,066,793	234,441,759	0	
NSE	NSE	201803	TRANSCORP	13 : ITQ	21 : 0-6,499	63	177,306	27,228	144,283	0	
NSE	NSE	201803	TRANSCORP	13 : ITQ	22 : 6,500-34,999	67	1,179,251	339,801	812,100	0	
NSE	NSE	201803	TRANSCORP	13 : ITQ	23 : 35,000-126,499	98	7,765,905	1,976,420	5,275,545	0	
NSE	NSE	201803	TRANSCORP	13 : ITQ	24 : 126,500 & above	99	47,139,726	13,990,287	23,868,277	0	
NSE	NSE	201803	TRANSCORP	14 : ATQ	21 : 0-6,499	123	312,826	64,959	214,009	0	
NSE	NSE	201803	TRANSCORP	14 : ATQ	22 : 6,500-34,999	149	2,601,303	940,294	1,447,074	0	
NSE	NSE	201803	TRANSCORP	14 : ATQ	23 : 35,000-126,499	184	14,301,283	4,821,751	7,869,299	0	
NSE	NSE	201803	TRANSCORP	14 : ATQ	24 : 126,500 & above	183	90,224,931	13,794,942	58,134,202	0	
NSE	NSE	201803	TRANSCORP	15 : NTQ	21 : 0-6,499	136	374,337	141,112	114,571	0	
NSE	NSE	201803	TRANSCORP	15 : NTQ	22 : 6,500-34,999	264	4,731,138	1,988,787	1,036,717	0	
NSE	NSE	201803	TRANSCORP	15 : NTQ	23 : 35,000-126,499	391	30,489,882	11,117,908	5,774,151	0	
NSE	NSE	201803	TRANSCORP	15 : NTQ	24 : 126,500 & above	475	241,042,926	107,949,750	38,091,650	0	
NSE	NSE	201803	TRANSEXPR	11 : MKT	21 : 0-6,499	6	7,341	0	7,341	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TRANSCORP	12 : MLO	22 : 6,500-34,999	4,434,492	119,925	137,030	77,040	-	0.0149
TRANSCORP	12 : MLO	23 : 35,000-126,499	18,580,490	535,843	502,838	1,276,907	51,198	0.0106
TRANSCORP	12 : MLO	24 : 126,500 & above	182,292,292	11,713,052	10,696,228	21,681,115	4,897,240	0.0130
TRANSCORP	13 : ITQ	21 : 0-6,499	268	3,100	57,780	75,780	6,310	-0.0061
TRANSCORP	13 : ITQ	22 : 6,500-34,999	20,000	66,879	198,735	359,957	136,902	0.0010
TRANSCORP	13 : ITQ	23 : 35,000-126,499	191,000	692,969	1,559,771	2,517,309	95,646	-0.0053
TRANSCORP	13 : ITQ	24 : 126,500 & above	10,000	1,901,300	7,460,417	8,125,059	2,261,335	-0.0146
TRANSCORP	14 : ATQ	21 : 0-6,499	4,550	19,688	43,575	91,805	34,117	-0.0113
TRANSCORP	14 : ATQ	22 : 6,500-34,999	-	95,988	382,542	688,334	141,114	-0.0094
TRANSCORP	14 : ATQ	23 : 35,000-126,499	9,350	565,623	1,823,073	3,161,450	1,184,423	-0.0100
TRANSCORP	14 : ATQ	24 : 126,500 & above	172,500	2,486,308	5,961,065	24,402,823	13,539,417	-0.0157
TRANSCORP	15 : NTQ	21 : 0-6,499	-	-	-	54,308	26,546	-0.0093
TRANSCORP	15 : NTQ	22 : 6,500-34,999	11,000	20,000	32,560	378,486	253,885	-0.0152
TRANSCORP	15 : NTQ	23 : 35,000-126,499	100,000	55,000	250,000	1,288,947	1,225,823	-0.0229
TRANSCORP	15 : NTQ	24 : 126,500 & above	2,878,708	3,694,850	1,047,707	8,499,519	6,613,999	-0.0297
TRANSEXPR	11 : MKT	21 : 0-6,499	7,341	-	-	-	-	0.0098

Guidance:

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

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

Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TRANSCORP	12 : MLO	22 : 6,500-34,999	0.019821		0	0.0000	0.0	4,688,527	27.7	89,000	0.0116	9.4
TRANSCORP	12 : MLO	23 : 35,000-126,499	0.018081		0	0.0000	0.0	20,764,187	177.0	579,919	0.0107	962.2
TRANSCORP	12 : MLO	24 : 126,500 & above	0.028086		0	0.0000	0.0	173,606,732	234.6	60,835,027	0.0152	210.9
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										
TRANSEXPR	11 : MKT	21 : 0-6,499	0.009807		0	0.0000	0.0	7,341	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	201803	TRANSEXPR	12 : MLO	21 : 0-6,499	9	16,965	0	15,881	0
NSE	NSE	201803	TRANSEXPR	12 : MLO	22 : 6,500-34,999	5	76,064	0	76,064	0
NSE	NSE	201803	TRANSEXPR	12 : MLO	23 : 35,000-126,499	5	290,742	0	260,462	0
NSE	NSE	201803	TRANSEXPR	12 : MLO	24 : 126,500 & above	4	1,833,955	108,720	409,809	0
NSE	NSE	201803	TRANSEXPR	13 : ITQ	23 : 35,000-126,499	4	417,440	208,720	0	0
NSE	NSE	201803	TRANSEXPR	14 : ATQ	21 : 0-6,499	3	6,831	5,531	0	0
NSE	NSE	201803	TRANSEXPR	14 : ATQ	22 : 6,500-34,999	4	92,230	10,000	0	0
NSE	NSE	201803	TRANSEXPR	14 : ATQ	23 : 35,000-126,499	12	1,158,720	405,570	3,150	0
NSE	NSE	201803	TRANSEXPR	14 : ATQ	24 : 126,500 & above	5	1,277,981	189,000	150,000	0
NSE	NSE	201803	TRANSEXPR	15 : NTQ	23 : 35,000-126,499	1	100,000	0	0	0
NSE	NSE	201803	TRANSEXPR	15 : NTQ	24 : 126,500 & above	3	1,184,865	0	0	0
NSE	NSE	201803	TRIPPLEG	11 : MKT	21 : 0-6,499	2	200	0	200	0
NSE	NSE	201803	TRIPPLEG	12 : MLO	21 : 0-6,499	4	3,800	0	3,800	0
NSE	NSE	201803	TRIPPLEG	12 : MLO	23 : 35,000-126,499	4	336,148	0	336,148	0
NSE	NSE	201803	UACN	11 : MKT	21 : 0-6,499	89	132,660	0	132,660	0
NSE	NSE	201803	UACN	11 : MKT	22 : 6,500-34,999	22	345,236	0	345,236	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
TRANSEXP	12 : MLO	21 : 0-6,499	15,881	-	-	-	-	0.0231
TRANSEXP	12 : MLO	22 : 6,500-34,999	76,064	-	-	-	-	0.0324
TRANSEXP	12 : MLO	23 : 35,000-126,499	246,671	-	-	8,260	-	0.0241
TRANSEXP	12 : MLO	24 : 126,500 & above	373,609	-	-	-	1,200	0.0132
TRANSEXP	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TRANSEXP	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
TRANSEXP	14 : ATQ	22 : 6,500-34,999	-	-	-	-	-	0.0000
TRANSEXP	14 : ATQ	23 : 35,000-126,499	-	-	-	100	-	-0.0400
TRANSEXP	14 : ATQ	24 : 126,500 & above	-	-	-	-	-	-0.0400
TRANSEXP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
TRANSEXP	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	0.0000
TRIPPLEG	11 : MKT	21 : 0-6,499	200	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	21 : 0-6,499	3,800	-	-	-	-	0.0000
TRIPPLEG	12 : MLO	23 : 35,000-126,499	336,148	-	-	-	-	0.0000
UACN	11 : MKT	21 : 0-6,499	132,660	-	-	-	-	0.1783
UACN	11 : MKT	22 : 6,500-34,999	345,236	-	-	-	-	0.1794

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
TRANSEXP	12 : MLO	21 : 0-6,499	0.023124		0	0.0000	0.0	15,881	0.0	0	0.0000	0.0
TRANSEXP	12 : MLO	22 : 6,500-34,999	0.026293		0	0.0000	0.0	76,064	0.0	0	0.0000	0.0
TRANSEXP	12 : MLO	23 : 35,000-126,499	0.029832		0	0.0000	0.0	246,671	0.0	13,791	0.0400	2803.3
TRANSEXP	12 : MLO	24 : 126,500 & above	0.037595		0	0.0000	0.0	273,609	0.0	136,200	0.0253	2797.5
TRANSEXP	13 : ITQ	23 : 35,000-126,499										
TRANSEXP	14 : ATQ	21 : 0-6,499										
TRANSEXP	14 : ATQ	22 : 6,500-34,999										
TRANSEXP	14 : ATQ	23 : 35,000-126,499										
TRANSEXP	14 : ATQ	24 : 126,500 & above										
TRANSEXP	15 : NTQ	23 : 35,000-126,499										
TRANSEXP	15 : NTQ	24 : 126,500 & above										
TRIPPLEG	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	200	0.0	0	0.0000	0.0
TRIPPLEG	12 : MLO	21 : 0-6,499	0.000000		0	0.0000	0.0	3,800	0.0	0	0.0000	0.0
TRIPPLEG	12 : MLO	23 : 35,000-126,499	0.000000		0	0.0000	0.0	336,148	0.0	0	0.0000	0.0
UACN	11 : MKT	21 : 0-6,499	0.174576		0	0.0000	0.0	104,391	0.0	28,269	0.0393	0.0
UACN	11 : MKT	22 : 6,500-34,999	0.217967		0	0.0000	0.0	189,567	0.0	155,669	0.0529	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UACN	11 : MKT	23 : 35,000-126,499	2	127,630	0	127,630	0
NSE	NSE	201803	UACN	11 : MKT	24 : 126,500 & above	2	893,000	0	893,000	0
NSE	NSE	201803	UACN	12 : MLO	21 : 0-6,499	326	546,480	8,955	536,502	0
NSE	NSE	201803	UACN	12 : MLO	22 : 6,500-34,999	142	2,446,014	160,594	2,265,096	0
NSE	NSE	201803	UACN	12 : MLO	23 : 35,000-126,499	81	5,264,300	288,773	4,872,731	0
NSE	NSE	201803	UACN	12 : MLO	24 : 126,500 & above	39	25,694,213	155,480	25,538,733	0
NSE	NSE	201803	UACN	13 : ITQ	21 : 0-6,499	89	221,616	70,601	142,793	0
NSE	NSE	201803	UACN	13 : ITQ	22 : 6,500-34,999	61	1,035,212	312,746	507,107	0
NSE	NSE	201803	UACN	13 : ITQ	23 : 35,000-126,499	34	2,648,990	1,236,493	631,775	0
NSE	NSE	201803	UACN	13 : ITQ	24 : 126,500 & above	22	10,645,416	350,618	2,312,202	0
NSE	NSE	201803	UACN	14 : ATQ	21 : 0-6,499	103	222,666	48,505	125,312	0
NSE	NSE	201803	UACN	14 : ATQ	22 : 6,500-34,999	54	887,917	327,458	320,875	0
NSE	NSE	201803	UACN	14 : ATQ	23 : 35,000-126,499	50	3,447,432	935,617	1,346,849	0
NSE	NSE	201803	UACN	14 : ATQ	24 : 126,500 & above	37	16,439,010	4,104,677	6,600,661	0
NSE	NSE	201803	UACN	15 : NTQ	21 : 0-6,499	60	154,424	31,241	33,506	0
NSE	NSE	201803	UACN	15 : NTQ	22 : 6,500-34,999	30	521,442	214,736	80,059	0

Guidance:

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

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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)
UACN	11 : MKT	23 : 35,000-126,499	127,630	-	-	-	-	0.0442
UACN	11 : MKT	24 : 126,500 & above	893,000	-	-	-	-	0.1051
UACN	12 : MLO	21 : 0-6,499	508,996	3,020	7,550	11,083	5,853	0.1063
UACN	12 : MLO	22 : 6,500-34,999	2,155,777	-	8,093	71,782	29,444	0.1082
UACN	12 : MLO	23 : 35,000-126,499	4,438,535	193,552	147,558	34,628	39,633	0.0624
UACN	12 : MLO	24 : 126,500 & above	25,235,509	25,475	153,128	124,621	-	0.0749
UACN	13 : ITQ	21 : 0-6,499	-	17,993	25,484	63,397	17,156	-0.0526
UACN	13 : ITQ	22 : 6,500-34,999	10,000	93,000	51,990	203,506	97,102	-0.0788
UACN	13 : ITQ	23 : 35,000-126,499	-	-	111,373	240,087	158,215	-0.0279
UACN	13 : ITQ	24 : 126,500 & above	1,166,899	141,104	201,000	-	557,382	-0.0957
UACN	14 : ATQ	21 : 0-6,499	-	8,580	9,429	47,864	14,811	-0.0371
UACN	14 : ATQ	22 : 6,500-34,999	-	1,262	-	124,121	93,179	-0.0999
UACN	14 : ATQ	23 : 35,000-126,499	-	35,204	294,935	204,806	358,200	-0.0324
UACN	14 : ATQ	24 : 126,500 & above	4,192,872	149,085	834,154	771,321	187,996	-0.0428
UACN	15 : NTQ	21 : 0-6,499	-	-	-	6,812	2,000	-0.0788
UACN	15 : NTQ	22 : 6,500-34,999	-	-	7,720	15,339	25,000	-0.0872

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UACN	11 : MKT	23 : 35,000-126,499	0.144162		0	0.0000	0.0	60,000	0.0	67,630	0.0445	0.0
UACN	11 : MKT	24 : 126,500 & above	0.138731		0	0.0000	0.0	200,000	0.0	693,000	0.0355	0.0
UACN	12 : MLO	21 : 0-6,499	0.126190		0	0.0000	0.0	522,040	42.4	14,462	0.0698	0.0
UACN	12 : MLO	22 : 6,500-34,999	0.131115		0	0.0000	0.0	2,190,096	74.7	75,000	0.0306	0.0
UACN	12 : MLO	23 : 35,000-126,499	0.101369		0	0.0000	0.0	4,257,092	64.9	615,639	0.0508	4.3
UACN	12 : MLO	24 : 126,500 & above	0.255632		0	0.0000	0.0	19,948,750	7.6	5,589,983	0.2752	0.0
UACN	13 : ITQ	21 : 0-6,499										
UACN	13 : ITQ	22 : 6,500-34,999										
UACN	13 : ITQ	23 : 35,000-126,499										
UACN	13 : ITQ	24 : 126,500 & above										
UACN	14 : ATQ	21 : 0-6,499										
UACN	14 : ATQ	22 : 6,500-34,999										
UACN	14 : ATQ	23 : 35,000-126,499										
UACN	14 : ATQ	24 : 126,500 & above										
UACN	15 : NTQ	21 : 0-6,499										
UACN	15 : NTQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	201803	UACN	15 : NTQ	23 : 35,000-126,499	35	2,476,092	528,307	325,589	0
NSE	NSE	201803	UACN	15 : NTQ	24 : 126,500 & above	17	7,329,480	1,284,522	306,424	0
NSE	NSE	201803	UAC-PROP	11 : MKT	21 : 0-6,499	17	17,190	0	17,190	0
NSE	NSE	201803	UAC-PROP	11 : MKT	22 : 6,500-34,999	5	77,000	0	77,000	0
NSE	NSE	201803	UAC-PROP	11 : MKT	23 : 35,000-126,499	1	39,000	0	39,000	0
NSE	NSE	201803	UAC-PROP	11 : MKT	24 : 126,500 & above	1	332,178	0	332,178	0
NSE	NSE	201803	UAC-PROP	12 : MLO	21 : 0-6,499	62	127,766	0	127,766	0
NSE	NSE	201803	UAC-PROP	12 : MLO	22 : 6,500-34,999	38	614,634	30,813	572,542	0
NSE	NSE	201803	UAC-PROP	12 : MLO	23 : 35,000-126,499	19	1,276,131	0	948,515	0
NSE	NSE	201803	UAC-PROP	12 : MLO	24 : 126,500 & above	17	6,471,686	193,620	6,212,966	0
NSE	NSE	201803	UAC-PROP	13 : ITQ	21 : 0-6,499	30	64,069	7,688	45,304	0
NSE	NSE	201803	UAC-PROP	13 : ITQ	22 : 6,500-34,999	13	234,616	67,772	150,625	0
NSE	NSE	201803	UAC-PROP	13 : ITQ	23 : 35,000-126,499	13	888,633	348,091	43,991	0
NSE	NSE	201803	UAC-PROP	13 : ITQ	24 : 126,500 & above	15	5,850,966	2,424,548	2,309,308	0
NSE	NSE	201803	UAC-PROP	14 : ATQ	21 : 0-6,499	28	80,496	11,936	14,373	0
NSE	NSE	201803	UAC-PROP	14 : ATQ	22 : 6,500-34,999	20	270,489	72,944	132,625	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)	
UACN	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	-0.1676	
UACN	15 : NTQ	24 : 126,500 & above	-	-	-	-	-	-0.2500	
UAC-PROP	11 : MKT	21 : 0-6,499	17,190	-	-	-	-	0.1304	
UAC-PROP	11 : MKT	22 : 6,500-34,999	77,000	-	-	-	-	0.1234	
UAC-PROP	11 : MKT	23 : 35,000-126,499	39,000	-	-	-	-	0.0800	
UAC-PROP	11 : MKT	24 : 126,500 & above	332,178	-	-	-	-	0.1929	
UAC-PROP	12 : MLO	21 : 0-6,499	117,431	-	1,405	8,617	-	0.0867	
UAC-PROP	12 : MLO	22 : 6,500-34,999	457,545	-	20,895	62,787	17,219	0.0596	
UAC-PROP	12 : MLO	23 : 35,000-126,499	848,647	500	-	7,024	66,344	0.0760	
UAC-PROP	12 : MLO	24 : 126,500 & above	5,980,989	126,577	4,500	100,900	-	0.0447	
UAC-PROP	13 : ITQ	21 : 0-6,499	-	-	3,333	14,075	12,568	-0.0419	
UAC-PROP	13 : ITQ	22 : 6,500-34,999	-	-	40,050	76,777	3,798	-0.0085	
UAC-PROP	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	-0.0312	
UAC-PROP	13 : ITQ	24 : 126,500 & above	-	31,250	310,000	432,213	1,002,588	-0.0649	
UAC-PROP	14 : ATQ	21 : 0-6,499	-	-	-	5,000	1,565	-0.0388	
UAC-PROP	14 : ATQ	22 : 6,500-34,999	-	15,625	43,000	29,000	25,000	-0.0688	

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UACN	15 : NTQ	23 : 35,000-126,499										
UACN	15 : NTQ	24 : 126,500 & above										
UAC-PROP	11 : MKT	21 : 0-6,499	0.101171		0	0.0000	0.0	17,190	0.0	0	0.0000	0.0
UAC-PROP	11 : MKT	22 : 6,500-34,999	0.159097		0	0.0000	0.0	37,000	0.0	40,000	0.0213	0.0
UAC-PROP	11 : MKT	23 : 35,000-126,499	0.080000		0	0.0000	0.0	39,000	0.0	0	0.0000	0.0
UAC-PROP	11 : MKT	24 : 126,500 & above	0.192920		0	0.0000	0.0	0	0.0	332,178	0.0215	0.0
UAC-PROP	12 : MLO	21 : 0-6,499	0.096332		0	0.0000	0.0	121,766	99.0	6,000	0.0107	0.0
UAC-PROP	12 : MLO	22 : 6,500-34,999	0.077380		0	0.0000	0.0	565,702	217.9	6,840	0.0200	6022.3
UAC-PROP	12 : MLO	23 : 35,000-126,499	0.100898		0	0.0000	0.0	790,015	329.8	158,500	0.0517	376.0
UAC-PROP	12 : MLO	24 : 126,500 & above	0.088690		0	0.0000	0.0	4,045,809	17.3	2,167,157	0.0108	0.0
UAC-PROP	13 : ITQ	21 : 0-6,499										
UAC-PROP	13 : ITQ	22 : 6,500-34,999										
UAC-PROP	13 : ITQ	23 : 35,000-126,499										
UAC-PROP	13 : ITQ	24 : 126,500 & above										
UAC-PROP	14 : ATQ	21 : 0-6,499										
UAC-PROP	14 : ATQ	22 : 6,500-34,999										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UAC-PROP	14 : ATQ	23 : 35,000-126,499	31	2,445,787	841,829	767,764	0
NSE	NSE	201803	UAC-PROP	14 : ATQ	24 : 126,500 & above	12	7,160,359	1,900,000	1,400,000	0
NSE	NSE	201803	UAC-PROP	15 : NTQ	21 : 0-6,499	9	26,472	5,300	7,816	0
NSE	NSE	201803	UAC-PROP	15 : NTQ	22 : 6,500-34,999	6	119,620	40,000	40,259	0
NSE	NSE	201803	UAC-PROP	15 : NTQ	23 : 35,000-126,499	16	1,089,371	50,000	34,494	0
NSE	NSE	201803	UAC-PROP	15 : NTQ	24 : 126,500 & above	30	11,430,870	1,800,000	1,027,036	0
NSE	NSE	201803	UBA	11 : MKT	21 : 0-6,499	255	452,997	0	452,997	0
NSE	NSE	201803	UBA	11 : MKT	22 : 6,500-34,999	100	1,612,145	0	1,612,145	0
NSE	NSE	201803	UBA	11 : MKT	23 : 35,000-126,499	42	2,873,574	0	2,873,574	0
NSE	NSE	201803	UBA	11 : MKT	24 : 126,500 & above	20	7,526,018	0	7,526,018	0
NSE	NSE	201803	UBA	12 : MLO	21 : 0-6,499	845	1,730,563	2,414	1,717,449	0
NSE	NSE	201803	UBA	12 : MLO	22 : 6,500-34,999	494	8,154,518	75,005	7,962,762	0
NSE	NSE	201803	UBA	12 : MLO	23 : 35,000-126,499	365	25,343,193	443,104	24,668,440	0
NSE	NSE	201803	UBA	12 : MLO	24 : 126,500 & above	417	313,962,183	21,050,936	286,368,732	0
NSE	NSE	201803	UBA	13 : ITQ	21 : 0-6,499	111	221,574	48,215	164,459	0
NSE	NSE	201803	UBA	13 : ITQ	22 : 6,500-34,999	88	1,531,271	484,250	1,004,021	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UAC-PROP	14 : ATQ	23 : 35,000-126,499	-	500	200,800	59,802	-	-0.0348
UAC-PROP	14 : ATQ	24 : 126,500 & above	-	500,000	-	200,000	-	-0.0436
UAC-PROP	15 : NTQ	21 : 0-6,499	-	-	3,156	1,660	1,500	-0.0550
UAC-PROP	15 : NTQ	22 : 6,500-34,999	-	-	-	15,259	25,000	-0.2921
UAC-PROP	15 : NTQ	23 : 35,000-126,499	-	-	-	34,494	-	-0.0800
UAC-PROP	15 : NTQ	24 : 126,500 & above	-	-	-	203,781	211,237	-0.0769
UBA	11 : MKT	21 : 0-6,499	452,997	-	-	-	-	0.0762
UBA	11 : MKT	22 : 6,500-34,999	1,612,145	-	-	-	-	0.0758
UBA	11 : MKT	23 : 35,000-126,499	2,873,574	-	-	-	-	0.1226
UBA	11 : MKT	24 : 126,500 & above	7,526,018	-	-	-	-	0.1218
UBA	12 : MLO	21 : 0-6,499	1,659,978	6,051	18,945	15,475	17,000	0.0602
UBA	12 : MLO	22 : 6,500-34,999	7,638,547	34,627	100,841	188,747	-	0.0502
UBA	12 : MLO	23 : 35,000-126,499	22,415,562	852,828	755,148	529,104	115,798	0.0487
UBA	12 : MLO	24 : 126,500 & above	257,944,268	7,700,447	7,660,002	7,464,073	4,743,029	0.1871
UBA	13 : ITQ	21 : 0-6,499	5,140	28,999	63,915	47,115	5,778	-0.0287
UBA	13 : ITQ	22 : 6,500-34,999	31,909	219,114	421,178	238,429	68,391	-0.0669

Guidance:

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

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Order Segmentation

Market and Marketable Limit Orders execution information

F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UAC-PROP	14 : ATQ	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	0.084147		0	0.0000	0.0	429,951	0.0	23,046	0.0681	0.0
UBA	11 : MKT	22 : 6,500-34,999	0.080653		0	0.0000	0.0	1,364,122	0.0	248,023	0.0417	0.0
UBA	11 : MKT	23 : 35,000-126,499	0.086416		0	0.0000	0.0	2,410,973	0.0	462,601	0.0409	0.0
UBA	11 : MKT	24 : 126,500 & above	0.085844		0	0.0000	0.0	5,446,018	0.0	2,080,000	0.0438	0.0
UBA	12 : MLO	21 : 0-6,499	0.065533		0	0.0000	0.0	1,708,449	30.3	9,000	0.0357	0.0
UBA	12 : MLO	22 : 6,500-34,999	0.066751		0	0.0000	0.0	7,745,112	18.0	217,650	0.0419	0.0
UBA	12 : MLO	23 : 35,000-126,499	0.068268		0	0.0000	0.0	23,749,063	25.6	919,377	0.0599	195.2
UBA	12 : MLO	24 : 126,500 & above	0.202154		0	0.0000	0.0	187,548,831	134.7	98,819,901	0.1936	0.3
UBA	13 : ITQ	21 : 0-6,499										
UBA	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 Quality Detail: March 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	201803	UBA	13 : ITQ	23 : 35,000-126,499	67	5,074,191	569,512	4,273,454	0	
NSE	NSE	201803	UBA	13 : ITQ	24 : 126,500 & above	58	26,477,487	5,370,085	17,217,121	0	
NSE	NSE	201803	UBA	14 : ATQ	21 : 0-6,499	362	775,493	197,173	536,468	0	
NSE	NSE	201803	UBA	14 : ATQ	22 : 6,500-34,999	313	5,598,138	1,835,437	3,162,274	0	
NSE	NSE	201803	UBA	14 : ATQ	23 : 35,000-126,499	332	23,928,147	6,759,951	13,312,302	0	
NSE	NSE	201803	UBA	14 : ATQ	24 : 126,500 & above	332	159,934,129	35,088,472	78,190,043	0	
NSE	NSE	201803	UBA	15 : NTQ	21 : 0-6,499	166	399,928	155,585	134,245	0	
NSE	NSE	201803	UBA	15 : NTQ	22 : 6,500-34,999	199	3,436,109	1,920,405	854,246	0	
NSE	NSE	201803	UBA	15 : NTQ	23 : 35,000-126,499	247	18,025,104	8,632,588	4,835,857	0	
NSE	NSE	201803	UBA	15 : NTQ	24 : 126,500 & above	311	657,117,874	572,263,410	22,996,799	0	
NSE	NSE	201803	UBN	11 : MKT	21 : 0-6,499	113	211,217	6,520	204,697	0	
NSE	NSE	201803	UBN	11 : MKT	22 : 6,500-34,999	29	439,440	26,250	413,190	0	
NSE	NSE	201803	UBN	11 : MKT	23 : 35,000-126,499	7	453,286	70,000	383,286	0	
NSE	NSE	201803	UBN	12 : MLO	21 : 0-6,499	416	604,339	2,666	599,558	0	
NSE	NSE	201803	UBN	12 : MLO	22 : 6,500-34,999	137	2,124,605	57,857	2,003,057	0	
NSE	NSE	201803	UBN	12 : MLO	23 : 35,000-126,499	54	3,945,790	217,452	3,723,818	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
UBA	13 : ITQ	23 : 35,000-126,499	110,000	459,317	1,112,937	2,122,444	383,868	-0.0220
UBA	13 : ITQ	24 : 126,500 & above	6,241,000	4,897,590	1,784,838	3,326,174	662,799	-0.0908
UBA	14 : ATQ	21 : 0-6,499	13,297	56,048	121,251	224,678	77,002	-0.0136
UBA	14 : ATQ	22 : 6,500-34,999	188,439	240,592	597,068	1,500,626	358,862	-0.0128
UBA	14 : ATQ	23 : 35,000-126,499	860,293	1,432,875	2,746,970	5,592,389	1,690,171	-0.0192
UBA	14 : ATQ	24 : 126,500 & above	21,486,147	4,953,565	9,127,671	29,435,556	8,431,786	0.0001
UBA	15 : NTQ	21 : 0-6,499	-	-	12,322	53,756	33,078	-0.0443
UBA	15 : NTQ	22 : 6,500-34,999	-	20,000	20,760	289,591	222,067	-0.0578
UBA	15 : NTQ	23 : 35,000-126,499	-	38,583	373,755	1,192,008	1,129,799	-0.0920
UBA	15 : NTQ	24 : 126,500 & above	-	719,865	707,285	5,290,376	4,739,739	-0.0948
UBN	11 : MKT	21 : 0-6,499	204,697	-	-	-	-	0.1672
UBN	11 : MKT	22 : 6,500-34,999	413,190	-	-	-	-	0.1570
UBN	11 : MKT	23 : 35,000-126,499	383,286	-	-	-	-	0.2107
UBN	12 : MLO	21 : 0-6,499	566,257	11,331	2,276	17,988	1,706	0.1112
UBN	12 : MLO	22 : 6,500-34,999	1,566,820	19,137	69,038	276,402	34,864	0.0748
UBN	12 : MLO	23 : 35,000-126,499	3,011,163	107,569	192,993	276,906	90,273	0.0763

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UBA	13 : ITQ	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	0.170644		0	0.0000	0.0	161,634	0.0	43,063	0.0516	0.0
UBN	11 : MKT	22 : 6,500-34,999	0.195351		0	0.0000	0.0	300,317	0.0	112,873	0.0319	0.0
UBN	11 : MKT	23 : 35,000-126,499	0.345865		0	0.0000	0.0	40,000	0.0	343,286	0.1035	0.0
UBN	12 : MLO	21 : 0-6,499	0.130806		0	0.0000	0.0	589,859	33.4	9,699	0.0404	1.1
UBN	12 : MLO	22 : 6,500-34,999	0.107547		0	0.0000	0.0	1,882,524	269.4	120,533	0.0761	233.0
UBN	12 : MLO	23 : 35,000-126,499	0.125188		0	0.0000	0.0	3,126,927	221.2	596,891	0.1022	77.3

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	201803	UBN	12 : MLO	24 : 126,500 & above	33	12,891,900	1,234,004	11,123,772	0	
NSE	NSE	201803	UBN	13 : ITQ	21 : 0-6,499	80	148,574	49,405	90,758	0	
NSE	NSE	201803	UBN	13 : ITQ	22 : 6,500-34,999	73	1,152,849	306,642	607,984	0	
NSE	NSE	201803	UBN	13 : ITQ	23 : 35,000-126,499	31	1,931,975	469,552	821,523	0	
NSE	NSE	201803	UBN	13 : ITQ	24 : 126,500 & above	4	1,550,000	500,000	388,447	0	
NSE	NSE	201803	UBN	14 : ATQ	21 : 0-6,499	157	340,726	125,788	160,325	0	
NSE	NSE	201803	UBN	14 : ATQ	22 : 6,500-34,999	110	1,638,255	457,329	702,707	0	
NSE	NSE	201803	UBN	14 : ATQ	23 : 35,000-126,499	48	3,109,660	937,835	846,471	0	
NSE	NSE	201803	UBN	14 : ATQ	24 : 126,500 & above	18	5,553,865	818,095	1,129,772	0	
NSE	NSE	201803	UBN	15 : NTQ	21 : 0-6,499	66	142,037	40,206	33,056	0	
NSE	NSE	201803	UBN	15 : NTQ	22 : 6,500-34,999	80	1,217,975	428,012	137,722	0	
NSE	NSE	201803	UBN	15 : NTQ	23 : 35,000-126,499	55	3,653,227	658,381	1,012,436	0	
NSE	NSE	201803	UBN	15 : NTQ	24 : 126,500 & above	25	6,999,830	1,300,000	2,523,706	0	
NSE	NSE	201803	UCAP	11 : MKT	21 : 0-6,499	123	221,179	0	221,179	0	
NSE	NSE	201803	UCAP	11 : MKT	22 : 6,500-34,999	67	1,097,637	0	1,097,637	0	
NSE	NSE	201803	UCAP	11 : MKT	23 : 35,000-126,499	22	1,402,396	96,000	1,306,396	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UBN	12 : MLO	24 : 126,500 & above	8,577,027	417,914	343,104	1,112,860	621,942	0.0729
UBN	13 : ITQ	21 : 0-6,499	2,386	8,160	19,219	40,457	16,632	-0.0845
UBN	13 : ITQ	22 : 6,500-34,999	-	29,114	80,123	260,461	157,907	-0.0824
UBN	13 : ITQ	23 : 35,000-126,499	100,000	22,932	47,146	402,889	93,043	-0.0885
UBN	13 : ITQ	24 : 126,500 & above	-	-	500	370,500	762	-0.1477
UBN	14 : ATQ	21 : 0-6,499	185	10,873	21,747	62,563	26,924	-0.0686
UBN	14 : ATQ	22 : 6,500-34,999	30,013	43,499	87,068	288,012	91,126	-0.1189
UBN	14 : ATQ	23 : 35,000-126,499	-	131	87,018	310,738	27,244	-0.1365
UBN	14 : ATQ	24 : 126,500 & above	490	500,000	81,497	250,000	20,858	-0.0764
UBN	15 : NTQ	21 : 0-6,499	-	-	-	17,796	3,403	-0.1705
UBN	15 : NTQ	22 : 6,500-34,999	-	-	-	73,517	34,736	-0.1983
UBN	15 : NTQ	23 : 35,000-126,499	-	-	1,365	162,912	207,008	-0.1112
UBN	15 : NTQ	24 : 126,500 & above	-	-	-	1,200,000	-	-0.1230
UCAP	11 : MKT	21 : 0-6,499	221,179	-	-	-	-	0.0322
UCAP	11 : MKT	22 : 6,500-34,999	1,097,637	-	-	-	-	0.0364
UCAP	11 : MKT	23 : 35,000-126,499	1,306,396	-	-	-	-	0.0286

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	12 : MLO	24 : 126,500 & above	0.198379		0	0.0000	0.0	7,007,946	469.1	4,115,826	0.0921	0.1
UBN	13 : ITQ	21 : 0-6,499										
UBN	13 : ITQ	22 : 6,500-34,999										
UBN	13 : ITQ	23 : 35,000-126,499										
UBN	13 : ITQ	24 : 126,500 & above										
UBN	14 : ATQ	21 : 0-6,499										
UBN	14 : ATQ	22 : 6,500-34,999										
UBN	14 : ATQ	23 : 35,000-126,499										
UBN	14 : ATQ	24 : 126,500 & above										
UBN	15 : NTQ	21 : 0-6,499										
UBN	15 : NTQ	22 : 6,500-34,999										
UBN	15 : NTQ	23 : 35,000-126,499										
UBN	15 : NTQ	24 : 126,500 & above										
UCAP	11 : MKT	21 : 0-6,499	0.035678		0	0.0000	0.0	206,124	0.0	15,055	0.0085	0.0
UCAP	11 : MKT	22 : 6,500-34,999	0.032670		0	0.0000	0.0	983,137	0.0	114,500	0.0127	0.0
UCAP	11 : MKT	23 : 35,000-126,499	0.048741		0	0.0000	0.0	1,224,196	0.0	82,200	0.0134	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UCAP	11 : MKT	24 : 126,500 & above	26	9,427,600	500,000	8,927,600	0	
NSE	NSE	201803	UCAP	12 : MLO	21 : 0-6,499	503	963,577	33,203	866,781	0	
NSE	NSE	201803	UCAP	12 : MLO	22 : 6,500-34,999	286	4,697,315	121,785	4,126,347	0	
NSE	NSE	201803	UCAP	12 : MLO	23 : 35,000-126,499	298	21,518,614	945,153	19,066,708	0	
NSE	NSE	201803	UCAP	12 : MLO	24 : 126,500 & above	277	161,894,722	8,396,060	127,537,946	0	
NSE	NSE	201803	UCAP	13 : ITQ	21 : 0-6,499	95	251,573	41,094	195,173	0	
NSE	NSE	201803	UCAP	13 : ITQ	22 : 6,500-34,999	91	1,578,293	314,038	1,074,113	0	
NSE	NSE	201803	UCAP	13 : ITQ	23 : 35,000-126,499	103	7,410,263	2,473,451	4,076,955	0	
NSE	NSE	201803	UCAP	13 : ITQ	24 : 126,500 & above	73	32,204,873	16,144,950	11,484,624	0	
NSE	NSE	201803	UCAP	14 : ATQ	21 : 0-6,499	120	258,568	58,240	168,759	0	
NSE	NSE	201803	UCAP	14 : ATQ	22 : 6,500-34,999	161	2,940,661	863,726	1,735,181	0	
NSE	NSE	201803	UCAP	14 : ATQ	23 : 35,000-126,499	128	9,991,659	3,227,140	5,295,194	0	
NSE	NSE	201803	UCAP	14 : ATQ	24 : 126,500 & above	137	57,916,186	17,924,240	28,118,855	0	
NSE	NSE	201803	UCAP	15 : NTQ	21 : 0-6,499	123	325,953	71,740	119,069	0	
NSE	NSE	201803	UCAP	15 : NTQ	22 : 6,500-34,999	188	3,773,072	1,632,280	1,065,022	0	
NSE	NSE	201803	UCAP	15 : NTQ	23 : 35,000-126,499	223	15,950,700	7,363,065	4,037,686	0	

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UCAP	11 : MKT	24 : 126,500 & above	8,927,600	-	-	-	-	0.0225
UCAP	12 : MLO	21 : 0-6,499	823,072	5,300	15,328	4,750	1,000	0.0164
UCAP	12 : MLO	22 : 6,500-34,999	3,764,897	49,349	84,587	156,765	32,055	0.0174
UCAP	12 : MLO	23 : 35,000-126,499	16,754,740	546,470	638,745	669,772	210,226	0.0177
UCAP	12 : MLO	24 : 126,500 & above	109,003,533	4,740,080	4,152,918	3,813,080	2,319,718	0.0380
UCAP	13 : ITQ	21 : 0-6,499	1,000	8,322	62,301	87,121	27,132	-0.0005
UCAP	13 : ITQ	22 : 6,500-34,999	-	154,945	199,355	464,184	125,414	-0.0204
UCAP	13 : ITQ	23 : 35,000-126,499	42,300	675,703	1,213,149	1,382,095	528,490	-0.0198
UCAP	13 : ITQ	24 : 126,500 & above	-	1,086,354	2,429,788	5,810,263	445,556	-0.0221
UCAP	14 : ATQ	21 : 0-6,499	3,000	16,953	34,774	79,009	7,300	-0.0240
UCAP	14 : ATQ	22 : 6,500-34,999	-	84,670	372,031	905,726	188,029	-0.0134
UCAP	14 : ATQ	23 : 35,000-126,499	-	355,000	1,149,300	2,377,814	619,477	-0.0490
UCAP	14 : ATQ	24 : 126,500 & above	48,092	4,557,587	6,881,443	9,941,902	3,222,539	-0.0309
UCAP	15 : NTQ	21 : 0-6,499	-	-	4,639	51,197	25,873	-0.0362
UCAP	15 : NTQ	22 : 6,500-34,999	-	50,000	100,942	340,259	248,388	-0.0394
UCAP	15 : NTQ	23 : 35,000-126,499	-	-	504,762	1,871,274	784,533	-0.0317

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UCAP	11 : MKT	24 : 126,500 & above	0.051692		0	0.0000	0.0	5,088,538	0.0	3,839,062	0.0233	0.0
UCAP	12 : MLO	21 : 0-6,499	0.026425		0	0.0000	0.0	857,895	166.2	8,886	0.0084	105.7
UCAP	12 : MLO	22 : 6,500-34,999	0.026695		0	0.0000	0.0	3,888,116	89.3	238,231	0.0107	211.9
UCAP	12 : MLO	23 : 35,000-126,499	0.034910		0	0.0000	0.0	17,302,372	138.2	1,764,336	0.0153	44.3
UCAP	12 : MLO	24 : 126,500 & above	0.074315		0	0.0000	0.0	79,801,859	453.0	47,736,087	0.0555	16.8
UCAP	13 : ITQ	21 : 0-6,499										
UCAP	13 : ITQ	22 : 6,500-34,999										
UCAP	13 : ITQ	23 : 35,000-126,499										
UCAP	13 : ITQ	24 : 126,500 & above										
UCAP	14 : ATQ	21 : 0-6,499										
UCAP	14 : ATQ	22 : 6,500-34,999										
UCAP	14 : ATQ	23 : 35,000-126,499										
UCAP	14 : ATQ	24 : 126,500 & above										
UCAP	15 : NTQ	21 : 0-6,499										
UCAP	15 : NTQ	22 : 6,500-34,999										
UCAP	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UCAP	15 : NTQ	24 : 126,500 & above	257	102,887,917	45,532,280	17,471,544	0
NSE	NSE	201803	UNIC	11 : MKT	21 : 0-6,499	7	17,050	0	15,830	0
NSE	NSE	201803	UNIC	11 : MKT	22 : 6,500-34,999	17	333,800	0	333,800	0
NSE	NSE	201803	UNIC	11 : MKT	23 : 35,000-126,499	6	491,000	100,000	150,000	0
NSE	NSE	201803	UNIC	11 : MKT	24 : 126,500 & above	7	3,120,000	300,000	1,820,000	0
NSE	NSE	201803	UNIC	12 : MLO	21 : 0-6,499	33	54,865	0	46,141	0
NSE	NSE	201803	UNIC	12 : MLO	22 : 6,500-34,999	47	756,161	70,225	503,802	0
NSE	NSE	201803	UNIC	12 : MLO	23 : 35,000-126,499	54	4,020,170	43,000	3,093,070	0
NSE	NSE	201803	UNIC	12 : MLO	24 : 126,500 & above	108	72,319,622	1,985,619	41,919,340	0
NSE	NSE	201803	UNIC	13 : ITQ	21 : 0-6,499	3	1,480	1,480	0	0
NSE	NSE	201803	UNIC	13 : ITQ	22 : 6,500-34,999	2	38,760	25,000	13,760	0
NSE	NSE	201803	UNIC	13 : ITQ	23 : 35,000-126,499	6	504,000	200,000	0	0
NSE	NSE	201803	UNIC	13 : ITQ	24 : 126,500 & above	14	7,200,000	4,150,000	755,648	0
NSE	NSE	201803	UNIC	14 : ATQ	21 : 0-6,499	3	8,501	2,500	1	0
NSE	NSE	201803	UNIC	14 : ATQ	22 : 6,500-34,999	11	258,191	40,000	144,991	0
NSE	NSE	201803	UNIC	14 : ATQ	23 : 35,000-126,499	15	1,276,086	209,116	551,270	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UCAP	15 : NTQ	24 : 126,500 & above	-	1,001,111	295,732	7,532,424	2,772,650	-0.0732
UNIC	11 : MKT	21 : 0-6,499	15,830	-	-	-	-	0.0126
UNIC	11 : MKT	22 : 6,500-34,999	333,800	-	-	-	-	0.0038
UNIC	11 : MKT	23 : 35,000-126,499	150,000	-	-	-	-	0.0100
UNIC	11 : MKT	24 : 126,500 & above	1,820,000	-	-	-	-	0.0100
UNIC	12 : MLO	21 : 0-6,499	40,141	-	-	-	-	0.0033
UNIC	12 : MLO	22 : 6,500-34,999	388,907	7,000	-	24,800	-	0.0059
UNIC	12 : MLO	23 : 35,000-126,499	2,272,265	-	80,240	372,516	75,949	0.0027
UNIC	12 : MLO	24 : 126,500 & above	28,236,327	330,000	655,800	2,283,250	121,270	0.0002
UNIC	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
UNIC	13 : ITQ	22 : 6,500-34,999	-	-	-	13,760	-	0.0100
UNIC	13 : ITQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
UNIC	13 : ITQ	24 : 126,500 & above	-	-	13,248	742,400	-	-0.0689
UNIC	14 : ATQ	21 : 0-6,499	-	-	-	-	-	-0.0100
UNIC	14 : ATQ	22 : 6,500-34,999	-	-	20,000	75,200	49,791	-0.0118
UNIC	14 : ATQ	23 : 35,000-126,499	-	69,240	430,760	-	-	-0.0354

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UCAP	15 : NTQ	24 : 126,500 & above										
UNIC	11 : MKT	21 : 0-6,499	0.006317		0	0.0000	0.0	15,830	0.0	0	0.0000	0.0
UNIC	11 : MKT	22 : 6,500-34,999	0.003774		0	0.0000	0.0	333,800	0.0	0	0.0000	0.0
UNIC	11 : MKT	23 : 35,000-126,499	0.010000		0	0.0000	0.0	150,000	0.0	0	0.0000	0.0
UNIC	11 : MKT	24 : 126,500 & above	0.016153		0	0.0000	0.0	1,820,000	0.0	0	0.0000	0.0
UNIC	12 : MLO	21 : 0-6,499	0.005744		0	0.0000	0.0	40,141	0.0	6,000	0.0100	6500.0
UNIC	12 : MLO	22 : 6,500-34,999	0.007115		0	0.0000	0.0	420,707	38.6	83,095	0.0100	6352.5
UNIC	12 : MLO	23 : 35,000-126,499	0.005015		0	0.0000	0.0	2,740,970	243.9	352,100	0.0100	6506.1
UNIC	12 : MLO	24 : 126,500 & above	0.010026		0	0.0000	0.0	27,767,269	510.6	14,152,071	0.0105	4968.6
UNIC	13 : ITQ	21 : 0-6,499										
UNIC	13 : ITQ	22 : 6,500-34,999										
UNIC	13 : ITQ	23 : 35,000-126,499										
UNIC	13 : ITQ	24 : 126,500 & above										
UNIC	14 : ATQ	21 : 0-6,499										
UNIC	14 : ATQ	22 : 6,500-34,999										
UNIC	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	201803	UNIC	14 : ATQ	24 : 126,500 & above	35	23,989,695	11,789,695	4,100,000	0
NSE	NSE	201803	UNIC	15 : NTQ	21 : 0-6,499	4	6,688	5,000	0	0
NSE	NSE	201803	UNIC	15 : NTQ	22 : 6,500-34,999	4	44,000	9,400	18,000	0
NSE	NSE	201803	UNIC	15 : NTQ	23 : 35,000-126,499	12	1,098,200	718,200	0	0
NSE	NSE	201803	UNIC	15 : NTQ	24 : 126,500 & above	49	37,718,246	17,616,600	1,128,006	0
NSE	NSE	201803	UNILEVER	11 : MKT	21 : 0-6,499	94	125,078	8,500	116,578	0
NSE	NSE	201803	UNILEVER	11 : MKT	22 : 6,500-34,999	22	338,765	0	338,765	0
NSE	NSE	201803	UNILEVER	11 : MKT	23 : 35,000-126,499	5	384,282	0	384,282	0
NSE	NSE	201803	UNILEVER	12 : MLO	21 : 0-6,499	359	609,929	35,233	545,564	0
NSE	NSE	201803	UNILEVER	12 : MLO	22 : 6,500-34,999	109	1,846,226	187,471	1,315,879	0
NSE	NSE	201803	UNILEVER	12 : MLO	23 : 35,000-126,499	71	4,436,684	743,163	2,768,240	0
NSE	NSE	201803	UNILEVER	12 : MLO	24 : 126,500 & above	25	32,815,903	600,000	27,896,607	0
NSE	NSE	201803	UNILEVER	13 : ITQ	21 : 0-6,499	186	373,108	228,104	124,398	0
NSE	NSE	201803	UNILEVER	13 : ITQ	22 : 6,500-34,999	75	1,321,902	649,790	511,703	0
NSE	NSE	201803	UNILEVER	13 : ITQ	23 : 35,000-126,499	52	3,205,944	2,106,951	833,309	0
NSE	NSE	201803	UNILEVER	13 : ITQ	24 : 126,500 & above	8	1,938,625	434,000	1,090,625	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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)
UNIC	14 : ATQ	24 : 126,500 & above	-	-	2,100,000	1,350,000	-	-0.0265
UNIC	15 : NTQ	21 : 0-6,499	-	-	-	-	-	0.0000
UNIC	15 : NTQ	22 : 6,500-34,999	-	-	-	-	-	-0.0200
UNIC	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
UNIC	15 : NTQ	24 : 126,500 & above	-	-	102	522,904	-	-0.0204
UNILEVER	11 : MKT	21 : 0-6,499	116,578	-	-	-	-	0.9156
UNILEVER	11 : MKT	22 : 6,500-34,999	338,765	-	-	-	-	1.3030
UNILEVER	11 : MKT	23 : 35,000-126,499	384,282	-	-	-	-	0.4868
UNILEVER	12 : MLO	21 : 0-6,499	480,912	11,381	10,370	31,405	11,496	0.9248
UNILEVER	12 : MLO	22 : 6,500-34,999	1,250,943	20,315	9,621	9,314	686	0.9928
UNILEVER	12 : MLO	23 : 35,000-126,499	2,558,240	41,177	63,130	66,051	17,170	0.7227
UNILEVER	12 : MLO	24 : 126,500 & above	27,635,657	-	163,063	2,000	12,264	0.1866
UNILEVER	13 : ITQ	21 : 0-6,499	500	11,065	23,753	66,896	8,445	-0.8033
UNILEVER	13 : ITQ	22 : 6,500-34,999	500	80,938	91,655	216,020	57,856	-0.3659
UNILEVER	13 : ITQ	23 : 35,000-126,499	127,844	152,768	135,755	209,388	96,730	-0.9691
UNILEVER	13 : ITQ	24 : 126,500 & above	1,059,893	30,732	-	-	-	-0.9871

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNIC	14 : ATQ	24 : 126,500 & above										
UNIC	15 : NTQ	21 : 0-6,499										
UNIC	15 : NTQ	22 : 6,500-34,999										
UNIC	15 : NTQ	23 : 35,000-126,499										
UNIC	15 : NTQ	24 : 126,500 & above										
UNILEVER	11 : MKT	21 : 0-6,499	0.993628		0	0.0000	0.0	94,579	0.0	21,999	0.5183	0.0
UNILEVER	11 : MKT	22 : 6,500-34,999	1.183626		0	0.0000	0.0	285,342	0.0	53,423	0.0580	0.0
UNILEVER	11 : MKT	23 : 35,000-126,499	1.862100		0	0.0000	0.0	111,551	0.0	272,731	0.4486	0.0
UNILEVER	12 : MLO	21 : 0-6,499	0.948793		0	0.0000	0.0	486,572	42.6	58,992	0.0902	699.3
UNILEVER	12 : MLO	22 : 6,500-34,999	1.004559		0	0.0000	0.0	1,216,972	0.7	98,907	0.1529	1433.5
UNILEVER	12 : MLO	23 : 35,000-126,499	1.047062		0	0.0000	0.0	1,853,168	64.9	915,072	0.3059	161.2
UNILEVER	12 : MLO	24 : 126,500 & above	3.917049		0	0.0000	0.0	2,502,166	225.2	25,394,441	1.5119	0.0
UNILEVER	13 : ITQ	21 : 0-6,499										
UNILEVER	13 : ITQ	22 : 6,500-34,999										
UNILEVER	13 : ITQ	23 : 35,000-126,499										
UNILEVER	13 : ITQ	24 : 126,500 & above										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UNILEVER	14 : ATQ	21 : 0-6,499	106	210,872	116,661	64,062	0
NSE	NSE	201803	UNILEVER	14 : ATQ	22 : 6,500-34,999	48	874,671	538,877	178,205	0
NSE	NSE	201803	UNILEVER	14 : ATQ	23 : 35,000-126,499	47	2,825,078	951,050	827,250	0
NSE	NSE	201803	UNILEVER	14 : ATQ	24 : 126,500 & above	11	4,350,009	2,075,000	1,425,089	0
NSE	NSE	201803	UNILEVER	15 : NTQ	21 : 0-6,499	46	60,476	36,193	16,867	0
NSE	NSE	201803	UNILEVER	15 : NTQ	22 : 6,500-34,999	35	563,288	352,369	91,679	0
NSE	NSE	201803	UNILEVER	15 : NTQ	23 : 35,000-126,499	32	1,945,425	1,439,925	170,000	0
NSE	NSE	201803	UNILEVER	15 : NTQ	24 : 126,500 & above	8	2,663,282	900,000	926,500	0
NSE	NSE	201803	UNIONDAC	11 : MKT	21 : 0-6,499	1	1	0	1	0
NSE	NSE	201803	UNIONDAC	11 : MKT	22 : 6,500-34,999	1	19,000	0	19,000	0
NSE	NSE	201803	UNIONDAC	12 : MLO	23 : 35,000-126,499	1	60,000	0	60,000	0
NSE	NSE	201803	UNIONDICON	11 : MKT	21 : 0-6,499	2	1,250	0	1,250	0
NSE	NSE	201803	UNIONDICON	12 : MLO	21 : 0-6,499	6	6,230	0	6,230	0
NSE	NSE	201803	UNITYBNK	11 : MKT	21 : 0-6,499	23	32,797	0	32,797	0
NSE	NSE	201803	UNITYBNK	11 : MKT	22 : 6,500-34,999	20	366,030	0	366,030	0
NSE	NSE	201803	UNITYBNK	11 : MKT	23 : 35,000-126,499	21	1,228,334	154,116	1,074,218	0

Guidance:

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

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F4 Security	Order Segmentation		All order execution information					
	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
UNILEVER	14 : ATQ	21 : 0-6,499	-	4,263	20,056	18,007	5,573	-1.3243
UNILEVER	14 : ATQ	22 : 6,500-34,999	-	25,000	35,165	84,140	8,900	-1.2561
UNILEVER	14 : ATQ	23 : 35,000-126,499	-	123,288	150,450	370,312	2,462	0.0791
UNILEVER	14 : ATQ	24 : 126,500 & above	1,425,089	-	-	-	-	-0.6667
UNILEVER	15 : NTQ	21 : 0-6,499	250	1,000	417	7,850	-	-0.2990
UNILEVER	15 : NTQ	22 : 6,500-34,999	-	-	28,700	21,870	39,575	-2.1403
UNILEVER	15 : NTQ	23 : 35,000-126,499	20,000	-	-	61,187	-	-0.9611
UNILEVER	15 : NTQ	24 : 126,500 & above	926,500	-	-	-	-	-1.2500
UNIONDAC	11 : MKT	21 : 0-6,499	1	-	-	-	-	0.0000
UNIONDAC	11 : MKT	22 : 6,500-34,999	19,000	-	-	-	-	0.0000
UNIONDAC	12 : MLO	23 : 35,000-126,499	60,000	-	-	-	-	0.0000
UNIONDICON	11 : MKT	21 : 0-6,499	1,250	-	-	-	-	0.0000
UNIONDICON	12 : MLO	21 : 0-6,499	6,230	-	-	-	-	0.0000
UNITYBNK	11 : MKT	21 : 0-6,499	32,797	-	-	-	-	0.0381
UNITYBNK	11 : MKT	22 : 6,500-34,999	366,030	-	-	-	-	0.0131
UNITYBNK	11 : MKT	23 : 35,000-126,499	1,074,218	-	-	-	-	0.0487

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	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									
UNILEVER	15 : NTQ	23 : 35,000-126,499									
UNILEVER	15 : NTQ	24 : 126,500 & above									
UNIONDAC	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1	0.0	0	0.0000	0.0
UNIONDAC	11 : MKT	22 : 6,500-34,999	0.000000	0	0.0000	0.0	19,000	0.0	0	0.0000	0.0
UNIONDAC	12 : MLO	23 : 35,000-126,499	0.000000	0	0.0000	0.0	60,000	0.0	0	0.0000	0.0
UNIONDICON	11 : MKT	21 : 0-6,499	0.000000	0	0.0000	0.0	1,250	0.0	0	0.0000	0.0
UNIONDICON	12 : MLO	21 : 0-6,499	0.000000	0	0.0000	0.0	6,230	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	21 : 0-6,499	0.036806	0	0.0000	0.0	32,797	0.0	0	0.0000	0.0
UNITYBNK	11 : MKT	22 : 6,500-34,999	0.021554	0	0.0000	0.0	336,030	0.0	30,000	0.0080	0.0
UNITYBNK	11 : MKT	23 : 35,000-126,499	0.050623	0	0.0000	0.0	877,161	0.0	197,057	0.0132	0.0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UNITYBNK	11 : MKT	24 : 126,500 & above	11	2,766,418	1,279,418	1,487,000	0	
NSE	NSE	201803	UNITYBNK	12 : MLO	21 : 0-6,499	94	215,688	0	182,210	0	
NSE	NSE	201803	UNITYBNK	12 : MLO	22 : 6,500-34,999	96	1,787,022	41,959	1,454,758	0	
NSE	NSE	201803	UNITYBNK	12 : MLO	23 : 35,000-126,499	167	12,515,195	419,250	9,440,978	0	
NSE	NSE	201803	UNITYBNK	12 : MLO	24 : 126,500 & above	162	66,301,591	11,375,020	45,605,549	0	
NSE	NSE	201803	UNITYBNK	13 : ITQ	21 : 0-6,499	17	61,390	16,000	39,615	0	
NSE	NSE	201803	UNITYBNK	13 : ITQ	22 : 6,500-34,999	37	741,399	361,598	262,622	0	
NSE	NSE	201803	UNITYBNK	13 : ITQ	23 : 35,000-126,499	32	2,383,353	715,099	1,357,754	0	
NSE	NSE	201803	UNITYBNK	13 : ITQ	24 : 126,500 & above	30	8,452,957	3,480,233	3,120,179	0	
NSE	NSE	201803	UNITYBNK	14 : ATQ	21 : 0-6,499	35	94,688	30,772	35,722	0	
NSE	NSE	201803	UNITYBNK	14 : ATQ	22 : 6,500-34,999	28	441,346	125,631	224,065	0	
NSE	NSE	201803	UNITYBNK	14 : ATQ	23 : 35,000-126,499	57	4,392,927	1,923,261	1,500,266	0	
NSE	NSE	201803	UNITYBNK	14 : ATQ	24 : 126,500 & above	60	20,272,327	7,740,063	10,532,746	0	
NSE	NSE	201803	UNITYBNK	15 : NTQ	21 : 0-6,499	24	61,365	33,018	2,434	0	
NSE	NSE	201803	UNITYBNK	15 : NTQ	22 : 6,500-34,999	76	1,356,958	415,629	197,147	0	
NSE	NSE	201803	UNITYBNK	15 : NTQ	23 : 35,000-126,499	131	10,074,060	3,823,888	1,412,851	0	

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	11 : MKT	24 : 126,500 & above	1,487,000	-	-	-	-	0.0341
UNITYBNK	12 : MLO	21 : 0-6,499	176,323	1,655	1,155	3,077	-	0.0175
UNITYBNK	12 : MLO	22 : 6,500-34,999	1,252,152	12,443	6,720	57,565	-	0.0144
UNITYBNK	12 : MLO	23 : 35,000-126,499	7,141,472	306,935	303,833	884,989	286,622	0.0131
UNITYBNK	12 : MLO	24 : 126,500 & above	35,601,312	1,325,251	926,095	3,258,528	2,504,515	0.0097
UNITYBNK	13 : ITQ	21 : 0-6,499	-	700	16,450	10,253	12,212	-0.0035
UNITYBNK	13 : ITQ	22 : 6,500-34,999	-	9,019	28,224	120,111	49,393	-0.0170
UNITYBNK	13 : ITQ	23 : 35,000-126,499	-	8,000	178,693	722,882	123,296	-0.0186
UNITYBNK	13 : ITQ	24 : 126,500 & above	-	-	505,300	1,569,365	288,392	-0.0137
UNITYBNK	14 : ATQ	21 : 0-6,499	-	-	7,423	11,799	5,000	-0.0661
UNITYBNK	14 : ATQ	22 : 6,500-34,999	-	30,693	52,878	40,950	58,044	-0.0174
UNITYBNK	14 : ATQ	23 : 35,000-126,499	-	120,000	286,008	627,077	250,000	-0.0565
UNITYBNK	14 : ATQ	24 : 126,500 & above	194,981	549,174	2,138,434	4,192,232	1,648,093	-0.0357
UNITYBNK	15 : NTQ	21 : 0-6,499	-	-	-	2,434	-	-0.0577
UNITYBNK	15 : NTQ	22 : 6,500-34,999	-	-	-	45,000	-	-0.0418
UNITYBNK	15 : NTQ	23 : 35,000-126,499	-	100,000	47,000	193,087	395,000	-0.0582

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	11 : MKT	24 : 126,500 & above	0.032435		0	0.0000	0.0	1,127,000	0.0	360,000	0.0083	0.0
UNITYBNK	12 : MLO	21 : 0-6,499	0.023881		0	0.0000	0.0	181,055	13.6	1,155	0.0600	126.0
UNITYBNK	12 : MLO	22 : 6,500-34,999	0.022726		0	0.0000	0.0	1,397,258	379.1	57,500	0.0328	4664.0
UNITYBNK	12 : MLO	23 : 35,000-126,499	0.024542		0	0.0000	0.0	9,012,290	488.8	428,688	0.0093	0.0
UNITYBNK	12 : MLO	24 : 126,500 & above	0.029240		0	0.0000	0.0	38,785,561	642.9	6,819,988	0.0241	64.2
UNITYBNK	13 : ITQ	21 : 0-6,499										
UNITYBNK	13 : ITQ	22 : 6,500-34,999										
UNITYBNK	13 : ITQ	23 : 35,000-126,499										
UNITYBNK	13 : ITQ	24 : 126,500 & above										
UNITYBNK	14 : ATQ	21 : 0-6,499										
UNITYBNK	14 : ATQ	22 : 6,500-34,999										
UNITYBNK	14 : ATQ	23 : 35,000-126,499										
UNITYBNK	14 : ATQ	24 : 126,500 & above										
UNITYBNK	15 : NTQ	21 : 0-6,499										
UNITYBNK	15 : NTQ	22 : 6,500-34,999										
UNITYBNK	15 : NTQ	23 : 35,000-126,499										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UNITYBNK	15 : NTQ	24 : 126,500 & above	132	46,832,145	19,976,787	7,929,665	0
NSE	NSE	201803	UNITYKAP	11 : MKT	21 : 0-6,499	1	1	0	1	0
NSE	NSE	201803	UNITYKAP	11 : MKT	22 : 6,500-34,999	1	12,650	0	12,650	0
NSE	NSE	201803	UNITYKAP	11 : MKT	23 : 35,000-126,499	2	140,000	0	140,000	0
NSE	NSE	201803	UNITYKAP	11 : MKT	24 : 126,500 & above	4	3,747,485	1,904,990	1,842,495	0
NSE	NSE	201803	UNITYKAP	12 : MLO	21 : 0-6,499	16	28,247	0	27,947	0
NSE	NSE	201803	UNITYKAP	12 : MLO	22 : 6,500-34,999	20	333,283	33,333	291,950	0
NSE	NSE	201803	UNITYKAP	12 : MLO	23 : 35,000-126,499	26	1,768,755	0	1,580,755	0
NSE	NSE	201803	UNITYKAP	12 : MLO	24 : 126,500 & above	95	177,377,352	8,233,629	108,348,296	0
NSE	NSE	201803	UNITYKAP	13 : ITQ	21 : 0-6,499	1	4,500	0	4,500	0
NSE	NSE	201803	UNITYKAP	13 : ITQ	22 : 6,500-34,999	2	60,000	0	60,000	0
NSE	NSE	201803	UNITYKAP	13 : ITQ	23 : 35,000-126,499	1	75,000	0	75,000	0
NSE	NSE	201803	UNITYKAP	13 : ITQ	24 : 126,500 & above	4	2,400,000	1,000,000	400,000	0
NSE	NSE	201803	UNITYKAP	14 : ATQ	21 : 0-6,499	1	4,500	4,500	0	0
NSE	NSE	201803	UNITYKAP	14 : ATQ	22 : 6,500-34,999	5	102,000	0	67,000	0
NSE	NSE	201803	UNITYKAP	14 : ATQ	23 : 35,000-126,499	8	550,000	100,000	400,000	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)
UNITYBNK	15 : NTQ	24 : 126,500 & above	607,750	219,723	113,169	3,044,404	522,691	-0.0337
UNITYKAP	11 : MKT	21 : 0-6,499	1	-	-	-	-	0.0100
UNITYKAP	11 : MKT	22 : 6,500-34,999	12,650	-	-	-	-	0.0100
UNITYKAP	11 : MKT	23 : 35,000-126,499	140,000	-	-	-	-	0.0029
UNITYKAP	11 : MKT	24 : 126,500 & above	1,842,495	-	-	-	-	0.0063
UNITYKAP	12 : MLO	21 : 0-6,499	27,947	-	-	-	-	0.0026
UNITYKAP	12 : MLO	22 : 6,500-34,999	276,950	-	15,000	-	-	0.0039
UNITYKAP	12 : MLO	23 : 35,000-126,499	1,530,755	-	-	50,000	-	-0.0003
UNITYKAP	12 : MLO	24 : 126,500 & above	73,038,720	185,000	4,752,495	13,355,832	889,987	0.0076
UNITYKAP	13 : ITQ	21 : 0-6,499	-	-	-	-	-	0.0000
UNITYKAP	13 : ITQ	22 : 6,500-34,999	-	-	-	25,000	35,000	0.0000
UNITYKAP	13 : ITQ	23 : 35,000-126,499	-	-	-	75,000	-	0.0000
UNITYKAP	13 : ITQ	24 : 126,500 & above	-	-	-	200,000	200,000	0.0000
UNITYKAP	14 : ATQ	21 : 0-6,499	-	-	-	-	-	0.0000
UNITYKAP	14 : ATQ	22 : 6,500-34,999	-	-	-	-	45,000	-0.0152
UNITYKAP	14 : ATQ	23 : 35,000-126,499	-	-	200,000	-	50,000	-0.0100

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
UNITYBNK	15 : NTQ	24 : 126,500 & above										
UNITYKAP	11 : MKT	21 : 0-6,499	0.000000		0	0.0000	0.0	1	0.0	0	0.0000	0.0
UNITYKAP	11 : MKT	22 : 6,500-34,999	0.010000		0	0.0000	0.0	12,650	0.0	0	0.0000	0.0
UNITYKAP	11 : MKT	23 : 35,000-126,499	0.006428		0	0.0000	0.0	140,000	0.0	0	0.0000	0.0
UNITYKAP	11 : MKT	24 : 126,500 & above	0.006268		0	0.0000	0.0	990,000	0.0	852,495	0.0068	0.0
UNITYKAP	12 : MLO	21 : 0-6,499	0.003926		0	0.0000	0.0	27,947	0.0	0	0.0000	0.0
UNITYKAP	12 : MLO	22 : 6,500-34,999	0.005290		0	0.0000	0.0	291,950	6.6	0	0.0000	0.0
UNITYKAP	12 : MLO	23 : 35,000-126,499	0.002492		0	0.0000	0.0	1,580,755	32.6	0	0.0000	0.0
UNITYKAP	12 : MLO	24 : 126,500 & above	0.008718		0	0.0000	0.0	104,827,837	1367.9	3,520,459	0.0092	14.9
UNITYKAP	13 : ITQ	21 : 0-6,499										
UNITYKAP	13 : ITQ	22 : 6,500-34,999										
UNITYKAP	13 : ITQ	23 : 35,000-126,499										
UNITYKAP	13 : ITQ	24 : 126,500 & above										
UNITYKAP	14 : ATQ	21 : 0-6,499										
UNITYKAP	14 : ATQ	22 : 6,500-34,999										
UNITYKAP	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	201803	UNITYKAP	14 : ATQ	24 : 126,500 & above	39	44,724,747	8,286,500	13,089,489	0
NSE	NSE	201803	UNITYKAP	15 : NTQ	21 : 0-6,499	1	5,000	0	5,000	0
NSE	NSE	201803	UNITYKAP	15 : NTQ	22 : 6,500-34,999	2	28,929	8,889	20,040	0
NSE	NSE	201803	UNITYKAP	15 : NTQ	23 : 35,000-126,499	1	110,000	110,000	0	0
NSE	NSE	201803	UNITYKAP	15 : NTQ	24 : 126,500 & above	10	7,290,664	1,000,000	4,250,000	0
NSE	NSE	201803	UPL	11 : MKT	21 : 0-6,499	31	39,649	0	39,649	0
NSE	NSE	201803	UPL	11 : MKT	22 : 6,500-34,999	8	135,624	23,000	112,624	0
NSE	NSE	201803	UPL	11 : MKT	24 : 126,500 & above	1	467,640	0	467,640	0
NSE	NSE	201803	UPL	12 : MLO	21 : 0-6,499	40	84,764	3,500	81,264	0
NSE	NSE	201803	UPL	12 : MLO	22 : 6,500-34,999	38	705,713	34,834	639,733	0
NSE	NSE	201803	UPL	12 : MLO	23 : 35,000-126,499	29	1,925,443	121,680	1,688,616	0
NSE	NSE	201803	UPL	12 : MLO	24 : 126,500 & above	35	12,299,019	642,368	10,349,100	0
NSE	NSE	201803	UPL	13 : ITQ	21 : 0-6,499	24	69,728	28,300	33,700	0
NSE	NSE	201803	UPL	13 : ITQ	22 : 6,500-34,999	40	767,837	161,948	255,808	0
NSE	NSE	201803	UPL	13 : ITQ	23 : 35,000-126,499	64	4,380,790	1,223,296	908,407	0
NSE	NSE	201803	UPL	13 : ITQ	24 : 126,500 & above	13	5,527,412	2,083,412	2,204,193	0

Guidance:

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

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Market 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)
UNITYKAP	14 : ATQ	24 : 126,500 & above	-	500,000	1,500,000	6,302,142	1,918,344	-0.0171
UNITYKAP	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0300
UNITYKAP	15 : NTQ	22 : 6,500-34,999	-	-	-	-	17,100	-0.0300
UNITYKAP	15 : NTQ	23 : 35,000-126,499	-	-	-	-	-	0.0000
UNITYKAP	15 : NTQ	24 : 126,500 & above	-	-	-	750,000	-	-0.0237
UPL	11 : MKT	21 : 0-6,499	39,649	-	-	-	-	0.0717
UPL	11 : MKT	22 : 6,500-34,999	112,624	-	-	-	-	0.0858
UPL	11 : MKT	24 : 126,500 & above	467,640	-	-	-	-	0.1381
UPL	12 : MLO	21 : 0-6,499	76,438	-	3,000	-	1,826	0.0576
UPL	12 : MLO	22 : 6,500-34,999	630,349	-	-	9,384	-	0.0576
UPL	12 : MLO	23 : 35,000-126,499	1,384,823	-	330	11,636	2,000	-0.0058
UPL	12 : MLO	24 : 126,500 & above	7,837,198	542,820	1,672,190	133,892	150,000	0.0235
UPL	13 : ITQ	21 : 0-6,499	-	-	4,500	11,766	11,240	-0.0269
UPL	13 : ITQ	22 : 6,500-34,999	-	-	-	114,622	87,030	-0.0057
UPL	13 : ITQ	23 : 35,000-126,499	-	66,300	131,200	143,473	190,140	-0.0611
UPL	13 : ITQ	24 : 126,500 & above	-	5,000	210,000	1,481,588	61,000	0.0092

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	14 : ATQ	24 : 126,500 & above										
UNITYKAP	15 : NTQ	21 : 0-6,499										
UNITYKAP	15 : NTQ	22 : 6,500-34,999										
UNITYKAP	15 : NTQ	23 : 35,000-126,499										
UNITYKAP	15 : NTQ	24 : 126,500 & above										
UPL	11 : MKT	21 : 0-6,499	0.079164		0	0.0000	0.0	38,549	0.0	1,100	0.0082	0.0
UPL	11 : MKT	22 : 6,500-34,999	0.078792		0	0.0000	0.0	112,624	0.0	0	0.0000	0.0
UPL	11 : MKT	24 : 126,500 & above	0.088098		0	0.0000	0.0	0	0.0	467,640	0.0090	0.0
UPL	12 : MLO	21 : 0-6,499	0.064789		0	0.0000	0.0	81,264	59.1	0	0.0000	0.0
UPL	12 : MLO	22 : 6,500-34,999	0.077894		0	0.0000	0.0	560,833	17.9	78,900	0.0234	0.0
UPL	12 : MLO	23 : 35,000-126,499	0.041448		0	0.0000	0.0	1,601,128	1232.3	87,488	0.0086	3214.7
UPL	12 : MLO	24 : 126,500 & above	0.079447		0	0.0000	0.0	7,143,290	88.6	3,205,810	0.0396	32.3
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	UPL	14 : ATQ	21 : 0-6,499	30	74,068	9,167	30,767	0
NSE	NSE	201803	UPL	14 : ATQ	22 : 6,500-34,999	18	317,663	109,530	90,933	0
NSE	NSE	201803	UPL	14 : ATQ	23 : 35,000-126,499	25	1,706,914	593,210	420,000	0
NSE	NSE	201803	UPL	14 : ATQ	24 : 126,500 & above	15	6,149,820	2,240,000	609,820	0
NSE	NSE	201803	UPL	15 : NTQ	21 : 0-6,499	21	61,516	9,216	550	0
NSE	NSE	201803	UPL	15 : NTQ	22 : 6,500-34,999	37	712,823	190,709	95,860	0
NSE	NSE	201803	UPL	15 : NTQ	23 : 35,000-126,499	70	5,363,594	902,400	266,996	0
NSE	NSE	201803	UPL	15 : NTQ	24 : 126,500 & above	54	29,666,445	2,774,250	702,326	0
NSE	NSE	201803	VANLEER	11 : MKT	21 : 0-6,499	1	1,200	0	1,200	0
NSE	NSE	201803	VANLEER	12 : MLO	21 : 0-6,499	3	1,066	0	1,066	0
NSE	NSE	201803	VANLEER	12 : MLO	22 : 6,500-34,999	2	34,187	0	34,187	0
NSE	NSE	201803	VANLEER	14 : ATQ	21 : 0-6,499	1	2,000	0	1,916	0
NSE	NSE	201803	VITAFOAM	11 : MKT	21 : 0-6,499	28	37,263	3,990	33,273	0
NSE	NSE	201803	VITAFOAM	11 : MKT	22 : 6,500-34,999	10	133,637	8,911	124,726	0
NSE	NSE	201803	VITAFOAM	11 : MKT	23 : 35,000-126,499	2	183,184	83,184	100,000	0
NSE	NSE	201803	VITAFOAM	11 : MKT	24 : 126,500 & above	1	640,800	640,800	0	0

Guidance:

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

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	21 : 0-6,499	-	50	4,700	2,917	12,600	-0.0805
UPL	14 : ATQ	22 : 6,500-34,999	-	-	-	-	23,000	-0.0713
UPL	14 : ATQ	23 : 35,000-126,499	-	-	-	100,000	-	-0.0386
UPL	14 : ATQ	24 : 126,500 & above	-	25,000	-	200,000	200,000	-0.0879
UPL	15 : NTQ	21 : 0-6,499	-	-	-	-	-	-0.0700
UPL	15 : NTQ	22 : 6,500-34,999	-	-	53,000	23,260	4,600	-0.0559
UPL	15 : NTQ	23 : 35,000-126,499	-	-	-	66,996	-	-0.1216
UPL	15 : NTQ	24 : 126,500 & above	-	-	12,776	-	-	-0.0968
VANLEER	11 : MKT	21 : 0-6,499	1,200	-	-	-	-	0.9000
VANLEER	12 : MLO	21 : 0-6,499	1,066	-	-	-	-	0.6045
VANLEER	12 : MLO	22 : 6,500-34,999	34,187	-	-	-	-	0.0000
VANLEER	14 : ATQ	21 : 0-6,499	-	-	1,200	-	-	-0.9000
VITAFOAM	11 : MKT	21 : 0-6,499	33,273	-	-	-	-	0.1019
VITAFOAM	11 : MKT	22 : 6,500-34,999	124,726	-	-	-	-	0.1041
VITAFOAM	11 : MKT	23 : 35,000-126,499	100,000	-	-	-	-	0.0878
VITAFOAM	11 : MKT	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)	
UPL	14 : ATQ	21 : 0-6,499										
UPL	14 : ATQ	22 : 6,500-34,999										
UPL	14 : ATQ	23 : 35,000-126,499										
UPL	14 : ATQ	24 : 126,500 & above										
UPL	15 : NTQ	21 : 0-6,499										
UPL	15 : NTQ	22 : 6,500-34,999										
UPL	15 : NTQ	23 : 35,000-126,499										
UPL	15 : NTQ	24 : 126,500 & above										
VANLEER	11 : MKT	21 : 0-6,499	0.900000		0	0.0000	0.0	1,200	0.0	0	0.0000	0.0
VANLEER	12 : MLO	21 : 0-6,499	0.604502		0	0.0000	0.0	1,066	0.0	0	0.0000	0.0
VANLEER	12 : MLO	22 : 6,500-34,999	0.000000		0	0.0000	0.0	34,187	0.0	0	0.0000	0.0
VANLEER	14 : ATQ	21 : 0-6,499										
VITAFOAM	11 : MKT	21 : 0-6,499	0.094733		0	0.0000	0.0	33,273	0.0	0	0.0000	0.0
VITAFOAM	11 : MKT	22 : 6,500-34,999	0.099774		0	0.0000	0.0	75,434	0.0	49,292	0.0093	0.0
VITAFOAM	11 : MKT	23 : 35,000-126,499	0.157760		0	0.0000	0.0	0	0.0	100,000	0.0589	0.0
VITAFOAM	11 : MKT	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	201803	VITAFOAM	12 : MLO	21 : 0-6,499	75	158,310	11,311	144,963	0
NSE	NSE	201803	VITAFOAM	12 : MLO	22 : 6,500-34,999	53	790,930	64,716	726,214	0
NSE	NSE	201803	VITAFOAM	12 : MLO	23 : 35,000-126,499	54	3,938,206	165,750	3,555,634	0
NSE	NSE	201803	VITAFOAM	12 : MLO	24 : 126,500 & above	37	12,707,010	828,477	10,269,451	0
NSE	NSE	201803	VITAFOAM	13 : ITQ	21 : 0-6,499	51	131,253	24,996	79,536	0
NSE	NSE	201803	VITAFOAM	13 : ITQ	22 : 6,500-34,999	50	903,090	380,980	350,242	0
NSE	NSE	201803	VITAFOAM	13 : ITQ	23 : 35,000-126,499	56	3,849,302	1,521,017	1,498,361	0
NSE	NSE	201803	VITAFOAM	13 : ITQ	24 : 126,500 & above	14	3,571,329	532,160	510,694	0
NSE	NSE	201803	VITAFOAM	14 : ATQ	21 : 0-6,499	30	99,934	19,737	68,994	0
NSE	NSE	201803	VITAFOAM	14 : ATQ	22 : 6,500-34,999	44	733,812	230,824	339,576	0
NSE	NSE	201803	VITAFOAM	14 : ATQ	23 : 35,000-126,499	40	3,084,738	855,500	1,112,784	0
NSE	NSE	201803	VITAFOAM	14 : ATQ	24 : 126,500 & above	17	6,209,266	920,000	2,050,766	0
NSE	NSE	201803	VITAFOAM	15 : NTQ	21 : 0-6,499	42	149,976	33,554	25,524	0
NSE	NSE	201803	VITAFOAM	15 : NTQ	22 : 6,500-34,999	51	881,106	297,236	175,900	0
NSE	NSE	201803	VITAFOAM	15 : NTQ	23 : 35,000-126,499	41	2,822,577	1,011,481	558,736	0
NSE	NSE	201803	VITAFOAM	15 : NTQ	24 : 126,500 & above	21	6,030,997	1,847,007	342,688	0

Guidance:

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

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Order Segmentation			All order execution information					
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F12 Shares Executed 0 s - 9 s	F13 Shares Executed 10 s - 59 s	F14 Shares Executed 1 m - 4 m 59 s	F15 Shares Executed 5m - 29 m 59s	F16 Shares Executed 30 m - 60 m	F17 SWA Rlzd. Spread (N)
VITAFOAM	12 : MLO	21 : 0-6,499	136,403	-	450	8,110	-	0.0639
VITAFOAM	12 : MLO	22 : 6,500-34,999	680,121	10,664	19,100	2,198	2,360	0.0459
VITAFOAM	12 : MLO	23 : 35,000-126,499	3,140,753	141,982	33,400	130,722	22,500	0.0472
VITAFOAM	12 : MLO	24 : 126,500 & above	9,421,610	746,622	4,914	90,170	-	0.0708
VITAFOAM	13 : ITQ	21 : 0-6,499	-	4,915	10,633	23,792	15,727	-0.0395
VITAFOAM	13 : ITQ	22 : 6,500-34,999	-	38,832	68,760	30,950	65,622	-0.0304
VITAFOAM	13 : ITQ	23 : 35,000-126,499	-	172,245	226,400	399,600	391,449	-0.0370
VITAFOAM	13 : ITQ	24 : 126,500 & above	-	-	49,550	-	-	-0.0108
VITAFOAM	14 : ATQ	21 : 0-6,499	-	-	4,135	16,488	7,400	-0.1063
VITAFOAM	14 : ATQ	22 : 6,500-34,999	-	36,267	68,000	69,709	40,000	-0.0605
VITAFOAM	14 : ATQ	23 : 35,000-126,499	5,787	94,213	192,789	250,000	-	-0.0724
VITAFOAM	14 : ATQ	24 : 126,500 & above	-	-	189,266	9,000	-	-0.0231
VITAFOAM	15 : NTQ	21 : 0-6,499	-	-	100	11,910	5,150	-0.1091
VITAFOAM	15 : NTQ	22 : 6,500-34,999	-	7,414	-	61,080	53,847	-0.1637
VITAFOAM	15 : NTQ	23 : 35,000-126,499	-	-	500	6,236	91,700	-0.1058
VITAFOAM	15 : NTQ	24 : 126,500 & above	-	-	-	342,688	-	-0.0283

Guidance:

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

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Order Segmentation			Market and Marketable Limit Orders execution information									
F4 Security	F5 Order Type : Description	F6 Order Size : Description	F18 SWA Eff. Spread (N)	F19 Price Improved Shares	F20 SWA P.I. (N)	F21 SWA P.I. Exec (s)	F22 At-The-Quote Shares	F23 SWA ATQ Exec (s)	F24 Outside-The- Quote Shares	F25 SWA P.D. (N)	F26 SWA OTQ Exec (s)	
VITAFOAM	12 : MLO	21 : 0-6,499	0.078832		0	0.0000	0.0	130,353	34.1	14,610	0.0246	355.1
VITAFOAM	12 : MLO	22 : 6,500-34,999	0.069774		0	0.0000	0.0	700,479	38.0	25,735	0.0117	1598.8
VITAFOAM	12 : MLO	23 : 35,000-126,499	0.075077		0	0.0000	0.0	2,683,140	254.5	872,494	0.0146	146.6
VITAFOAM	12 : MLO	24 : 126,500 & above	0.140129		0	0.0000	0.0	5,052,188	28.7	5,217,263	0.0531	1.9
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	201803	WAPCO	11 : MKT	21 : 0-6,499	142	155,513	1,000	154,513	0
NSE	NSE	201803	WAPCO	11 : MKT	22 : 6,500-34,999	31	478,627	39,950	438,677	0
NSE	NSE	201803	WAPCO	11 : MKT	23 : 35,000-126,499	9	544,818	0	544,818	0
NSE	NSE	201803	WAPCO	11 : MKT	24 : 126,500 & above	1	475,000	0	475,000	0
NSE	NSE	201803	WAPCO	12 : MLO	21 : 0-6,499	431	607,969	14,298	564,508	0
NSE	NSE	201803	WAPCO	12 : MLO	22 : 6,500-34,999	143	2,425,261	104,986	2,157,734	0
NSE	NSE	201803	WAPCO	12 : MLO	23 : 35,000-126,499	92	5,901,365	614,326	4,482,341	0
NSE	NSE	201803	WAPCO	12 : MLO	24 : 126,500 & above	13	6,501,274	0	6,224,648	0
NSE	NSE	201803	WAPCO	13 : ITQ	21 : 0-6,499	210	424,835	164,712	225,945	0
NSE	NSE	201803	WAPCO	13 : ITQ	22 : 6,500-34,999	123	1,841,611	888,926	615,747	0
NSE	NSE	201803	WAPCO	13 : ITQ	23 : 35,000-126,499	51	3,323,004	1,440,641	654,377	0
NSE	NSE	201803	WAPCO	13 : ITQ	24 : 126,500 & above	6	1,442,391	942,391	2,466	0
NSE	NSE	201803	WAPCO	14 : ATQ	21 : 0-6,499	162	327,200	153,791	121,030	0
NSE	NSE	201803	WAPCO	14 : ATQ	22 : 6,500-34,999	74	1,119,438	442,342	407,711	0
NSE	NSE	201803	WAPCO	14 : ATQ	23 : 35,000-126,499	44	3,065,654	1,734,696	703,045	0
NSE	NSE	201803	WAPCO	14 : ATQ	24 : 126,500 & above	8	3,015,312	0	2,152,391	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is 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)
WAPCO	11 : MKT	21 : 0-6,499	154,513	-	-	-	-	0.6263
WAPCO	11 : MKT	22 : 6,500-34,999	438,677	-	-	-	-	0.7841
WAPCO	11 : MKT	23 : 35,000-126,499	544,818	-	-	-	-	0.5745
WAPCO	11 : MKT	24 : 126,500 & above	475,000	-	-	-	-	0.7396
WAPCO	12 : MLO	21 : 0-6,499	513,869	8,268	15,996	9,636	15,127	0.5276
WAPCO	12 : MLO	22 : 6,500-34,999	1,805,198	121,495	81,315	146,401	665	0.1226
WAPCO	12 : MLO	23 : 35,000-126,499	3,582,234	276,165	188,952	319,538	105,055	0.2376
WAPCO	12 : MLO	24 : 126,500 & above	5,903,736	103,913	6,030	210,969	-	0.4877
WAPCO	13 : ITQ	21 : 0-6,499	410	9,985	50,589	92,357	39,543	-0.3949
WAPCO	13 : ITQ	22 : 6,500-34,999	530	90,375	165,027	203,225	86,068	-0.1796
WAPCO	13 : ITQ	23 : 35,000-126,499	130,000	7,148	34,586	339,739	142,588	-0.4919
WAPCO	13 : ITQ	24 : 126,500 & above	-	-	-	2,466	-	-1.5000
WAPCO	14 : ATQ	21 : 0-6,499	11,195	168	24,474	39,345	20,580	-0.3779
WAPCO	14 : ATQ	22 : 6,500-34,999	35,748	42,800	42,385	150,530	88,323	-0.5522
WAPCO	14 : ATQ	23 : 35,000-126,499	50,000	71,000	217,719	240,865	123,461	-0.0379
WAPCO	14 : ATQ	24 : 126,500 & above	-	47,800	1,573,636	3,000	176,539	-0.8514

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	0.767706		0	0.0000	0.0	124,595	0.0	29,918	0.2369	0.0
WAPCO	11 : MKT	22 : 6,500-34,999	1.155567		0	0.0000	0.0	175,240	0.0	263,437	0.3330	0.0
WAPCO	11 : MKT	23 : 35,000-126,499	1.142377		0	0.0000	0.0	359,818	0.0	185,000	0.8316	0.0
WAPCO	11 : MKT	24 : 126,500 & above	0.689592		0	0.0000	0.0	0	0.0	475,000	0.0698	0.0
WAPCO	12 : MLO	21 : 0-6,499	0.638645		0	0.0000	0.0	517,714	110.3	46,794	0.1818	60.4
WAPCO	12 : MLO	22 : 6,500-34,999	0.562505		0	0.0000	0.0	1,937,832	81.7	219,902	0.0691	36.0
WAPCO	12 : MLO	23 : 35,000-126,499	0.634598		0	0.0000	0.0	3,637,087	128.0	845,254	0.0720	63.3
WAPCO	12 : MLO	24 : 126,500 & above	0.588507		0	0.0000	0.0	2,717,863	56.3	3,506,785	0.2115	0.0
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	WAPCO	15 : NTQ	21 : 0-6,499	114	238,870	101,317	41,878	0
NSE	NSE	201803	WAPCO	15 : NTQ	22 : 6,500-34,999	62	1,015,149	424,091	252,207	0
NSE	NSE	201803	WAPCO	15 : NTQ	23 : 35,000-126,499	38	2,743,017	1,099,159	495,251	0
NSE	NSE	201803	WAPCO	15 : NTQ	24 : 126,500 & above	9	5,665,222	2,674,856	1,325,144	0
NSE	NSE	201803	WEMABANK	11 : MKT	21 : 0-6,499	66	138,487	1,707	136,780	0
NSE	NSE	201803	WEMABANK	11 : MKT	22 : 6,500-34,999	42	729,210	28,220	700,990	0
NSE	NSE	201803	WEMABANK	11 : MKT	23 : 35,000-126,499	36	2,498,573	90,754	2,407,819	0
NSE	NSE	201803	WEMABANK	11 : MKT	24 : 126,500 & above	19	7,434,684	1,400,000	6,034,684	0
NSE	NSE	201803	WEMABANK	12 : MLO	21 : 0-6,499	168	362,626	0	330,860	0
NSE	NSE	201803	WEMABANK	12 : MLO	22 : 6,500-34,999	112	1,920,113	0	1,775,619	0
NSE	NSE	201803	WEMABANK	12 : MLO	23 : 35,000-126,499	172	13,092,088	872,710	10,881,073	0
NSE	NSE	201803	WEMABANK	12 : MLO	24 : 126,500 & above	220	118,938,366	9,982,106	86,044,925	0
NSE	NSE	201803	WEMABANK	13 : ITQ	21 : 0-6,499	15	37,025	14,011	22,431	0
NSE	NSE	201803	WEMABANK	13 : ITQ	22 : 6,500-34,999	22	382,267	32,005	305,262	0
NSE	NSE	201803	WEMABANK	13 : ITQ	23 : 35,000-126,499	41	3,233,569	1,316,258	1,279,811	0
NSE	NSE	201803	WEMABANK	13 : ITQ	24 : 126,500 & above	48	18,294,898	5,114,491	9,151,920	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	21 : 0-6,499	-	1,000	6,747	27,646	318	-0.7156
WAPCO	15 : NTQ	22 : 6,500-34,999	7,450	-	27,905	111,199	46,202	-0.4369
WAPCO	15 : NTQ	23 : 35,000-126,499	-	-	23,302	160,318	143,640	-1.2317
WAPCO	15 : NTQ	24 : 126,500 & above	-	-	1,325,144	-	-	-0.4500
WEMABANK	11 : MKT	21 : 0-6,499	136,780	-	-	-	-	0.0191
WEMABANK	11 : MKT	22 : 6,500-34,999	700,990	-	-	-	-	0.0182
WEMABANK	11 : MKT	23 : 35,000-126,499	2,407,819	-	-	-	-	0.0161
WEMABANK	11 : MKT	24 : 126,500 & above	6,034,684	-	-	-	-	0.0005
WEMABANK	12 : MLO	21 : 0-6,499	290,430	-	6,851	18,155	6,649	0.0170
WEMABANK	12 : MLO	22 : 6,500-34,999	1,444,872	24,617	84,954	110,576	110,600	0.0141
WEMABANK	12 : MLO	23 : 35,000-126,499	8,133,057	43,442	564,173	1,348,069	280,963	0.0077
WEMABANK	12 : MLO	24 : 126,500 & above	58,736,889	4,621,231	4,066,586	7,274,018	8,323,171	0.0119
WEMABANK	13 : ITQ	21 : 0-6,499	-	6,880	7,384	5,787	2,380	-0.0215
WEMABANK	13 : ITQ	22 : 6,500-34,999	-	34,019	54,860	197,908	18,475	0.0011
WEMABANK	13 : ITQ	23 : 35,000-126,499	-	113,000	83,026	585,945	248,040	0.0024
WEMABANK	13 : ITQ	24 : 126,500 & above	-	692,508	391,851	4,971,164	1,093,769	-0.0036

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	21 : 0-6,499										
WAPCO	15 : NTQ	22 : 6,500-34,999										
WAPCO	15 : NTQ	23 : 35,000-126,499										
WAPCO	15 : NTQ	24 : 126,500 & above										
WEMABANK	11 : MKT	21 : 0-6,499	0.016939		0	0.0000	0.0	133,680	0.0	3,100	0.0068	0.0
WEMABANK	11 : MKT	22 : 6,500-34,999	0.019125		0	0.0000	0.0	675,990	0.0	25,000	0.0092	0.0
WEMABANK	11 : MKT	23 : 35,000-126,499	0.021612		0	0.0000	0.0	1,899,819	0.0	508,000	0.0110	0.0
WEMABANK	11 : MKT	24 : 126,500 & above	0.017342		0	0.0000	0.0	5,300,915	0.0	733,769	0.0087	0.0
WEMABANK	12 : MLO	21 : 0-6,499	0.017782		0	0.0000	0.0	321,211	117.7	9,649	0.0110	2744.9
WEMABANK	12 : MLO	22 : 6,500-34,999	0.016295		0	0.0000	0.0	1,770,002	228.1	5,617	0.0100	47.0
WEMABANK	12 : MLO	23 : 35,000-126,499	0.015548		0	0.0000	0.0	10,458,305	402.1	422,768	0.0093	154.8
WEMABANK	12 : MLO	24 : 126,500 & above	0.023039		0	0.0000	0.0	70,489,614	504.7	15,555,311	0.0153	851.1
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										

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	201803	WEMABANK	14 : ATQ	21 : 0-6,499	44	119,682	36,120	64,530	0	
NSE	NSE	201803	WEMABANK	14 : ATQ	22 : 6,500-34,999	50	926,247	204,569	593,373	0	
NSE	NSE	201803	WEMABANK	14 : ATQ	23 : 35,000-126,499	104	7,928,951	2,672,598	4,080,652	0	
NSE	NSE	201803	WEMABANK	14 : ATQ	24 : 126,500 & above	127	52,556,122	18,518,039	17,984,465	0	
NSE	NSE	201803	WEMABANK	15 : NTQ	21 : 0-6,499	34	91,685	28,600	16,260	0	
NSE	NSE	201803	WEMABANK	15 : NTQ	22 : 6,500-34,999	56	1,066,865	259,623	203,500	0	
NSE	NSE	201803	WEMABANK	15 : NTQ	23 : 35,000-126,499	119	9,748,344	3,861,359	1,416,518	0	
NSE	NSE	201803	WEMABANK	15 : NTQ	24 : 126,500 & above	134	64,223,960	23,856,445	3,200,767	0	
NSE	NSE	201803	ZENITHBANK	11 : MKT	21 : 0-6,499	544	783,759	0	783,759	0	
NSE	NSE	201803	ZENITHBANK	11 : MKT	22 : 6,500-34,999	158	2,448,403	0	2,448,403	0	
NSE	NSE	201803	ZENITHBANK	11 : MKT	23 : 35,000-126,499	65	4,343,443	0	4,343,443	0	
NSE	NSE	201803	ZENITHBANK	11 : MKT	24 : 126,500 & above	38	9,452,154	0	9,452,154	0	
NSE	NSE	201803	ZENITHBANK	12 : MLO	21 : 0-6,499	2,044	3,933,879	13,108	3,920,771	0	
NSE	NSE	201803	ZENITHBANK	12 : MLO	22 : 6,500-34,999	1,191	20,552,150	292,509	20,253,073	0	
NSE	NSE	201803	ZENITHBANK	12 : MLO	23 : 35,000-126,499	1,132	82,797,379	2,422,839	80,327,852	0	
NSE	NSE	201803	ZENITHBANK	12 : MLO	24 : 126,500 & above	1,074	773,640,569	26,244,522	744,268,068	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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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	21 : 0-6,499	-	-	10,050	28,979	10,497	-0.0106
WEMABANK	14 : ATQ	22 : 6,500-34,999	31,649	8,710	77,523	290,652	79,768	-0.0064
WEMABANK	14 : ATQ	23 : 35,000-126,499	-	535,077	504,200	1,218,900	719,236	-0.0179
WEMABANK	14 : ATQ	24 : 126,500 & above	-	712,292	4,480,679	6,072,722	1,437,678	-0.0173
WEMABANK	15 : NTQ	21 : 0-6,499	-	-	1,500	1,350	600	-0.0379
WEMABANK	15 : NTQ	22 : 6,500-34,999	-	-	20,000	88,500	55,000	-0.0131
WEMABANK	15 : NTQ	23 : 35,000-126,499	-	-	50,000	539,476	200,010	-0.0411
WEMABANK	15 : NTQ	24 : 126,500 & above	-	736,740	438,796	301,979	332,020	-0.0256
ZENITHBANK	11 : MKT	21 : 0-6,499	783,759	-	-	-	-	0.1191
ZENITHBANK	11 : MKT	22 : 6,500-34,999	2,448,403	-	-	-	-	0.1305
ZENITHBANK	11 : MKT	23 : 35,000-126,499	4,343,443	-	-	-	-	0.1294
ZENITHBANK	11 : MKT	24 : 126,500 & above	9,452,154	-	-	-	-	0.1086
ZENITHBANK	12 : MLO	21 : 0-6,499	3,848,243	23,441	45,728	3,359	-	0.0462
ZENITHBANK	12 : MLO	22 : 6,500-34,999	19,527,633	308,209	269,324	130,524	17,383	0.0489
ZENITHBANK	12 : MLO	23 : 35,000-126,499	74,600,965	2,928,878	2,178,343	619,666	-	0.0140
ZENITHBANK	12 : MLO	24 : 126,500 & above	707,013,282	19,799,510	9,960,141	6,481,140	547,719	0.1218

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using 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	21 : 0-6,499									
WEMABANK	14 : ATQ	22 : 6,500-34,999									
WEMABANK	14 : ATQ	23 : 35,000-126,499									
WEMABANK	14 : ATQ	24 : 126,500 & above									
WEMABANK	15 : NTQ	21 : 0-6,499									
WEMABANK	15 : NTQ	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	0.105898	1,456	0.0500	0.0	754,026	0.0	28,277	0.0420	0.0
ZENITHBANK	11 : MKT	22 : 6,500-34,999	0.134240	0	0.0000	0.0	2,116,555	0.0	331,848	0.1037	0.0
ZENITHBANK	11 : MKT	23 : 35,000-126,499	0.113749	0	0.0000	0.0	3,751,851	0.0	591,592	0.0537	0.0
ZENITHBANK	11 : MKT	24 : 126,500 & above	0.080395	0	0.0000	0.0	7,755,654	0.0	1,696,500	0.0355	0.0
ZENITHBANK	12 : MLO	21 : 0-6,499	0.085625	0	0.0000	0.0	3,879,175	2.1	41,596	0.0463	12.7
ZENITHBANK	12 : MLO	22 : 6,500-34,999	0.101686	17,000	0.0500	0.0	19,407,825	9.8	828,248	0.0422	0.0
ZENITHBANK	12 : MLO	23 : 35,000-126,499	0.099622	0	0.0000	0.0	76,766,734	9.2	3,561,118	0.0811	5.2
ZENITHBANK	12 : MLO	24 : 126,500 & above	0.233928	533,704	0.0277	0.0	526,161,627	18.3	217,572,737	0.1604	1.6

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.

NSE Market Execution Quality Report

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Market Execution Quality Detail: March 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	201803	ZENITHBANK	13 : ITQ	21 : 0-6,499	305	698,500	152,946	519,093	0
NSE	NSE	201803	ZENITHBANK	13 : ITQ	22 : 6,500-34,999	250	4,541,957	1,518,058	2,875,999	0
NSE	NSE	201803	ZENITHBANK	13 : ITQ	23 : 35,000-126,499	211	16,330,287	5,525,480	10,244,929	0
NSE	NSE	201803	ZENITHBANK	13 : ITQ	24 : 126,500 & above	112	57,341,196	13,621,057	40,050,139	0
NSE	NSE	201803	ZENITHBANK	14 : ATQ	21 : 0-6,499	970	2,197,227	766,993	1,324,177	0
NSE	NSE	201803	ZENITHBANK	14 : ATQ	22 : 6,500-34,999	830	15,037,178	5,143,554	9,190,591	0
NSE	NSE	201803	ZENITHBANK	14 : ATQ	23 : 35,000-126,499	870	65,144,337	25,036,675	35,243,911	0
NSE	NSE	201803	ZENITHBANK	14 : ATQ	24 : 126,500 & above	722	338,963,637	89,453,452	221,892,822	0
NSE	NSE	201803	ZENITHBANK	15 : NTQ	21 : 0-6,499	552	1,466,782	700,136	593,868	0
NSE	NSE	201803	ZENITHBANK	15 : NTQ	22 : 6,500-34,999	634	11,473,741	6,502,049	3,831,925	0
NSE	NSE	201803	ZENITHBANK	15 : NTQ	23 : 35,000-126,499	706	52,937,781	27,572,542	18,402,570	0
NSE	NSE	201803	ZENITHBANK	15 : NTQ	24 : 126,500 & above	554	260,940,306	99,123,565	117,750,083	0

Guidance:

Market Quality Detail for MM securities for month segmented by order type and size. Total orders shows total entered/ revised orders in the bucket. All other statistics are share denominated. 'SWA' stands for 'Share Weighted Average'. 'Rlzd.' is Realized. 'Eff' is Effective. 'Exec' is the execution time in seconds. 'P.I.' is Price Improvement. 'P.D' is Price Dis-Improvement. Realized Spread is computed using prices 15 mins after the trade time or the mid-price at session close 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	21 : 0-6,499	72,646	158,037	193,502	84,826	5,082	-0.0530
ZENITHBANK	13 : ITQ	22 : 6,500-34,999	387,347	1,141,136	815,173	499,146	33,197	-0.0160
ZENITHBANK	13 : ITQ	23 : 35,000-126,499	1,504,373	3,597,884	2,663,370	2,187,682	135,375	-0.0701
ZENITHBANK	13 : ITQ	24 : 126,500 & above	23,347,772	6,350,260	5,144,781	3,248,617	-	0.0760
ZENITHBANK	14 : ATQ	21 : 0-6,499	55,097	276,062	380,410	470,810	107,527	0.0094
ZENITHBANK	14 : ATQ	22 : 6,500-34,999	509,292	1,810,487	2,634,851	3,236,007	637,216	-0.0112
ZENITHBANK	14 : ATQ	23 : 35,000-126,499	2,585,855	7,149,635	10,717,871	11,292,770	1,751,992	-0.0366
ZENITHBANK	14 : ATQ	24 : 126,500 & above	112,686,928	43,121,360	30,415,265	25,764,509	4,623,088	-0.1052
ZENITHBANK	15 : NTQ	21 : 0-6,499	13,369	46,669	136,111	213,262	117,401	-0.0121
ZENITHBANK	15 : NTQ	22 : 6,500-34,999	68,923	286,557	661,956	1,623,910	685,556	-0.0306
ZENITHBANK	15 : NTQ	23 : 35,000-126,499	871,624	1,599,993	3,354,141	8,029,329	2,696,598	-0.0424
ZENITHBANK	15 : NTQ	24 : 126,500 & above	69,526,261	8,153,183	11,569,963	16,121,255	5,044,129	-0.0570

Guidance:

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

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Market Execution Quality Detail: March 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)	
ZENITHBANK	13 : ITQ	21 : 0-6,499										
ZENITHBANK	13 : ITQ	22 : 6,500-34,999										
ZENITHBANK	13 : ITQ	23 : 35,000-126,499										
ZENITHBANK	13 : ITQ	24 : 126,500 & above										
ZENITHBANK	14 : ATQ	21 : 0-6,499										
ZENITHBANK	14 : ATQ	22 : 6,500-34,999										
ZENITHBANK	14 : ATQ	23 : 35,000-126,499										
ZENITHBANK	14 : ATQ	24 : 126,500 & above										
ZENITHBANK	15 : NTQ	21 : 0-6,499										
ZENITHBANK	15 : NTQ	22 : 6,500-34,999										
ZENITHBANK	15 : NTQ	23 : 35,000-126,499										
ZENITHBANK	15 : NTQ	24 : 126,500 & above										

Guidance:

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